BlackRock.

Interim report and unaudited financial statements

BlackRock Global Funds (BGF)

R.C.S. Luxembourg: B.6317

For the financial period ended 28 February 2023

NM0423U-2875152-1/1102

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(2) Fund suspended, see Note 1, for further details.
(3) Fund name changed during the period, see Note 1, for further details
(4) Fund closed to subscriptions, see Note 1, for further details.

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

Board of Directors[1][2][3]

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

(1) All Directors of BlackRock Global Funds are non-executive Directors.
(2) Bettina Mazzocchi, Geoffrey D. Radcliffe, Keith Saldanha and Vasiliki Pachatouridi are employees of the BlackRock Group (of which the Management Company, Investment Advisers and Principal Distributor are part), and Paul Freeman is a former employee of the BlackRock Group.
(3) Denise Voss and Davina Saint are independent Directors.

Management and Administration

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

Investment Advisers
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BlackRock Investment Management, LLC
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BlackRock Investment Management (UK) Limited
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BlackRock (Singapore) Limited
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Sub-Investment Advisers
BlackRock Asset Management North Asia Limited
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BlackRock Japan Co. Limited
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Level 26, 101 Collins Street, Melbourne 3000, Australia

Principal Distributor
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Depositary
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Management and Administration continued

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

Transfer Agent and Registrar
J.P. Morgan Bank Luxembourg S.A.
European Bank & Business Center
6, route de Trèves, Building C
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Grand Duchy of Luxembourg

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

Legal Advisers
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41A avenue John F. Kennedy,
L-1855 Luxembourg
Grand Duchy of Luxembourg

Listing Agent
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European Bank & Business Center
6, route de Trèves, Building C
L-2633 Senningerberg
Grand Duchy of Luxembourg

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

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

Registered Office
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L-2453 Luxembourg
Grand Duchy of Luxembourg

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

All other enquiries:
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Website: www.blackrockinternational.com
Email: investor.services@blackrock.com

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General Information

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

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

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

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

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

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

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

Luxembourg, Netherlands and the United Kingdom.

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

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

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

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

Paying Agents

France
CACEIS Bank
1/3, Place Valhubert 75013
Paris

Luxembourg
(Central Paying Agent)
J.P. Morgan Bank
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6, route de Trèves, Building C
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GmbH,
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Beethovenstrasse 19
CH-8027 Zurich

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

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Paying Agents continued

Italy continued
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Sweden
BlackRock Investment
Management (UK) Limited
Stockholm Branch
Norrlandsgatan 16
111 43 Stockholm

Publication of Prices and Notices to Shareholders

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

Purchases and Sales

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

Disclosure Policy

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

For German investors

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

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

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

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Chairwoman's Letter to Shareholders

1 September 2022 to 28 February 2023

Dear Shareholder,

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

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

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

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

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

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

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

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

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

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

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

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

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

Chairwoman's Letter to Shareholders

1 September 2022 to 28 February 2023 continued

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

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

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

- As of 1 January 2023, the extended PRIIPs regulation has brought significant changes for the fund industry, which had previously benefitted from an exemption. UCITS KIIDs have been replaced with the revised PRIIPs KIDs requirements. Changes include the way risks, performance scenarios, and transaction costs are calculated.

- The European Union's Sustainable Finance Disclosure Regulation ("SFDR") came into effect in March 2021. It imposes new transparency and reporting obligations on investment management firms, both at a firm-wide level and at a product level. Certain parts of the framework were finalised in 2022 and came into force at the start of 2023, for example pre-contractual disclosures ("PCDs") were published as required under SFDR from 1 January 2023. At the same time, the EU is working on an EU-wide classification system or 'framework'. This taxonomy is designed to provide businesses and investors with a common language to identify to what degree economic activities can be considered environmentally sustainable. There are also moves to improve reporting, with the Corporate Sustainability Reporting Directive ("CSRD") due to be implemented from 2024 onwards. The Luxembourg government recently took further steps to encourage investment in environmentally sustainable funds, reducing the 'taxe d'abonnement' (subscription tax) for funds that meet certain environmental criteria.

Should you have any questions on any of this material, please contact us via our website: www.blackrockinternational.com or via email: investor.services@blackrock.com.

Yours faithfully,

Denise Voss
Chairwoman

March 2023

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

Investment Adviser's Report
Performance overview

1 September 2022 to 28 February 2023

Market Review

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

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

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

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

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

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

Fund Performance

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

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

Equity Fund Performance

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

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

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

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

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

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

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

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

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

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

Investment Adviser's Report
Performance overview

1 September 2022 to 28 February 2023 continued

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

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

Mixed Asset Fund Performance

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

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

Fixed Income Fund Performance

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

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

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

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

Outlook

While the global economy's recovery from the COVID-19 crisis was not expected to be plain sailing, 2022 delivered an array of challenges far beyond any that had been forecast in 2021. The pandemic left a difficult legacy of high government debt, supply-chain problems and rising inflation, and these problems were compounded by the crisis in Ukraine, with high commodity and energy prices weighing on households and businesses across the world.

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

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

March 2023

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

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

Calculation methodology is based on industry standards.

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

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

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

[1] The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.
[2] Fund launched during the period, see Note 1, for further details.

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

[1] The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.
[3] Fund suspended, see Note 1, for further details.

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

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	Performance for the period ended 28 February 2023	Calendar Year Performance 2022	2021	2020	Performance for the 10 year period ended 28 February 2023	Launch Date	SFDR Classification
ESG Systematic Multi Allocation Credit Fund 'A' Non Dist (USD)[4]	**0.94%**	**(15.03%)**	**-**	**-**	**-**	**22/6/2021**	**Article 8**
Bloomberg Global Aggregate Corporate USD Hedged Index,BBG Barclays Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index and JP Morgan EMBI ESG Global Diversified USD Hedged Index	1.47%	(14.49%)	-	-	-		
Euro Bond Fund 'A' Non Dist (EUR)	**(4.36%)**	**(17.25%)**	**(3.88%)**	**4.03%**	**5.48%**	**31/3/1994**	**Other**
Bloomberg Euro-Aggregate 500mm+ Bond Index (EUR)	(4.81%)	(17.22%)	(2.88%)	4.07%	6.37%		
Euro Corporate Bond Fund 'A' Non Dist (EUR)	**(1.57%)**	**(14.72%)**	**(1.85%)**	**2.53%**	**7.82%**	**31/7/2006**	**Other**
ICE BofAML Euro Corporate Index (EUR)	(1.67%)	(13.94%)	(1.02%)	2.65%	9.18%		
Euro Reserve Fund 'A' Non Dist (EUR)	**0.39%**	**(0.31%)**	**(0.69%)**	**(0.57%)**	**(3.09%)**	**24/7/2009**	**Other**
The Fund has no benchmark	-	-	-	-	-		
Euro Short Duration Bond Fund 'A' Non Dist (EUR)	**(0.74%)**	**(5.56%)**	**(1.45%)**	**0.32%**	**(2.05%)**	**4/1/1999**	**Other**
The Fund has no benchmark	-	-	-	-	-		
Euro-Markets Fund 'A' Non Dist (EUR)	**15.77%**	**(19.39%)**	**27.23%**	**8.69%**	**103.37%**	**4/1/1999**	**Article 8**
MSCI EMU Index (Net) (EUR)[1]	17.67%	(12.47%)	22.16%	(1.02%)	109.75%		
European Equity Income Fund 'A' Non Dist (EUR)	**9.80%**	**(11.88%)**	**20.05%**	**0.14%**	**99.60%**	**3/12/2010**	**Article 8**
MSCI Europe Index (Net) (EUR)[1]	11.59%	(9.49%)	25.13%	(3.32%)	102.50%		
European Focus Fund 'A' Non Dist (EUR)	**13.00%**	**(24.89%)**	**28.64%**	**20.71%**	**93.54%**	**14/10/2005**	**Article 8**
MSCI Europe Index (Net) (EUR)[1]	11.59%	(9.49%)	25.13%	(3.32%)	102.50%		
European Fund 'A' Non Dist (EUR)	**12.92%**	**(24.73%)**	**28.95%**	**20.28%**	**98.28%**	**30/11/1993**	**Article 8**
MSCI Europe Index (Net) (EUR)[1]	11.59%	(9.49%)	25.13%	(3.32%)	102.50%		
European High Yield Bond Fund 'A' Non Dist (EUR)	**3.38%**	**(13.01%)**	**3.97%**	**3.26%**	**-**	**23/7/2015**	**Article 8**
Bloomberg Pan European High Yield 3% Issuer Constrained Index EUR Hedged (EUR)	3.62%	(10.72%)	3.46%	2.32%	-		
European Special Situations Fund 'A' Non Dist (EUR)	**11.82%**	**(25.92%)**	**25.68%**	**9.98%**	**125.75%**	**14/10/2002**	**Article 8**
MSCI Europe Index (Net) (EUR)[1]	11.59%	(9.49%)	25.13%	(3.32%)	95.19%		
European Sustainable Equity Fund 'A' Non Dist (EUR)	**7.35%**	**(21.93%)**	**-**	**-**	**-**	**17/6/2021**	**Article 8**
MSCI Europe Index (Net) (EUR)[1]	11.59%	(9.49%)	-	-	-		
European Value Fund 'A' Non Dist (EUR)	**16.93%**	**(4.66%)**	**21.47%**	**3.23%**	**99.84%**	**8/1/1997**	**Article 8**
MSCI Europe Value Index (Net) (EUR)[1]	15.18%	(1.08%)	21.82%	(12.91%)	78.28%		
FinTech Fund 'A' Non Dist (USD)	**(6.51%)**	**(40.81%)**	**(0.06%)**	**42.55%**	**-**	**4/9/2018**	**Article 8**
The Fund has no benchmark	-	-	-	-	-		
Fixed Income Global Opportunities Fund 'A' Non Dist (USD)	**(0.68%)**	**(6.51%)**	**7.09%**	**5.74%**	**17.40%**	**31/1/2007**	**Other**
The Fund has no benchmark	-	-	-	-	-		
Future Consumer Fund 'A' Non Dist (USD)	**(0.71%)**	**(43.73%)**	**-**	**-**	**-**	**9/6/2021**	**Article 8**
The Fund has no benchmark	-	-	-	-	-		
Future Of Transport Fund 'A' Non Dist (USD)	**7.60%**	**(23.83%)**	**20.38%**	**52.93%**	**-**	**4/9/2018**	**Article 9**
The Fund has no benchmark	-	-	-	-	-		
Global Allocation Fund 'A' Non Dist (USD)	**0.32%**	**(16.33%)**	**6.27%**	**19.72%**	**47.50%**	**3/1/1997**	**Other**
Reference (36% S&P 500 Index/24% FTSE World (Ex-US) Index/24% ICE BofAML Current 5Yr US Treasury Index/ 16% FTSE Non-USD World Government Bond Index) (USD)	2.23%	(15.59%)	10.13%	13.34%	71.64%		
Global Corporate Bond Fund 'A' Non Dist (USD)	**(0.95%)**	**(14.93%)**	**(2.04%)**	**8.10%**	**16.39%**	**19/10/2007**	**Other**
Bloomberg Global Aggregate Corporate Bond USD Hedged Index (USD)	(0.55%)	(14.11%)	(0.79%)	8.26%	25.09%		
Global Dynamic Equity Fund 'A' Non Dist (USD)	**1.97%**	**(19.71%)**	**14.78%**	**24.48%**	**99.78%**	**28/2/2006**	**Other**
Reference (60% S&P 500 Index/40% FTSE World (ex US) Index) (USD)	4.82%	(16.52%)	21.72%	15.08%	145.28%		

[1] The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.
[4] Fund name changed during the period, see Note 1, for further details.

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

[1] The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.
[2] Fund launched during the period, see Note 1, for further details.
[b1] The benchmark changed index from MSCI India Index on 31 July 2020.

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1 September 2022 to 28 February 2023 continued

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

(1) The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.
(2) Fund launched during the period, see Note 1, for further details.
(4) Fund name changed during the period, see Note 1, for further details.
(5) Fund closed to subscriptions, see Note 1, for further details.

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

Investment Adviser's Report
Performance overview

1 September 2022 to 28 February 2023 continued

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

[1] The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.
[b2] The benchmark changed its name from the Euromoney Global Mining Constrained Weights Net Total Return Index on 18 August 2020.

Fund Performance & Benchmark Information

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

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

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

Statement of Net Assets

as at 28 February 2023

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

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

Statement of Net Assets

as at 28 February 2023 continued

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

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

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

Statement of Net Assets

as at 28 February 2023 continued

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

[2] Fund name changed during the period, see Note 1, for further details.

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

Statement of Net Assets

as at 28 February 2023 continued

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

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

Statement of Net Assets

as at 28 February 2023 continued

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

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

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

Statement of Net Assets

as at 28 February 2023 continued

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

[1] Fund launched during the period, see Note 1, for further details.

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

Statement of Net Assets

as at 28 February 2023 continued

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

* Includes To Be Announced securities, see Note 2, for further details.
(1) Fund launched during the period, see Note 1, for further details.
(2) Fund name changed during the period, see Note 1, for further details.
(4) Fund closed to subscriptions, see Note 1, for further details.

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

Statement of Net Assets

as at 28 February 2023 continued

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

* Includes To Be Announced securities, see Note 2, for further details.
(1) Fund launched during the period, see Note 1, for further details.
(2) Fund name changed during the period, see Note 1, for further details.

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

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Statement of Net Assets

as at 28 February 2023 continued

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.
* Dilution adjustment included, see Note 2(g), for further details.

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

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Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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[1] Fund launched during the period, see Note 1, for further details.

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Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.
* Dilution adjustment included, see Note 2(g), for further details.

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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

Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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

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Three Year Summary of Net Asset Values

as at 28 February 2023 continued

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

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Statement of Operations and Changes in Net Assets

For the Period From 1 September 2022 to 28 February 2023

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

[1] Fund launched during the period, see Note 1, for further details.

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

[2] Fund suspended, see Note 1, for further details.

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

[2] Fund name changed during the period, see Note 1, for further details.

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

[1] Fund launched during the period, see Note 1, for further details.

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

[1] Fund launched during the period, see Note 1, for further details.

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

Statement of Operations and Changes in Net Assets

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

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

(2) Fund name changed during the period, see Note 1, for further details.
(3) Fund closed to subscriptions, see Note 1, for further details.
*Amount relates to switches between share classes.

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

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Statement of Operations and Changes in Net Assets

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

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

[1] Fund launched during the period, see Note 1, for further details.

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

Statement of Operations and Changes in Net Assets

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

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

[2] Fund name changed during the period, see Note 1, for further details.

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Operations and Changes in Net Assets

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

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

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

Statement of Changes in Shares Outstanding

For the Period From 1 September 2022 to 28 February 2023

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

[1] Fund launched during the period, see Note 1, for further details.

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

[1] Fund launched during the period, see Note 1, for further details.

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

[1] Fund launched during the period, see Note 1, for further details.

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

Statement of Changes in Shares Outstanding

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

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

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

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

Statement of Changes in Shares Outstanding

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

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

[3] Fund closed to subscriptions, see Note 1, for further details.

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

Statement of Changes in Shares Outstanding

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

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

[1] Fund launched during the period, see Note 1, for further details.

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

Statement of Changes in Shares Outstanding

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

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

[2] Fund name changed during the period, see Note 1, for further details.

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Statement of Changes in Shares Outstanding

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

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

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

Asia Pacific Equity Income Fund

Portfolio of Investments 28 February 2023

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

~Investment in connected party fund, see further information in Note 10.
**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

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

Asian Dragon Fund

Portfolio of Investments 28 February 2023

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

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

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

NM0423U-2875152-150/1102

Portfolio of Investments 28 February 2023

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

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Sector Breakdown as at 28 February 2023

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

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

Asian Growth Leaders Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
313,904	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	31,399,736	4.48
Total Funds		31,399,736	4.48
COMMON STOCKS (SHARES)			
	Cayman Islands		
1,394,100	Alibaba	15,363,698	2.20
154,723	Alibaba*	13,770,347	1.97
2,026,000	China Mengniu Dairy	8,905,212	1.27
246,000	CK Hutchison	1,466,786	0.21
1,159,500	ENN Energy	16,471,431	2.35
1,683,500	Li Ning	14,316,937	2.04
106,430	Meituan	1,845,474	0.26
949,300	NetEase	14,646,483	2.09
216,231	Pinduoduo	19,413,219	2.77
451,600	Shenzhou International	4,930,835	0.70
1,117,000	Tencent	48,898,107	6.99
320,819	ZTO Express Cayman	7,824,776	1.12
		167,853,305	23.97
	China		
2,423,239	China Merchants Bank	13,008,946	1.86
8,420,000	China National Building Material	7,455,600	1.06
2,113,624	China Yangtze Power	6,435,229	0.92
3,634,516	Haier Smart Home	13,759,037	1.97
7,028,437	Inner Mongolia Yili Industrial	30,804,152	4.40
474,309	Jiangsu Yanghe Brewery Joint-Stock	11,602,629	1.66
5,056,426	Poly Developments and	10,978,765	1.57
1,750,299	Shanghai International Airport	14,768,174	2.11
		108,812,532	15.55
	Hong Kong		
2,844,200	AIA	30,166,859	4.31
3,052,000	BOC Hong Kong	10,323,686	1.48
		40,490,545	5.79
	India		
1,161,747	Godrej Consumer Products	12,975,362	1.85
685,631	HDFC Bank	13,266,823	1.90
621,462	Housing Development Finance	19,616,823	2.80
775,351	ICICI Bank	8,017,766	1.15
357,721	InterGlobe Aviation	8,032,845	1.15
354,691	Larsen & Toubro	9,049,462	1.29
1,636,616	Mahindra & Mahindra Financial Services	4,985,028	0.71
		75,944,109	10.85
	Indonesia		
48,641,600	Bank Central Asia	27,909,113	3.99
11,254,600	Semen Indonesia Persero	5,332,097	0.76
		33,241,210	4.75
	Singapore		
1,356,900	Oversea-Chinese Banking*	12,760,961	1.82
4,322,800	Singapore Telecommunications	7,604,530	1.08
342,300	United Overseas Bank*	7,601,992	1.09
		27,967,483	3.99
	South Korea		
70,442	Hansol Chemical	10,886,370	1.56
1,291,465	Samsung Electronics	59,144,361	8.45
143,408	SK Hynix	9,688,777	1.38
57,794	SK Innovation	6,555,737	0.94
		86,275,245	12.33
	Taiwan		
1,686,000	Accton Technology	15,659,518	2.24
820,000	Delta Electronics	7,710,328	1.10
4,211,000	Taiwan Semiconductor Manufacturing	70,622,085	10.09
		93,991,931	13.43
	Thailand		
9,250,900	CP ALL	16,229,073	2.32
	United Kingdom		
682,297	Prudential	10,419,263	1.49
	United States		
348,710	Air Lease	15,092,169	2.16
Total Common Stocks (Shares)		676,316,865	96.63
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		707,716,601	101.11
Total Portfolio		707,716,601	101.11
Other Net Liabilities		(7,788,909)	(1.11)
Total Net Assets (USD)		699,927,692	100.00

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

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Sector Breakdown as at 28 February 2023

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

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Asian High Yield Bond Fund

Portfolio of Investments 28 February 2023

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

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

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

NM0423U-2875152-154/1102

Portfolio of Investments 28 February 2023

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

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

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

Portfolio of Investments 28 February 2023

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

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

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

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Portfolio of Investments 28 February 2023

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

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

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

Portfolio of Investments 28 February 2023

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

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

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Portfolio of Investments 28 February 2023

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

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

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Open Exchange Traded Futures Contracts as at 28 February 2023

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

Swaps as at 28 February 2023

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

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

Swaps as at 28 February 2023

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

CDS: Credit Default Swap

Purchased Options as at 28 February 2023

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

Written Options as at 28 February 2023

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

Asian Multi-Asset Income Fund

Portfolio of Investments 28 February 2023

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

[∞]Cross umbrella holding and investment in connected party fund, see further information in Note 10.
[*]All or a portion of this security represents a security on loan.

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

Portfolio of Investments 28 February 2023

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

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

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
1,000	Shanxi Xinghuacun Fen Wine Factory	40,670	0.06
1,400	Shenzhen Inovance Technology	14,766	0.02
822	Shenzhen Mindray Bio-Medical Electronics	37,141	0.05
100	Shenzhen YUTO Packaging Technology	441	0.00
12,400	Sinopharm	33,176	0.05
28,000	Sinotrans	8,562	0.01
11,600	SooChow	11,750	0.02
100	StarPower Semiconductor	4,245	0.01
100	Suzhou Maxwell Technologies	5,283	0.01
1,200	WuXi AppTec	14,276	0.02
1,400	WuXi AppTec	14,902	0.02
2,000	Yangtze Optical Fibre and Cable Joint Stock	3,924	0.01
8,989	YTO Express	23,475	0.03
600	Zangge Mining	2,410	0.00
1,000	Zhuzhou CRRC Times Electric Co Ltd 'H'	4,555	0.01
18,000	Zijin Mining*	27,152	0.04
2,300	Zijin Mining	3,776	0.01
4,800	ZTE	14,249	0.02
450	ZTE	2,088	0.00
		2,178,763	3.17
	Hong Kong		
110,200	AIA	1,168,830	1.68
2,000	Beijing Enterprises	6,549	0.01
110,000	BOC Hong Kong	372,086	0.54
3,000	BYD Electronic International	8,734	0.01
2,500	China Overseas Land & Investment	6,198	0.01
4,000	China Resources Beer	29,533	0.04
18,000	China Resources Pharmaceutical	14,792	0.02
27,000	CITIC	29,790	0.04
74,500	CLP	527,261	0.76
38,000	CSPC Pharmaceutical	40,813	0.06
19,000	Far East Horizon*	16,799	0.02
4,000	Guangdong Investment	4,041	0.01
1,500	Hang Seng Bank	24,385	0.04
2,600	Hong Kong Exchanges & Clearing	104,212	0.15
22,000	Lenovo*	19,732	0.03
59,700	Link REIT*	392,473	0.57
55,000	MTR*	277,137	0.40
7,000	New World Development	19,041	0.03
7,000	Power Assets	37,457	0.05
388,000	SF Real Estate Investment Trust	145,828	0.21
16,000	Shougang Fushan Resources	5,137	0.01
8,000	Sun Art Retail	2,905	0.00
400	Swire Properties	1,052	0.00
		3,254,785	4.69
	India		
144	Aarti Industries	922	0.00
1,076	ABB India	41,877	0.06
594	Action Construction Equipment	2,474	0.01
998	Adani Ports & Special Economic Zone	7,153	0.01
58	AIA Engineering	1,860	0.00
3,856	Ambuja Cements	15,957	0.02
11	Apar Industries	306	0.00
1,016	APL Apollo Tubes	14,616	0.02
28,345	Ashok Leyland	49,889	0.07
136	Bajaj Finance	10,055	0.01
46	Bajaj Finserv	743	0.00
175	Britannia Industries	9,445	0.01
3,133	Cadila Healthcare	17,653	0.02
2,783	Cummins India	52,857	0.08
101	Dr Reddy's Laboratories	5,274	0.01
132	Elgi Equipments	747	0.00
1,848	HCL Technologies	24,089	0.03
184	HDFC Bank	12,378	0.02
1,286	Hindustan Petroleum	3,348	0.01
8,708	ICICI Bank	179,820	0.26
2,995	ICICI Bank	30,971	0.05
1,284	Indian Hotels	4,826	0.01
8,593	Infosys	154,588	0.22
3,020	Infosys	54,343	0.08
96	InterGlobe Aviation	2,156	0.00
10,636	ITC	48,466	0.07
151	Kotak Mahindra Bank	3,159	0.00
542	Larsen & Toubro	13,828	0.02
2,744	Life Insurance of India	19,199	0.03
176	Mahindra & Mahindra	2,703	0.00
2,638	Mahindra & Mahindra Financial Services	8,035	0.01
131	Maruti Suzuki India	13,667	0.02
13,276	NBCC India	5,348	0.01
25	Nestle India	5,646	0.01
8,559	Oil & Natural Gas	15,743	0.02
2,506	Oil India	7,489	0.01
63	One 97 Communications	455	0.00
1,168	PI Industries	43,793	0.06
46	Polycab India	1,715	0.00
4,748	Power Finance	8,351	0.01
43	Power Grid of India	116	0.00
15,407	REC	21,302	0.03
1,714	Reliance Industries	48,155	0.07
256	Shriram Finance	3,726	0.01
410	Siemens	16,102	0.02
2,092	State Bank of India	13,230	0.02
1,149	Tata Consultancy Services	46,046	0.07
105	Thermax	2,735	0.01
1,227	Varun Beverages	19,307	0.03
1,467	Vedanta	4,762	0.01
		1,071,425	1.54
	Indonesia		
303,000	AKR Corporindo	27,518	0.04

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

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

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Portfolio of Investments 28 February 2023

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

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

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

Portfolio of Investments 28 February 2023

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

°Wts is an abbreviation for warrants.
*All or a portion of this security represents a security on loan.

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

Portfolio of Investments 28 February 2023

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

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

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

Portfolio of Investments 28 February 2023

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

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

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Portfolio of Investments 28 February 2023

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

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

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
THB 3,300,000	Thailand Government Bond 2% 17/6/2042	78,960	0.11
THB 7,500,000	Thailand Government Bond 2.875% 17/12/2028	219,346	0.32
THB 2,650,000	Thailand Government Bond 3.4% 17/6/2036	79,283	0.11
THB 1,657,000	Thailand Government Bond 3.6% 17/6/2067	45,376	0.07
THB 2,000,000	Thailand Government Bond 3.775% 25/6/2032	62,427	0.09
THB 569,000	Thailand Government Bond 4.85% 17/6/2061	19,589	0.03
USD 200,000	TMBThanachart Bank 4.9% 2/6/2171	189,500	0.27
		1,954,035	2.81
	United Kingdom		
USD 200,000	Standard Chartered 2.608% 12/1/2028	178,093	0.26
USD 200,000	Standard Chartered 4.866% 15/3/2033	184,993	0.26
USD 298,000	Vedanta Resources Finance II 13.875% 21/1/2024	246,573	0.36
		609,659	0.88
	United States		
USD 200,000	Periama 5.95% 19/4/2026	188,698	0.27
USD 200,000	United States Treasury Note/Bond 2.25% 15/11/2024	191,250	0.27
		379,948	0.54
Total Bonds		30,172,155	43.49
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		64,171,731	92.49

Holding	Description	Market Value (USD)	% of Net Assets
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	China		
2,000	Sunac China**	363	0.00
	Russian Federation		
4,000	United RUSAL International**	2,038	0.00
Total Common Stocks (Shares)		2,401	0.00
RIGHTS			
	Hong Kong		
12,060	Link REIT (23/3/2023)**	11,370	0.02
Total Rights		11,370	0.02
Total Other Transferable Securities		13,771	0.02
Total Portfolio		64,185,502	92.51
Other Net Assets		5,197,541	7.49
Total Net Assets (USD)		69,383,043	100.00

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Open Exchange Traded Futures Contracts as at 28 February 2023

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

Swaps as at 28 February 2023

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

IRS: Interest Rate Swaps

Written Options as at 28 February 2023

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

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

Written Options as at 28 February 2023

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

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

Asian Sustainable Equity Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
2,238	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	223,823	2.76
Total Funds		223,823	2.76
COMMON / PREFERRED STOCKS (SHARES)			
	Bermuda		
76,000	China Water Affairs	67,586	0.83
	Cayman Islands		
4,321	Alibaba	384,569	4.74
732	Baidu	103,234	1.27
22,000	China Mengniu Dairy	96,700	1.19
1,242	JD.com	55,679	0.69
9,551	KE	175,739	2.17
6,800	KE	40,502	0.50
6,470	Meituan	112,188	1.38
1,080	NetEase	84,251	1.04
7,100	NetEase	109,544	1.35
4,300	Tencent	188,238	2.32
3,371	Tencent	148,981	1.84
14,500	Wuxi Biologics Cayman	101,051	1.25
54,000	Xinyi Solar	57,653	0.71
		1,658,329	20.45
	China		
19,000	China Merchants Bank	102,879	1.27
1,400	Contemporary Amperex Technology	81,362	1.00
19,600	Haier Smart Home	74,199	0.92
12,160	LONGi Green Energy Technology	77,405	0.95
17,300	Ming Yang Smart Energy	63,202	0.78
7,800	Shenzhen Inovance Technology	82,266	1.01
1,080	Shenzhen Mindray Bio-Medical Electronics	48,798	0.60
3,900	Sungrow Power Supply	67,114	0.83
		597,225	7.36
	Hong Kong		
5,800	AIA	61,517	0.76
33,000	BOC Hong Kong	111,626	1.38
27,000	Hang Lung Properties	52,081	0.64
		225,224	2.78
	India		
241	Axis Bank	2,461	0.03
2,570	Axis Bank	131,070	1.61
73	HDFC Bank	1,413	0.02
1,539	HDFC Bank	103,529	1.28
9,936	ICICI Bank	205,178	2.53
233	ICICI Bank	2,409	0.03
9,337	Infosys*	167,973	2.07
101	Infosys	1,817	0.02
118	Mahindra & Mahindra	1,812	0.02
10,156	Mahindra & Mahindra	158,434	1.96
		776,096	9.57
	Indonesia		
121,900	Bank Central Asia	69,943	0.86
229,100	Bank Rakyat Indonesia Persero	70,157	0.87
		140,100	1.73
	Singapore		
61,200	ComfortDelGro	54,966	0.68
9,300	Oversea-Chinese Banking	87,462	1.08
36,700	Singapore Telecommunications	64,561	0.79
		206,989	2.55
	South Korea		
119	Korea Zinc	52,519	0.65
203	Samsung Electronics	232,943	2.87
7,434	Samsung Electronics	300,001	3.70
145	Samsung SDI	76,267	0.94
1,006	SK Hynix	67,966	0.84
617	SK Innovation	69,988	0.86
		799,684	9.86
	Taiwan		
11,000	Accton Technology	102,168	1.26
17,000	Chunghwa Telecom	64,441	0.80
8,000	Delta Electronics	75,223	0.93
25,000	Taiwan Semiconductor Manufacturing	419,271	5.17
3,614	Taiwan Semiconductor Manufacturing	317,436	3.91
		978,539	12.07
	Thailand		
13,500	Advanced Info Service	77,162	0.95
105,900	Bangkok Dusit Medical Services	83,902	1.04
		161,064	1.99
	United Kingdom		
2,139	Prudential	32,664	0.40
	United States		
358	Albemarle	92,665	1.14
2,115	Cognizant Technology Solutions	133,033	1.64
		225,698	2.78
Total Common / Preferred Stocks (Shares)		5,869,198	72.37
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		6,093,021	75.13

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

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

Portfolio of Investments 28 February 2023

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

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

Open Exchange Traded Futures Contracts as at 28 February 2023

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

Contracts For Difference as at 28 February 2023

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

Sector Breakdown as at 28 February 2023

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

Asian Tiger Bond Fund

Portfolio of Investments 28 February 2023

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

∞Cross umbrella holding and investment in connected party fund, see further information in Note 10.
~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

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

Portfolio of Investments 28 February 2023

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

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

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Portfolio of Investments 28 February 2023

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

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

Portfolio of Investments 28 February 2023

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

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Portfolio of Investments 28 February 2023

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

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

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

Portfolio of Investments 28 February 2023

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

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

Portfolio of Investments 28 February 2023

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

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

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

Portfolio of Investments 28 February 2023

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

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 3,400,000	Thaioil Treasury Center 3.75% 18/6/2050	2,151,358	0.07
USD 2,600,000	Thaioil Treasury Center 4.625% 20/11/2028*	2,420,145	0.08
USD 6,000,000	TMBThanachart Bank 4.9% 2/6/2171*	5,685,000	0.18
		89,189,487	2.83
	United Arab Emirates		
USD 5,825,000	Finance Department Government of Sharjah 6.5% 23/11/2032	5,897,230	0.19
USD 4,450,000	Mashreqbank PSC 7.875% 24/2/2033	4,683,625	0.15
		10,580,855	0.34
	United Kingdom		
USD 40,950,000	Standard Chartered 6.17% 9/1/2027*	41,331,245	1.31
USD 40,950,000	Standard Chartered 6.301% 9/1/2029*	41,821,825	1.33
USD 9,334,000	State Grid Europe Development 2014 3.125% 7/4/2025	8,924,751	0.28
USD 8,050,000	Vedanta Resources 6.125% 9/8/2024*	5,305,675	0.17
USD 10,150,000	Vedanta Resources Finance II 8.95% 11/3/2025	6,889,515	0.22
		104,273,011	3.31
	United States		
USD 10,325,000	Hanwha Energy USA 4.125% 5/7/2025	9,956,914	0.32
USD 2,700,000	Hyundai Capital America 2.375% 15/10/2027*	2,353,765	0.08
USD 20,550,000	Mitsubishi HC Finance America 5.658% 28/2/2033	20,372,919	0.65
USD 8,570,000	Periama 5.95% 19/4/2026	8,085,709	0.26
USD 2,100,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029*	1,653,750	0.05
USD 4,500,000	SK Battery America 1.625% 26/1/2024	4,296,847	0.13
		46,719,904	1.49
	Vietnam		
USD 8,000,000	BIM Land JSC 7.375% 7/5/2026	4,230,000	0.13
USD 6,600,000	Vingroup JSC 3% 20/4/2026	5,025,042	0.16
USD 7,200,000	Vinpearl JSC 3.25% 21/9/2026	5,310,000	0.17
		14,565,042	0.46
Total Bonds		3,033,459,826	96.47
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		3,098,199,079	98.53
Other Transferable Securities			
BONDS			
	Hong Kong		
CNH 2,989,562	China City Construction International 5.35% 3/7/2017**,***	-	0.00
Total Bonds		-	0.00
Total Other Transferable Securities		-	0.00
Total Portfolio		3,098,199,079	98.53
Other Net Assets		46,126,022	1.47
Total Net Assets (USD)		3,144,325,101	100.00

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
THB	265,000,000	USD	7,932,707	Goldman Sachs	15/3/2023	(424,246)
USD	7,840,063	KRW	10,000,000,000	Bank of America	13/12/2023	137,158
USD	5,967,470	HKD	46,746,472	Citigroup	15/3/2023	7,738
USD	1,622,801	EUR	1,500,000	Citigroup	15/3/2023	25,920
USD	6,394,264	CNH	43,317,835	Goldman Sachs	15/3/2023	155,950
USD	14,373,498	SGD	18,995,120	HSBC Bank	15/3/2023	269,447
USD	4,218,768	THB	145,750,000	Goldman Sachs	15/3/2023	89,115
USD	3,451,020	THB	119,250,000	Citigroup	15/3/2023	72,213
Net unrealised appreciation						333,295
AUD Hedged Share Class						
AUD	149,046,073	USD	104,106,906	BNY Mellon	15/3/2023	(3,536,414)
USD	2,034,840	AUD	2,954,557	BNY Mellon	15/3/2023	41,234
Net unrealised depreciation						(3,495,180)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
CAD Hedged Share Class						
CAD	56,302,162	USD	42,002,948	BNY Mellon	15/3/2023	(576,269)
USD	733,324	CAD	983,706	BNY Mellon	15/3/2023	9,521
Net unrealised depreciation						(566,748)
CHF Hedged Share Class						
CHF	65,270,646	USD	71,213,462	BNY Mellon	15/3/2023	(1,326,897)
USD	1,757,142	CHF	1,625,016	BNY Mellon	15/3/2023	17,229
Net unrealised depreciation						(1,309,668)
CNH Hedged Share Class						
CNY	305,471,697	USD	45,108,108	BNY Mellon	15/3/2023	(1,115,354)
USD	752,092	CNY	5,146,379	BNY Mellon	15/3/2023	10,940
Net unrealised depreciation						(1,104,414)
EUR Hedged Share Class						
EUR	354,027,697	USD	381,755,108	BNY Mellon	15/3/2023	(4,857,734)
USD	8,104,976	EUR	7,580,296	BNY Mellon	15/3/2023	35,060
Net unrealised depreciation						(4,822,674)

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Open Exchange Traded Futures Contracts as at 28 February 2023

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

Swaps as at 28 February 2023

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

CDS: Credit Default Swap

Purchased Options as at 28 February 2023

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

Written Options as at 28 February 2023

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

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

China Bond Fund

Portfolio of Investments 28 February 2023

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

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

Portfolio of Investments 28 February 2023

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

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

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

Portfolio of Investments 28 February 2023

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

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NM0423U-2875152-188/1102

Portfolio of Investments 28 February 2023

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

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Portfolio of Investments 28 February 2023

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

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Portfolio of Investments 28 February 2023

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

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

Portfolio of Investments 28 February 2023

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

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

Portfolio of Investments 28 February 2023

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

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

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Portfolio of Investments 28 February 2023

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

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Open Exchange Traded Futures Contracts as at 28 February 2023

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

Purchased Options as at 28 February 2023

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

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

Written Options as at 28 February 2023

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

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

China Flexible Equity Fund

Portfolio of Investments 28 February 2023

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

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

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

Sector Breakdown as at 28 February 2023

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

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

China Fund

Portfolio of Investments 28 February 2023

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

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

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

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Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised depreciation USD
	China		
131,700	Contemporary Amperex Technology	HSBC Bank	(996,337)
1,704,182	Glodon	HSBC Bank	(1,122,678)
4,179,000	Jiangsu Zhongtian Technology	Goldman Sachs	(10,589)
263,415	Shanghai International Airport	HSBC Bank	(131,345)
			(2,260,949)
Total			(2,260,949)

Sector Breakdown as at 28 February 2023

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

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

China Impact Fund

Portfolio of Investments 28 February 2023

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

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Sector Breakdown as at 28 February 2023

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

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

China Innovation Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
3,088	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	308,908	1.58
Total Funds		308,908	1.58
COMMON STOCKS (SHARES)			
	Australia		
11,685	Altium	308,598	1.58
87,294	SiteMinder	241,374	1.24
3,471	WiseTech Global	147,475	0.76
		697,447	3.58
	British Virgin Islands		
428,000	Xinyi Energy	137,414	0.71
	Cayman Islands		
5,000	Alchip Technologies	154,909	0.80
27,400	Alibaba	301,962	1.55
2,373	Alibaba	211,197	1.08
23,200	Baidu	398,441	2.05
13,169	Kanzhun	269,569	1.38
19,773	KE	363,823	1.87
114,000	Kingdee International Software	212,343	1.09
19,500	Meituan	338,126	1.74
153,000	Ming Yuan Cloud	104,092	0.53
21,300	NetEase	328,632	1.69
7,023	PDD	630,525	3.24
21,300	Sunny Optical Technology	241,521	1.24
14,707	TDCX	188,250	0.97
25,900	Tencent	1,133,806	5.82
16,250	Trip.com	574,723	2.95
		5,451,919	28.00
	China		
9,885	Beijing Kingsoft Office Software	413,895	2.13
45,400	Bethel Automotive Safety Systems	478,829	2.46
12,000	BYD	322,895	1.66
10,000	Contemporary Amperex Technology	581,158	2.98
103,297	Glodon	892,973	4.58
42,800	Han's Laser Technology Industry	180,748	0.93
45,000	IKD	164,333	0.84
44,300	Levima Advanced Materials	220,037	1.13
96,020	NARI Technology	362,670	1.86
16,450	SG Micro	371,822	1.91
31,400	Shenzhen Inovance Technology	331,172	1.70
172,400	Shenzhen Topband	324,959	1.67
5,800	StarPower Semiconductor	246,198	1.26
23,100	Sungrow Power Supply	397,524	2.04
4,100	Suzhou Maxwell Technologies	216,583	1.11
374,000	TCL Technology	238,933	1.23
89,800	Yantai Zhenghai Magnetic Material	176,243	0.91
19,300	Zhongji Innolight	98,584	0.50
26,700	Zhuzhou CRRC Times Electric Co Ltd 'H'	121,611	0.62
		6,141,167	31.52
	Japan		
22,400	Appier	276,659	1.42
500	Disco	156,307	0.80
11,800	Freee*	275,584	1.41
3,000	GMO Payment Gateway	245,772	1.26
3,800	Harmonic Drive Systems	134,512	0.69
400	Keyence	172,458	0.89
1,900	Lasertec	308,112	1.58
17,600	Nikon*	173,951	0.89
17,300	Renesas Electronics	223,422	1.15
1,900	Rohm	145,779	0.75
4,893	Sony*	409,177	2.10
		2,521,733	12.94
	Kazakhstan		
5,256	Kaspi.KZ JSC	394,726	2.03
	New Zealand		
3,535	Xero	185,239	0.95
	South Korea		
2,376	Ecopro	298,605	1.53
2,820	Kakao	132,981	0.68
882	NAVER	138,974	0.72
4,196	Samsung Electronics	192,161	0.99
214	Samsung SDI	112,559	0.58
3,930	SK Hynix	265,515	1.36
		1,140,795	5.86
	Taiwan		
40,000	Accton Technology	371,519	1.91
3,400	ASPEED Technology	311,885	1.60
20,000	Delta Electronics	188,057	0.96
72,000	E Ink	459,607	2.36
12,000	Lotes	339,093	1.74
9,000	Taiwan Semiconductor Manufacturing	150,938	0.77
61,000	Unimicron Technology	256,256	1.32
144,000	United Microelectronics	236,065	1.21
		2,313,420	11.87
	United States		
8,298	Coupang	132,851	0.68
Total Common Stocks (Shares)		19,116,711	98.14
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		19,425,619	99.72
Total Portfolio		19,425,619	99.72
Other Net Assets		54,227	0.28
Total Net Assets (USD)		19,479,846	100.00

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

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Sector Breakdown as at 28 February 2023

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

China Onshore Bond Fund[1]

Portfolio of Investments 28 February 2023

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

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

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

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Open Exchange Traded Futures Contracts as at 28 February 2023

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

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Circular Economy Fund

Portfolio of Investments 28 February 2023

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

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

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

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Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Sector Breakdown as at 28 February 2023

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

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

Climate Action Equity Fund

Portfolio of Investments 28 February 2023

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

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

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

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Sector Breakdown as at 28 February 2023

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

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

Climate Action Multi-Asset Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Jersey		
570,346	Foresight Solar Fund	753,718	1.65
	United Kingdom		
1,530,612	Aquila European Renewables Income Fund	1,477,041	3.22
755,776	Greencoat UK Wind Fund*	1,340,312	2.93
429,663	Gresham House Energy Storage Fund	814,548	1.78
		3,631,901	7.93
Total Funds		4,385,619	9.58
COMMON / PREFERRED STOCKS (SHARES)			
	Australia		
2,410	Brambles	19,665	0.04
118,609	Cleanaway Waste Management	200,033	0.44
15,247	Costa	25,231	0.05
221	CSL	41,517	0.09
3,785	Dexus	20,230	0.04
280	Goodman	3,525	0.01
2,201	GPT Group/The	6,573	0.01
11,651	Pilbara Minerals	30,804	0.07
325	REA	25,318	0.06
2,714	Scentre	5,128	0.01
9,256	Sims	93,719	0.20
7,997	Transurban	71,896	0.16
2,452	Vicinity	3,171	0.01
		546,810	1.19
	Austria		
256	ANDRITZ	14,810	0.03
378	Verbund	30,580	0.07
		45,390	0.10
	Belgium		
647	Anheuser-Busch InBev	37,138	0.08
44	Elia	5,443	0.01
561	Groupe Bruxelles Lambert	44,509	0.10
3,070	Umicore	96,613	0.21
		183,703	0.40
	Bermuda		
134,000	Beijing Enterprises Water	31,618	0.07
4,126	Bunge	375,555	0.82
60,000	Luye Pharma	25,943	0.06
		433,116	0.95
	Brazil		
11,125	Atacadao	27,551	0.06
627	Cia de Saneamento Basico do Estado de Sao Paulo	5,933	0.01
14,349	Hapvida Participacoes e Investimentos	11,672	0.02
978	Hypera	7,388	0.02
1,620	Klabin	5,633	0.01
8,426	Lojas Renner	28,693	0.07
5,643	Sendas Distribuidora	18,382	0.04
		105,252	0.23
	Canada		
1,520	BCE	63,235	0.14
258	Canadian National Railway	27,825	0.06
5,042	Canadian Solar	187,895	0.41
218	Canfor	3,417	0.01
753	CGI	63,382	0.14
9,541	Growth International	351,326	0.77
2,489	Hydro One	61,216	0.13
5,326	Maple Leaf Foods	100,674	0.22
128	Northland Power	2,917	0.01
3,656	Nutrien	268,327	0.59
1,121	Shopify	42,875	0.09
11,500	SunOpta	82,274	0.18
3,297	TELUS	61,694	0.13
832	Thomson Reuters	94,499	0.21
6,990	Western Forest Products	5,922	0.01
1,157	Wheaton Precious Metals	44,933	0.10
457	WSP Global Inc	54,413	0.12
		1,516,824	3.32
	Cayman Islands		
3,500	3SBio	3,262	0.01
35,000	Ausnutria Dairy	17,858	0.04
3,400	BeiGene	54,366	0.12
6,300	Budweiser Brewing APAC	17,733	0.04
10,500	China Conch Venture	19,871	0.04
4,000	China Medical System	5,653	0.01
21,000	China Mengniu Dairy	86,777	0.19
21,000	Country Garden	6,037	0.01
3,400	GDS	7,827	0.02
2,000	Hansoh Pharmaceutical	3,378	0.01
200	Hygeia Healthcare	1,367	0.00
198	KE	3,425	0.01
3,000	Kingdee International Software	5,253	0.01
500	Koolearn Technology	2,668	0.01
1,100	Li Auto	12,154	0.02
1,400	Microport Scientific	3,723	0.01
1,900	New Oriental Education & Technology	6,804	0.02
554	NIO	4,794	0.01
6,000	Sino Biopharmaceutical	2,910	0.00
895	TAL Education	5,911	0.01
6,000	Want Want China	3,550	0.01
1,000	XPeng	4,114	0.01
		279,435	0.61
	Chile		
43,284	Empresas CMPC	66,206	0.14
53	Sociedad Quimica y Minera de Chile	4,455	0.01
		70,661	0.15

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

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

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Portfolio of Investments 28 February 2023

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

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

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

Portfolio of Investments 28 February 2023

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

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

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

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Portfolio of Investments 28 February 2023

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

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

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

Portfolio of Investments 28 February 2023

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

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

Portfolio of Investments 28 February 2023

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

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

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
	Slovenia		
EUR 367,000	Slovenia Government Bond 0.125% 1/7/2031	271,444	0.60
	South Korea		
USD 555,000	Kookmin Bank 2.5% 4/11/2030	424,969	0.93
USD 200,000	Kookmin Bank 4.35% 2/1/2172	181,216	0.39
		606,185	1.32
	Spain		
EUR 358,000	Basque Government 0.25% 30/4/2031	272,504	0.59
EUR 127,000	Basque Government 0.85% 30/4/2030	105,148	0.23
EUR 120,000	Basque Government 1.125% 30/4/2029	103,805	0.23
		481,457	1.05
	United Kingdom		
GBP 321,000	Paragon Treasury 2% 7/5/2036	253,389	0.55
Total Bonds		7,568,585	16.53
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		44,124,233	96.37

Holding	Description	Market Value (EUR)	% of Net Assets
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	South Korea		
1,106	Hanwha Solutions**	32,688	0.07
	United States		
7	Contra Abiomed**	18	0.00
Total Common Stocks (Shares)		32,706	0.07
RIGHTS			
	France		
1,613	Fermentalg (31/12/2049)**	-	0.00
	Hong Kong		
60	Link REIT (23/3/2023)**	53	0.00
Total Rights		53	0.00
Total Other Transferable Securities		32,759	0.07
Total Portfolio		44,156,992	96.44
Other Net Assets		1,631,013	3.56
Total Net Assets (EUR)		45,788,005	100.00

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Open Exchange Traded Futures Contracts as at 28 February 2023

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

Purchased Options as at 28 February 2023

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

Written Options as at 28 February 2023

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

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

Continental European Flexible Fund

Portfolio of Investments 28 February 2023

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

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

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

NM0423U-2875152-220/1102

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

Open Exchange Traded Futures Contracts as at 28 February 2023

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

Sector Breakdown as at 28 February 2023

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

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

Developed Markets Sustainable Equity Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
2,164	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	216,507	1.02
Total Funds		216,507	1.02
COMMON STOCKS (SHARES)			
	Denmark		
10,718	Vestas Wind Systems	306,256	1.44
	France		
13,001	BNP Paribas	920,473	4.32
5,640	Schneider Electric	910,933	4.28
		1,831,406	8.60
	Germany		
2,496	Symrise	256,155	1.20
	Ireland		
2,430	STERIS	455,285	2.14
	Japan		
14,000	Recruit	379,647	1.79
6,800	Sony	569,031	2.67
		948,678	4.46
	Netherlands		
873	ASML	539,339	2.53
4,340	Koninklijke DSM	539,667	2.54
		1,079,006	5.07
	Switzerland		
1,138	Lonza	688,580	3.23
7,814	Nestle	893,158	4.20
		1,581,738	7.43
	United Kingdom		
4,821	AstraZeneca	634,614	2.98
25,055	RELX	757,315	3.56
101,076	Rentokil Initial	626,732	2.94
41,598	Smith & Nephew	595,346	2.80
		2,614,007	12.28
	United States		
5,786	Alphabet	520,625	2.45
3,901	American Express	680,490	3.20
2,982	Analog Devices	549,732	2.58
971	Anthem	459,875	2.16
1,097	Deere	461,859	2.17
1,955	Dollar General	426,620	2.01
10,338	eBay*	471,516	2.21
1,798	Equifax*	358,180	1.68
4,748	First Republic Bank/CA*	581,772	2.73
1,231	Intuit	502,346	2.36
3,089	Mastercard	1,096,039	5.15
5,720	Microsoft	1,428,742	6.71
9,330	Otis Worldwide	788,571	3.70
18,650	Regions Financial	437,343	2.05
679	SolarEdge Technologies	215,005	1.01
1,751	Thermo Fisher Scientific*	947,046	4.45
3,203	Union Pacific	666,000	3.13
436	UnitedHealth	208,748	0.98
2,812	Verisk Analytics	482,370	2.27
6,291	Walt Disney	631,931	2.97
		11,914,810	55.97
Total Common Stocks (Shares)		20,987,341	98.59
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		21,203,848	99.61
Total Portfolio		21,203,848	99.61
Other Net Assets		83,249	0.39
Total Net Assets (USD)		21,287,097	100.00

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

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

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

Sector Breakdown as at 28 February 2023

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

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

Dynamic High Income Fund

Portfolio of Investments 28 February 2023

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

∞Cross umbrella holding and investment in connected party fund, see further information in Note 10.
~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	Germany		
51,350	Bayer	3,107,402	0.11
21,097	Fraport Frankfurt Airport Services Worldwide	1,144,490	0.04
7,537	Hamburger Hafen und Logistik	100,535	0.00
4,751	Siemens	732,377	0.03
143,536	Vonovia*	3,616,988	0.12
		8,701,792	0.30
	Greece		
102,443	OPAP	1,601,846	0.05
	Hong Kong		
142,000	CLP	1,004,982	0.03
637,000	Hang Lung Properties	1,228,714	0.04
434,800	Link REIT	2,858,413	0.10
		5,092,109	0.17
	Hungary		
211,294	MOL Hungarian Oil & Gas	1,639,878	0.05
47,118	OTP Bank Nyrt	1,436,444	0.05
		3,076,322	0.10
	India		
206,050	Axis Bank	2,103,932	0.07
122,559	Godrej Consumer Products	1,368,841	0.05
125,766	HDFC Bank	2,433,547	0.08
71,723	InterGlobe Aviation	1,610,584	0.05
614,272	Petronet LNG	1,653,687	0.06
60,909	Tata Consultancy Services	2,440,891	0.08
		11,611,482	0.39
	Indonesia		
3,230,800	Astra International	1,292,320	0.05
9,850,350	Bank Rakyat Indonesia Persero	3,016,468	0.10
		4,308,788	0.15
	Ireland		
16,182	Accenture	4,286,450	0.14
102,381	Medtronic	8,495,575	0.29
8,895	Willis Towers Watson	2,100,554	0.07
		14,882,579	0.50
	Italy		
86,370	Terna - Rete Elettrica Nazionale	651,006	0.02
	Japan		
367,300	Hulic*	2,914,951	0.10
6,800	Japan Airport Terminal	332,060	0.01
87,600	KDDI	2,556,363	0.09
198,700	Komatsu	4,742,382	0.16
28,300	Tokyo Gas	544,494	0.02
8,200	West Japan Railway	317,218	0.01
		11,407,468	0.39
	Jersey		
29,028	Ferguson	4,196,737	0.14
	Kazakhstan		
22,080	Kaspi.KZ JSC	1,658,208	0.06
	Mexico		
752,000	Fibra Uno Administracion de	1,089,529	0.04
2,235	Fomento Economico Mexicano	20,717	0.00
153,336	Grupo Aeroportuario del Pacifico	2,882,719	0.10
407,264	Grupo Financiero Banorte	3,440,355	0.11
850,869	Wal-Mart de Mexico	3,319,901	0.11
		10,753,221	0.36
	Netherlands		
16,762	Airbus*	2,211,968	0.08
850,316	Koninklijke KPN*	2,934,150	0.10
114,395	Koninklijke Philips	1,883,159	0.07
33,197	Prosus*	2,412,150	0.08
		9,441,427	0.33
	New Zealand		
164,188	Auckland International Airport	886,827	0.03
	Panama		
18,482	Copa	1,678,720	0.06
	Poland		
284,450	Powszechna Kasa Oszczednosci Bank Polski	1,990,474	0.07
	Portugal		
620,584	EDP - Energias de Portugal	3,139,522	0.11
	Saudi Arabia		
63,620	Saudi Basic Industries	1,500,369	0.05
	Singapore		
229,700	BOC Aviation	1,659,319	0.06
1,144,020	Cromwell European Real Estate Investment Trust	2,056,560	0.07
98,900	DBS	2,508,420	0.08
		6,224,299	0.21
	South Africa		
153,815	Absa	1,665,460	0.06
32,146	Gold Fields*	293,172	0.01
103,753	Gold Fields	942,735	0.03
413,109	Sanlam	1,322,396	0.04
		4,223,763	0.14
	South Korea		
1,077,868	ESR Kendall Square REIT	3,258,244	0.11
7,772	Hansol Chemical	1,201,114	0.04
14,465	Samsung Electronics	662,444	0.02
3,685	Samsung Electronics	4,228,538	0.15
156,614	Samsung Electronics	6,320,187	0.21
1,967	Samsung SDI	1,034,598	0.03
		16,705,125	0.56
	Spain		
18,499	Aena SME	2,877,831	0.10
205,310	Cellnex Telecom	7,789,944	0.26
150,723	Industria de Diseno Textil	4,647,816	0.16
		15,315,591	0.52
	Sweden		
188,560	Epiroc	3,653,992	0.12
	Switzerland		
8,636	Flughafen Zurich*	1,570,409	0.05
6,000	Lonza*	3,630,475	0.12

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
30,625	TE Connectivity	3,901,931	0.13
7,791	Zurich Insurance	3,720,531	0.13
		12,823,346	0.43
	Taiwan		
144,000	Accton Technology	1,337,468	0.05
132,000	MediaTek	3,132,179	0.10
882,000	Taiwan Semiconductor Manufacturing	14,791,897	0.50
15,964	Taiwan Semiconductor Manufacturing	1,402,198	0.05
		20,663,742	0.70
	United Arab Emirates		
443,677	Abu Dhabi Commercial Bank	1,012,290	0.04
229,221	Emaar Properties	347,619	0.01
487,081	Salik	348,780	0.01
		1,708,689	0.06
	United Kingdom		
9,632,200	Assura*	5,963,189	0.20
62,258	AstraZeneca	8,195,352	0.28
367,894	BAE Systems	4,011,240	0.14
1,029,543	BP	6,899,937	0.23
68,632	British American Tobacco	2,616,009	0.09
83,530	Diageo	3,581,851	0.12
55,325	Endeavour Mining	1,144,760	0.04
1,053,697	LondonMetric Property	2,407,234	0.08
2,067,631	LXI REIT	2,846,223	0.10
181,247	National Grid	2,273,863	0.08
513,757	Prudential	7,845,512	0.26
97,148	Reckitt Benckiser	6,776,141	0.23
124,374	RELX*	3,758,564	0.13
27,863	Severn Trent	922,012	0.03
56,517	Shell	1,736,761	0.06
3,023,573	Target Healthcare REIT	2,885,382	0.10
2,528,320	Taylor Wimpey	3,755,078	0.13
50,515	Unilever	2,524,739	0.08
1,971,727	Vodafone	2,400,660	0.08
		72,544,507	2.46
	United States		
29,694	AbbVie	4,544,667	0.15
34,065	Alexandria Real Estate Equities	5,179,924	0.18
27,069	Alliant Energy	1,383,767	0.05
95,000	Allstate	2,177,400	0.08
10,270	Alphabet	926,559	0.03
11,218	Altria	517,935	0.02
11,624	Ameren	967,815	0.03
15,956	American Electric Power	1,420,243	0.05
20,294	American Express	3,540,085	0.12
53,731	American International	3,291,024	0.11
34,730	American Tower	6,795,619	0.23
847	American Water Works	117,919	0.00
2,500	Anthem	1,184,025	0.04
8,784	Apollo Global Management	621,731	0.03
19,330	Assurant	2,469,021	0.08
71,689	AT&T	1,355,281	0.05
111,532	Baker Hughes	3,456,377	0.12
26,540	Bank of America	910,587	0.03
108,150	Baxter International	4,282,740	0.14
53,599	Boston Properties	3,556,294	0.12
33,419	Cardinal Health	2,554,882	0.09
67,720	Carlyle	2,324,828	0.08
30,607	CenterPoint Energy	863,117	0.03
9,280	Cheniere Energy	1,463,734	0.05
9,193	Chevron	1,488,715	0.05
9,966	Cigna	2,927,512	0.10
51,619	Cisco Systems	2,517,717	0.08
93,810	Citigroup	4,729,900	0.16
159,476	Citizens Financial*	6,669,286	0.23
19,735	CMS Energy	1,167,918	0.04
64,332	Cognizant Technology Solutions	4,046,483	0.14
79,596	Comcast	2,968,931	0.10
45,996	Community Healthcare Trust	1,800,743	0.06
8,058	ConocoPhillips	849,555	0.03
30,541	Crown Castle	4,000,871	0.13
60,535	CSX	1,855,398	0.06
34,182	Digital Realty Trust*	3,582,957	0.12
6,972	Dollar General	1,521,429	0.05
33,363	Dominion Energy	1,850,645	0.06
12,640	DT Midstream	636,297	0.02
11,530	DTE Energy	1,275,218	0.04
28,092	Duke Energy	2,666,492	0.09
8,290	Edison International	556,674	0.02
1,250	Elevance Health	592,013	0.02
2,940	Eli Lilly	920,661	0.03
15,089	Entergy	1,575,593	0.05
112,845	EPR Properties	4,623,260	0.15
50,037	EQT	1,673,237	0.06
3,552	Equinix	2,481,427	0.09
63,335	Equitable	1,998,853	0.07
24,139	Eversource Energy	1,843,737	0.06
40,880	Exelon	1,674,445	0.06
89,068	Fidelity National Financial	3,554,704	0.12
57,916	Fidelity National Information Services	3,728,053	0.12
2,866	First Citizens BancShares	2,129,897	0.07
28,345	Fox	1,005,397	0.03
79,960	General Motors	3,121,638	0.11
162,011	Healthpeak Properties	3,943,348	0.13
5,810	Hess	801,083	0.02
1,454	Humana	737,745	0.03
15,922	Huntington Ingalls Industries	3,466,697	0.12
33,250	Intercontinental Exchange	3,376,205	0.11
37,656	International Flavors & Fragrances	3,517,447	0.12
10,874	Intuit	4,437,462	0.15
5,088	Kimberly-Clark	638,188	0.02
85,881	Kraft Heinz	3,379,418	0.11

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
18,891	Laboratory of America	4,513,060	0.15
19,213	Lear	2,697,602	0.09
19,647	Leidos	1,918,923	0.06
23,201	M&T Bank	3,607,059	0.12
8,180	Meta Platforms	1,440,989	0.05
32,714	Microsoft	8,171,303	0.28
12,260	MSC Industrial Direct	1,035,602	0.03
100,834	Newell Brands*	1,461,085	0.05
51,113	NextEra Energy*	3,650,491	0.13
53,399	NiSource	1,453,521	0.05
161,337	Omega Healthcare Investors*	4,364,166	0.15
50,540	Otis Worldwide	4,271,641	0.15
141,323	Outfront Media*	2,494,351	0.08
31,011	Paychex	3,443,461	0.12
212,029	PG&E*	3,351,119	0.11
46,329	Philip Morris International	4,487,890	0.15
324,313	Physicians Realty Trust*	4,832,264	0.16
12,068	PPG Industries	1,592,252	0.05
58,712	Prologis	7,255,629	0.25
53,727	Public Service Enterprise	3,270,899	0.11
13,538	Ralph Lauren*	1,615,084	0.06
79,675	Rexford Industrial Realty	4,863,362	0.17
6,220	Robert Half International	496,729	0.02
3,979	Ross Stores	443,240	0.02
5,944	SBA Communications	1,548,293	0.05
73,933	Sealed Air	3,634,547	0.12
15,213	Sempra Energy	2,276,473	0.08
81,329	SL Green Realty	2,832,690	0.10
32,000	SLM	2,088,000	0.07
40,825	Southern	2,594,837	0.09
120,919	Spirit Realty Capital*	5,084,644	0.17
52,069	SS&C Technologies	3,081,964	0.11
39,377	Sun Communities*	5,709,271	0.20
74,419	Synchrony Financial	2,656,386	0.09
18,835	Targa Resources	1,413,190	0.05
164,736	UDR*	7,085,295	0.24
4,140	Union Pacific	860,830	0.03
22,416	United Parcel Service	4,085,988	0.14
7,344	UnitedHealth	3,516,160	0.12
95,297	Verizon Communications	3,684,182	0.13
215,121	VICI Properties	7,299,055	0.25
4,448	Walmart	629,837	0.02
32,498	Walt Disney	3,264,424	0.11
139,574	Wells Fargo	6,526,481	0.22
105,684	Williams	3,202,225	0.11
42,871	Yum China	2,528,960	0.08
22,553	Zimmer Biomet	2,784,619	0.10
		313,358,896	10.63
Total Common / Preferred Stocks (Shares)		679,686,527	23.04
BONDS			
	Australia		
USD 200,000	QBE Insurance 5.875% 17/6/2046	193,500	0.01
	Austria		
USD 600,000	Klabin Austria 3.2% 12/1/2031	480,000	0.02
USD 816,000	Suzano Austria 3.125% 15/1/2032	642,637	0.02
USD 685,000	Suzano Austria 3.75% 15/1/2031	580,466	0.02
		1,703,103	0.06
	Bahamas		
USD 820,000	Intercorp Peru 3.875% 15/8/2029	687,263	0.02
	Bahrain		
USD 676,000	Bahrain Government International Bond 5.45% 16/9/2032	612,625	0.02
	Bermuda		
USD 278,000	Inkia Energy 5.875% 9/11/2027	255,987	0.01
USD 369,000	Nabors Industries 7.25% 15/1/2026	351,589	0.01
USD 1,192,000	Nabors Industries 7.5% 15/1/2028	1,103,334	0.04
USD 790,000	NCL 5.875% 15/3/2026	689,778	0.02
USD 224,000	NCL 7.75% 15/2/2029	197,120	0.01
USD 420,000	NCL 8.375% 1/2/2028	428,778	0.01
USD 732,000	NCL Finance 6.125% 15/3/2028	612,171	0.02
USD 1,000,000	OHA Credit Funding 11 8.233% 19/7/2033	962,598	0.03
USD 146,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	124,389	0.00
USD 919,000	Weatherford International 6.5% 15/9/2028	899,279	0.03
USD 1,112,000	Weatherford International 8.625% 30/4/2030	1,111,933	0.04
USD 20,000	Weatherford International 11% 1/12/2024	20,576	0.00
		6,757,532	0.22
	Brazil		
USD 800,000	BRF 4.875% 24/1/2030*	610,760	0.02
	British Virgin Islands		
USD 555,000	Champion Path 4.85% 27/1/2028	464,002	0.01
USD 717,951	Easy Tactic 7.5% 11/7/2028	189,701	0.01
USD 335,000	Fortune Star BVI 5.95% 19/10/2025	279,154	0.01
USD 1,000,000	Fortune Star BVI 6.75% 2/7/2023*	981,250	0.03
USD 500,000	Huarong Finance 2017 4.75% 27/4/2027	434,407	0.01
USD 200,000	Huarong Finance 2019 3.75% 29/5/2024	189,640	0.01
USD 246,000	New Metro Global 6.8% 5/8/2023	233,700	0.01
USD 900,000	NWD Finance BVI 4.125% 10/12/2171	685,190	0.02
USD 645,000	RKPF Overseas 2019 A 6% 4/9/2025	550,267	0.02
USD 272,000	RKPF Overseas 2019 A 6.7% 30/9/2024	254,320	0.01

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	Sino-Ocean Land Treasure IV 2.7% 13/1/2025	300,446	0.01
USD 430,000	Studio City Finance 5% 15/1/2029	332,482	0.01
USD 700,000	Studio City Finance 6% 15/7/2025*	635,520	0.02
USD 400,000	Wanda Properties International 7.25% 29/1/2024	378,285	0.01
USD 200,000	Wanda Properties Overseas 6.875% 23/7/2023	196,280	0.01
		6,104,644	0.20
	Canada		
USD 1,259,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	1,128,344	0.04
USD 1,264,000	Air Canada 3.875% 15/8/2026	1,139,629	0.04
USD 1,431,000	Bombardier 6% 15/2/2028	1,337,567	0.04
USD 6,269,000	Bombardier 7.125% 15/6/2026	6,150,798	0.21
USD 552,000	Bombardier 7.45% 1/5/2034	561,169	0.02
USD 84,000	Bombardier 7.5% 15/3/2025	83,885	0.00
USD 1,797,000	Bombardier 7.875% 15/4/2027	1,789,035	0.06
USD 2,253,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	1,701,184	0.06
USD 828,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	646,635	0.02
USD 905,000	Clarios Global 6.75% 15/5/2025	901,301	0.03
USD 1,962,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	1,925,031	0.07
USD 8,977,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	8,917,840	0.30
USD 3,400,000	Enbridge 6% 15/1/2077	3,212,617	0.11
USD 650,000	Enerflex 9% 15/10/2027	637,527	0.02
USD 521,000	ERO Copper 6.5% 15/2/2030	439,838	0.02
USD 623,000	Garda World Security 7.75% 15/2/2028	612,035	0.02
USD 567,000	GFL Environmental 4% 1/8/2028	493,777	0.02
USD 1,931,000	GFL Environmental 4.375% 15/8/2029	1,666,221	0.06
USD 1,050,000	GFL Environmental 4.75% 15/6/2029	935,524	0.03
USD 755,000	Husky III 13% 15/2/2025	694,600	0.02
USD 815,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	830,674	0.03
USD 607,000	Mattamy 4.625% 1/3/2030	504,909	0.01
USD 287,000	Mattamy 5.25% 15/12/2027	256,642	0.01
USD 2,159,000	New Gold 7.5% 15/7/2027	1,859,452	0.06
USD 436,000	Parkland 5.875% 15/7/2027	409,782	0.01
USD 31,000	Precision Drilling 6.875% 15/1/2029	28,215	0.00
USD 161,000	Tervita 11% 1/12/2025	173,830	0.01
USD 2,987,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026*	2,705,580	0.09
USD 3,058,000	Toronto-Dominion Bank/The 8.125% 31/10/2082	3,194,884	0.11
USD 272,000	TransAlta 7.75% 15/11/2029	277,859	0.01
USD 517,000	Vermilion Energy 6.875% 1/5/2030	457,661	0.02
		45,674,045	1.55
	Cayman Islands		
USD 459,000	Agile 5.75% 2/1/2025	289,170	0.01
USD 300,000	Agile 6.05% 13/10/2025	165,979	0.01
USD 1,000,000	AGL CLO 11 6.842% 15/4/2034	949,906	0.03
USD 500,000	AGL CLO 11 7.942% 15/4/2034	476,753	0.02
USD 1,000,000	AGL CLO 12 7.658% 20/7/2034	951,376	0.03
USD 1,500,000	AGL CLO 17 6.753% 21/1/2035	1,434,752	0.05
USD 1,000,000	AGL CLO 17 7.753% 21/1/2035	950,286	0.03
USD 1,000,000	AGL CLO 17 11.003% 21/1/2035	922,565	0.03
USD 1,000,000	AGL CLO 9 7.308% 20/1/2034	977,525	0.03
USD 3,380,000	Aimco CLO 11 6.792% 17/10/2034	3,235,254	0.11
USD 1,750,000	Aimco CLO 12 6.708% 17/1/2032	1,718,627	0.06
USD 1,000,000	Aimco CLO 12 7.558% 17/1/2032	945,487	0.03
USD 2,500,000	Aimco CLO 15 7.692% 17/10/2034	2,355,518	0.08
USD 500,000	AIMCO CLO Series 2018-A 6.542% 17/4/2031	490,439	0.02
USD 1,000,000	AIMCO CLO Series 2018-A 7.342% 17/4/2031	948,423	0.03
USD 515,000	Alinea CLO 2018-1 6.708% 20/7/2031	505,916	0.02
USD 1,000,000	Allegany Park CLO 6.689% 20/1/2035	939,703	0.03
USD 1,000,000	Allegany Park CLO 7.739% 20/1/2035	931,061	0.03
USD 1,000,000	Allegany Park CLO 11.039% 20/1/2035	914,677	0.03
USD 1,000,000	Allegro CLO VIII 6.942% 15/7/2031	956,217	0.03
USD 2,000,000	ANCHORAGE CAPITAL CLO 1-R 6.615% 13/4/2031	1,937,024	0.07
USD 1,000,000	ANCHORAGE CAPITAL CLO 1-R 10.315% 13/4/2031	866,800	0.03
USD 800,000	Anchorage Capital CLO 4-R 6.652% 28/1/2031	764,205	0.03
USD 1,000,000	Annisa CLO 2016-2 7.808% 20/7/2031	946,134	0.03
USD 1,000,000	Apidos CLO XXIX 6.718% 25/7/2030	977,009	0.03
USD 1,000,000	Apidos CLO XXXVII 5.945% 22/10/2034	984,462	0.03
USD 750,000	Ares XLIX CLO 6.465% 22/7/2030	738,781	0.03
USD 500,000	Ares XLVIII CLO 6.608% 20/7/2030	478,883	0.02
USD 1,800,000	Ares XXXVIII CLO 6.558% 20/4/2030	1,754,889	0.06
USD 1,500,000	Atrium XIV 6.742% 23/8/2030	1,480,725	0.05
USD 500,000	Atrium XV 6.565% 23/1/2031	493,832	0.02

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

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,750,000	Bain Capital Credit CLO 2019-2 6.892% 17/10/2032	1,672,159	0.06
USD 1,000,000	Bain Capital Credit CLO 2020-5 7.158% 20/1/2032	968,085	0.03
USD 2,500,000	Bain Capital Credit CLO 2021-6 6.465% 21/10/2034	2,420,807	0.08
USD 3,500,000	Ballyrock CLO 2020-2 7.758% 20/10/2031	3,311,259	0.11
USD 3,000,000	Bardot CLO 7.815% 22/10/2032	2,839,342	0.10
USD 2,500,000	Beechwood Park CLO 11.158% 17/1/2035	2,325,736	0.08
USD 1,000,000	Benefit Street Partners CLO XI 7.192% 15/4/2029	973,717	0.03
USD 1,000,000	Betony CLO 2 6.402% 30/4/2031	984,749	0.03
USD 1,000,000	Canyon Capital CLO 2016-1 6.692% 15/7/2031	965,260	0.03
USD 2,000,000	Canyon Capital CLO 2022-1 6.832% 15/4/2035	1,899,271	0.07
USD 1,000,000	Canyon Capital CLO 2022-1 7.832% 15/4/2035	951,968	0.03
USD 1,000,000	Canyon CLO 2020-1 7.942% 15/7/2034	947,922	0.03
USD 750,000	Carbone Clo 6.608% 20/1/2031	736,286	0.03
USD 1,000,000	Carlyle C17 CLO 6.652% 30/4/2031	963,300	0.03
USD 750,000	Carlyle US Clo 2017-2 7.208% 20/7/2031	726,102	0.03
USD 1,000,000	CarVal CLO I 7.682% 16/7/2031	954,486	0.03
USD 1,000,000	Cedar Funding IX CLO 6.558% 20/4/2031	958,465	0.03
USD 1,000,000	Cedar Funding IX CLO 7.408% 20/4/2031	945,819	0.03
USD 1,000,000	Chenango Park CLO 6.642% 15/4/2030	948,398	0.03
USD 933,000	China Evergrande 0% 22/1/2023***	85,687	0.00
USD 1,434,000	China Evergrande 10% 11/4/2023	129,130	0.01
USD 895,000	China Evergrande 12% 22/1/2024	80,550	0.00
USD 500,000	CIFC Funding 2013-IV 7.615% 27/4/2031	473,598	0.02
USD 1,000,000	CIFC Funding 2015-I 6.715% 22/1/2031	983,549	0.03
USD 1,000,000	CIFC Funding 2018-V 6.942% 15/1/2032	987,778	0.03
USD 956,000	CIFI 6.45% 7/11/2024*	246,170	0.01
USD 500,000	Country Garden 5.4% 27/5/2025	353,750	0.01
USD 200,000	Country Garden 5.625% 15/12/2026	130,835	0.01
USD 200,000	Country Garden 6.5% 8/4/2024	164,000	0.01
USD 800,000	DP World Salaam 6% 1/1/2172*	796,993	0.03
USD 3,500,000	Dryden 41 Senior Loan Fund 7.43% 15/4/2031	3,155,278	0.11
USD 1,000,000	Dryden 65 CLO 6.895% 18/7/2030	977,576	0.03
USD 500,000	Dryden 65 CLO 7.895% 18/7/2030	470,558	0.02
USD 1,750,000	Dryden 70 CLO 8.58% 16/1/2032	1,667,458	0.06
USD 450,000	Eaton Vance CLO 2014-1R 7.842% 15/7/2030	423,874	0.01
USD 1,000,000	Eaton Vance Clo 2015-1 6.708% 20/1/2030	962,470	0.03
USD 500,000	Eaton Vance CLO 2018-1 6.992% 15/10/2030	479,015	0.02
USD 570,000	Fantasia 0% 5/7/2022***	83,685	0.00
USD 450,000	Fantasia 0% 18/10/2022***	64,125	0.00
USD 800,000	Fantasia 9.25% 28/7/2023	114,000	0.00
USD 2,336,000	Fantasia 11.75% 17/4/2022***	332,880	0.01
USD 600,000	Fantasia 11.875% 1/6/2023	85,500	0.00
USD 200,000	Fantasia 15% 18/12/2021***	29,989	0.00
USD 3,000,000	Galaxy XV CLO 7.792% 15/10/2030	2,822,632	0.10
USD 1,000,000	Galaxy XX CLO 6.558% 20/4/2031	970,889	0.03
USD 4,000,000	Galaxy XX CLO 7.408% 20/4/2031	3,776,956	0.13
USD 1,000,000	Galaxy XXII CLO 6.492% 16/4/2034	971,521	0.03
USD 1,000,000	Galaxy XXII CLO 8.142% 16/4/2034	946,317	0.03
USD 1,000,000	Generate CLO 2 6.665% 22/1/2031	962,534	0.03
USD 2,000,000	Generate CLO 3 8.408% 20/10/2029	1,948,995	0.07
USD 2,000,000	Generate CLO 5 8.165% 22/10/2031	1,961,604	0.07
USD 750,000	Gilbert Park CLO 7.742% 15/10/2030	707,176	0.02
USD 921,348	Global Aircraft Leasing 6.5% 15/9/2024	826,348	0.03
USD 4,000,000	Goldentree Loan Management US CLO 1 6.608% 20/4/2034	3,794,092	0.13
USD 1,400,000	Goldentree Loan Management US Clo 10 7.858% 20/7/2034	1,320,264	0.05
USD 1,000,000	Goldentree Loan Management US Clo 3 6.708% 20/4/2030	986,676	0.03
USD 1,500,000	Goldentree Loan Management US Clo 3 7.658% 20/4/2030	1,421,847	0.05
USD 2,000,000	Goldentree Loan Management US CLO 5 6.858% 20/10/2032	1,965,629	0.07
USD 2,500,000	Goldentree Loan Management US CLO 5 7.958% 20/10/2032	2,422,221	0.08
USD 875,000	Goldentree Loan Management US Clo 6 6.439% 20/4/2035	866,497	0.03
USD 1,400,000	GoldenTree Loan Opportunities IX 6.402% 29/10/2029	1,394,834	0.05
USD 1,000,000	Goldentree Loan Opportunities XII 7.715% 21/7/2030	950,768	0.03
USD 1,000,000	GoldentTree Loan Management US CLO 1 7.808% 20/10/2034	940,651	0.03
USD 1,000,000	Golub Capital Partners CLO 50B-R 8.089% 20/4/2035	961,987	0.03

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

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 2,000,000	Grippen Park CLO 7.108% 20/1/2030	1,955,409	0.07
USD 817,000	Grupo Aval 4.375% 4/2/2030	614,376	0.02
USD 1,400,000	GT Loan Financing I 2013-1 6.902% 28/7/2031	1,369,190	0.05
USD 476,000	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	441,813	0.02
USD 778,000	IHS 5.625% 29/11/2026	666,184	0.02
USD 600,000	IHS 6.25% 29/11/2028	494,019	0.02
USD 2,000,000	Invesco CLO 7.692% 15/7/2034	1,905,192	0.07
USD 3,000,000	Invesco CLO 2022-1 6.789% 20/4/2035	2,870,473	0.10
USD 1,000,000	Invesco CLO 2022-1 7.689% 20/4/2035	953,973	0.03
USD 1,500,000	Invesco CLO 2022-1 10.939% 20/4/2035	1,376,832	0.05
USD 1,500,000	Jay Park CLO 7.458% 20/10/2027	1,451,575	0.05
USD 1,000,000	KKR CLO 23 7.058% 20/10/2031	981,760	0.03
USD 313,000	KWG 5.875% 10/11/2024	104,919	0.00
USD 250,000	KWG 5.95% 10/8/2025	80,610	0.00
USD 400,000	KWG 7.4% 5/3/2024	162,000	0.01
USD 282,000	KWG 7.875% 30/8/2024	115,620	0.01
USD 500,000	LCM XXV 6.458% 20/7/2030	490,434	0.02
USD 776,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	737,200	0.02
USD 1,000,000	Madison Park Funding XIII 6.698% 19/4/2030	977,312	0.03
USD 750,000	Madison Park Funding XXXI 6.515% 23/1/2031	734,005	0.03
USD 800,000	Madison Park Funding XXXI 6.965% 23/1/2031	792,926	0.03
USD 400,000	MAF Global 6.375% 20/9/2171	391,242	0.01
USD 920,000	MAF Sukuk 4.638% 14/5/2029	902,035	0.03
USD 1,259,000	Melco Resorts Finance 5.375% 4/12/2029*	1,054,413	0.04
USD 300,000	MGM China 5.25% 18/6/2025	282,323	0.01
USD 212,445	Modern Land China 8% 30/12/2024	18,002	0.00
USD 245,129	Modern Land China 9% 30/12/2025	21,678	0.00
USD 566,472	Modern Land China 9% 30/12/2026	48,001	0.00
USD 477,003	Modern Land China 9% 30/12/2027	40,074	0.00
USD 1,150,000	Neuberger Berman CLO XXII 6.442% 17/10/2030	1,134,829	0.04
USD 700,000	Neuberger Berman CLO XXII 6.992% 17/10/2030	688,603	0.02
USD 1,850,000	Neuberger Berman Loan Advisers CLO 25 7.645% 18/10/2029	1,774,856	0.06
USD 3,500,000	Neuberger Berman Loan Advisers CLO 26 7.445% 18/10/2030	3,331,614	0.11
USD 1,000,000	Neuberger Berman Loan Advisers CLO 27 7.392% 15/1/2030	944,855	0.03
USD 1,000,000	Neuberger Berman Loan Advisers CLO 28 6.408% 20/4/2030	982,341	0.03
USD 1,000,000	Neuberger Berman Loan Advisers CLO 28 7.658% 20/4/2030	939,416	0.03
USD 500,000	Neuberger Berman Loan Advisers CLO 31 6.758% 20/4/2031	491,516	0.02
USD 400,000	Neuberger Berman Loan Advisers CLO 37 6.608% 20/7/2031	393,119	0.01
USD 1,000,000	Neuberger Berman Loan Advisers Clo 40 6.542% 16/4/2033	977,072	0.03
USD 1,000,000	Neuberger Berman Loan Advisers Clo 42 7.592% 16/7/2035	930,180	0.03
USD 1,500,000	Neuberger Berman Loan Advisers Clo 44 7.642% 16/10/2034	1,404,788	0.05
USD 1,500,000	Neuberger Berman Loan Advisers CLO 47 6.682% 14/4/2035	1,440,097	0.05
USD 4,000,000	OCP CLO 2014-7 7.058% 20/7/2029	3,883,059	0.13
USD 6,750,000	OCP CLO 2016-11 7.272% 26/10/2030	6,553,076	0.22
USD 1,000,000	Octagon Investment Partners 26 6.592% 15/7/2030	942,972	0.03
USD 1,000,000	Octagon Investment Partners 33 6.658% 20/1/2031	976,008	0.03
USD 1,000,000	Octagon Investment Partners XVI 6.642% 17/7/2030	966,011	0.03
USD 1,000,000	Octagon Investment Partners XXII 6.715% 22/1/2030	977,954	0.03
USD 700,000	OHA Credit Partners XI 7.758% 20/1/2032	665,151	0.02
USD 1,700,000	OHA Loan Funding 2013-1 7.865% 23/7/2031	1,617,213	0.06
USD 500,000	OHA Loan Funding 2013-2 6.772% 23/5/2031	487,671	0.02
USD 400,000	Oryx Funding 5.8% 3/2/2031*	389,612	0.01
USD 1,000,000	OZLM XX 6.758% 20/4/2031	953,515	0.03
USD 1,300,000	Palmer Square CLO 2014-1 6.642% 17/1/2031	1,270,286	0.04
USD 1,000,000	Palmer Square CLO 2014-1 7.442% 17/1/2031	945,792	0.03
USD 2,250,000	Palmer Square CLO 2020-3 7.814% 15/11/2031	2,144,258	0.07
USD 1,700,000	Park Avenue Institutional Advisers CLO 2016-1 6.722% 23/8/2031	1,644,027	0.06
USD 1,000,000	Peace Park CLO 7.758% 20/10/2034	947,928	0.03
USD 501,000	Pearl II 6% 29/12/2049	17,770	0.00
USD 399,000	Pearl III 9% 22/10/2025	141,645	0.01

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	Pikes Peak CLO 6 6.965% 18/5/2034	964,800	0.03
USD 1,250,000	Pikes Peak CLO 6 8.015% 18/5/2034	1,200,712	0.04
USD 1,000,000	Pikes Peak CLO 6 11.345% 18/5/2034	909,783	0.03
USD 2,600,000	Pikes Peak CLO 8 6.808% 20/7/2034	2,500,971	0.09
USD 1,700,000	Pikes Peak CLO 8 7.908% 20/7/2034	1,640,335	0.06
USD 709,000	Powerlong Real Estate 6.25% 10/8/2024	201,656	0.01
USD 1,500,000	PPM CLO 3 7.892% 17/4/2034	1,413,346	0.05
USD 1,000,000	PPM CLO 4 7.945% 18/10/2034	943,225	0.03
USD 1,250,000	PPM CLO 5 6.795% 18/10/2034	1,179,168	0.04
USD 1,250,000	PPM CLO 5 7.845% 18/10/2034	1,180,623	0.04
USD 6,700,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	6,037,333	0.21
USD 2,000,000	Regata XII Funding 7.892% 15/10/2032	1,899,817	0.07
USD 1,000,000	Regatta XI Funding 7.642% 17/7/2031	950,256	0.03
USD 1,750,000	Regatta XV Funding 8.118% 25/10/2031	1,681,667	0.06
USD 1,000,000	Regatta XVI Funding 7.492% 15/1/2033	980,605	0.03
USD 2,688,000	Regatta XVI Funding 8.692% 15/1/2033	2,596,541	0.09
USD 1,000,000	Riserva Clo 8.045% 18/1/2034	940,767	0.03
USD 700,000	Rockford Tower CLO 2018-2 7.908% 20/10/2031	661,859	0.02
USD 200,000	Ronshine China 7.35% 15/12/2023	19,500	0.00
USD 1,250,000	RR 3 6.592% 15/1/2030	1,211,187	0.04
USD 600,000	Sands China 2.8% 8/3/2027	511,893	0.02
USD 600,000	Sands China 3.35% 8/3/2029	492,480	0.02
USD 1,100,000	Shimao 3.45% 11/1/2031	189,750	0.01
USD 683,000	Shui On Development 6.15% 24/8/2024*	626,581	0.02
USD 1,000,000	Silver Creek CLO 8.158% 20/7/2030	965,274	0.03
USD 75,881	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	76,146	0.00
USD 439,000	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	441,305	0.02
USD 959,000	Sunac China 7% 9/7/2025	254,135	0.01
USD 2,000,000	TICP CLO IX 7.708% 20/1/2031	1,921,903	0.07
USD 2,500,000	TICP CLO V 2016-1 7.942% 17/7/2031	2,410,706	0.08
USD 500,000	Times China 6.2% 22/3/2026	81,214	0.00
USD 851,000	Times China 6.75% 8/7/2025	138,288	0.01
USD 715,000	Transocean 7.5% 15/1/2026	657,024	0.02
USD 3,057,000	Transocean 8.75% 15/2/2030	3,107,349	0.11
USD 624,000	Transocean 11.5% 30/1/2027*	640,386	0.02
USD 551,000	Transocean Titan Financing 8.375% 1/2/2028	562,902	0.02
USD 750,000	TRESTLES CLO II 6.488% 25/7/2031	725,933	0.03
USD 500,000	TRESTLES CLO II 6.718% 25/7/2031	487,243	0.02
USD 750,000	TRESTLES CLO II 7.718% 25/7/2031	709,074	0.02
USD 750,000	Webster Park CLO 7.708% 20/7/2030	673,103	0.02
USD 2,500,000	Whetstone Park CLO 7.708% 20/1/2035	2,352,116	0.08
USD 1,350,000	Wynn Macau 5.5% 15/1/2026*	1,232,840	0.04
		216,537,015	7.37
	Chile		
USD 1,093,000	Chile Government International Bond 4.34% 7/3/2042	933,922	0.03
USD 560,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	520,717	0.02
		1,454,639	0.05
	China		
USD 750,000	Industrial & Commercial Bank of China 3.2% 24/3/2171*	697,267	0.02
	Colombia		
USD 2,200,000	Colombia Government International Bond 3.125% 15/4/2031	1,591,431	0.05
USD 873,000	Colombia Government International Bond 3.875% 25/4/2027	775,811	0.03
USD 1,722,000	Colombia Government International Bond 4.5% 28/1/2026	1,622,800	0.06
USD 1,015,000	Colombia Government International Bond 8% 20/4/2033	1,001,995	0.03
USD 1,094,000	Ecopetrol 4.125% 16/1/2025	1,049,023	0.04
USD 800,000	Ecopetrol 4.625% 2/11/2031	597,000	0.02
USD 670,000	Ecopetrol 5.875% 28/5/2045	446,387	0.02
USD 1,056,000	Ecopetrol 8.875% 13/1/2033	1,035,672	0.03
USD 435,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	338,329	0.01
USD 1,038,000	SURA Asset Management 4.875% 17/4/2024	1,024,862	0.03
		9,483,310	0.32
	Cote d'Ivoire (Ivory Coast)		
USD 1,864,000	Ivory Coast Government International Bond 6.375% 3/3/2028	1,784,780	0.06
	Denmark		
USD 6,365,000	Danske Bank 7% 26/12/2171*	6,116,765	0.21
	Dominican Republic		
USD 600,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	590,250	0.02
USD 1,141,000	Dominican Republic International Bond 4.5% 30/1/2030	981,942	0.03
USD 1,842,000	Dominican Republic International Bond 4.875% 23/9/2032	1,543,614	0.06

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

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 600,000	Dominican Republic International Bond 5.5% 22/2/2029	557,247	0.02
USD 1,000,000	Dominican Republic International Bond 5.95% 25/1/2027*	982,000	0.03
USD 712,000	Dominican Republic International Bond 6.875% 29/1/2026	722,215	0.02
USD 375,000	Dominican Republic International Bond 7.05% 3/2/2031	375,645	0.01
		5,752,913	0.19
	Egypt		
USD 600,000	Egypt Government International Bond 7.5% 16/2/2061	355,500	0.01
USD 530,000	Egypt Government International Bond 8.5% 31/1/2047	343,175	0.01
		698,675	0.02
	Finland		
USD 377,000	Nokia 6.625% 15/5/2039	367,971	0.01
USD 1,245,000	Nordea Bank 3.75% 1/3/2172	959,585	0.03
USD 2,550,000	Nordea Bank 6.625% 26/9/2171	2,482,424	0.09
		3,809,980	0.13
	France		
USD 1,196,000	Altice France 5.125% 15/1/2029	919,359	0.03
USD 1,773,000	Altice France 5.125% 15/7/2029	1,363,384	0.05
USD 2,754,000	Altice France 5.5% 15/1/2028*	2,261,144	0.08
USD 200,000	Altice France 5.5% 15/10/2029	156,284	0.00
USD 5,750,000	BNP Paribas 4.625% 25/8/2171	4,516,699	0.15
USD 790,000	BNP Paribas 7% 16/2/2172*	763,767	0.03
USD 3,926,000	Constellium 3.75% 15/4/2029	3,233,085	0.11
USD 543,000	Constellium 5.625% 15/6/2028	504,823	0.02
USD 1,270,000	Constellium 5.875% 15/2/2026	1,233,053	0.04
USD 3,595,000	Credit Agricole 4.75% 23/3/2171	2,938,553	0.10
USD 3,264,000	Credit Agricole 8.125% 23/3/2171*	3,310,714	0.11
USD 3,517,000	Iliad 6.5% 15/10/2026	3,291,133	0.11
USD 3,498,000	Iliad 7% 15/10/2028*	3,218,095	0.11
USD 3,200,000	Societe Generale 5.375% 18/5/2171*	2,632,735	0.09
USD 2,300,000	Societe Generale 8% 29/3/2171	2,289,774	0.08
		32,632,602	1.11
	Germany		
USD 1,800,000	Allianz 3.2% 30/4/2171	1,357,820	0.04
USD 2,000,000	Allianz 3.5% 30/4/2171	1,704,265	0.06
USD 971,000	Cheplapharm Arzneimittel 5.5% 15/1/2028	859,998	0.03
USD 3,800,000	Deutsche Bank 6% 30/4/2171	3,446,560	0.12
USD 2,967,000	TK Elevator Holdco 7.625% 15/7/2028*	2,724,995	0.09
		10,093,638	0.34
	Guatemala		
USD 953,000	Guatemala Government Bond 3.7% 7/10/2033	782,384	0.03
USD 573,000	Guatemala Government Bond 4.5% 3/5/2026	551,074	0.02
USD 1,283,000	Guatemala Government Bond 4.65% 7/10/2041	1,038,127	0.03
USD 522,000	Guatemala Government Bond 5.25% 10/8/2029	501,602	0.02
		2,873,187	0.10
	Hong Kong		
USD 300,000	Bank of Communications Hong Kong 3.725% 3/9/2171	287,581	0.01
USD 470,000	Bank of East Asia 5.825% 21/4/2171	439,450	0.01
USD 300,000	Lai Sun MTN 5% 28/7/2026	252,050	0.01
USD 250,000	Nanyang Commercial Bank 6.5% 28/10/2171	243,846	0.01
USD 1,130,000	Yango Justice International 7.5% 15/4/2024	36,725	0.00
USD 958,000	Yango Justice International 8.25% 25/11/2023	31,135	0.00
USD 403,000	Yango Justice International 10.25% 15/9/2022***	12,382	0.00
USD 526,000	Yanlord Land HK 6.8% 27/2/2024*	512,850	0.02
		1,816,019	0.06
	Hungary		
USD 1,060,000	Hungary Government International Bond 5.25% 16/6/2029*	1,036,813	0.04
USD 178,000	Hungary Government International Bond 5.375% 25/3/2024	177,690	0.01
USD 431,000	Hungary Government International Bond 6.75% 25/9/2052	444,469	0.01
		1,658,972	0.06
	India		
USD 249,000	GMR Hyderabad International Airport 5.375% 10/4/2024	247,504	0.01
USD 800,000	HDFC Bank 3.7% 25/2/2172	683,000	0.02
USD 246,000	JSW Steel 5.95% 18/4/2024	243,628	0.01
USD 575,000	Muthoot Finance 4.4% 2/9/2023	566,375	0.02
USD 295,000	ReNew Power Pvt 5.875% 5/3/2027	281,760	0.01
		2,022,267	0.07
	Indonesia		
USD 455,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	432,250	0.01
USD 1,069,000	Freeport Indonesia 4.763% 14/4/2027	1,030,202	0.04
USD 2,147,000	Indonesia Government International Bond 4.1% 24/4/2028*	2,073,798	0.07
USD 1,112,000	Pertamina Persero 3.65% 30/7/2029*	1,017,614	0.03
USD 555,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	545,288	0.02
		5,099,152	0.17

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

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	Ireland		
USD 600,000	ASG Finance Designated Activity 7.875% 3/12/2024	582,420	0.02
USD 980,000	Jazz 4.375% 15/1/2029	868,239	0.03
USD 2,696,000	LCPR Senior Secured Financing 6.75% 15/10/2027	2,498,144	0.09
USD 383,000	Motion Bondco 6.625% 15/11/2027	353,524	0.01
USD 3,423,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	2,976,876	0.10
		7,279,203	0.25
	Isle of Man		
USD 901,000	AngloGold Ashanti 3.75% 1/10/2030	769,711	0.03
	Israel		
USD 533,000	Bank Leumi Le-Israel 7.129% 18/7/2033	535,407	0.02
USD 443,153	Leviathan Bond 5.75% 30/6/2023*	441,491	0.01
		976,898	0.03
	Italy		
USD 1,608,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	1,316,164	0.04
USD 6,270,000	UniCredit 8% 3/6/2171	6,119,834	0.21
		7,435,998	0.25
	Jamaica		
USD 467,000	Digicel International Finance /Digicel international 8.75% 25/5/2024	407,518	0.01
	Japan		
USD 450,000	Asahi Mutual Life Insurance 6.5% 5/3/2171	449,640	0.02
	Jersey		
USD 2,000,000	Boyce Park Clo 6.753% 21/4/2035	1,888,243	0.07
USD 1,000,000	Boyce Park Clo 7.753% 21/4/2035	939,554	0.03
		2,827,797	0.10
	Liberia		
USD 511,000	Royal Caribbean Cruises 5.375% 15/7/2027	450,446	0.02
USD 160,000	Royal Caribbean Cruises 5.5% 31/8/2026	144,982	0.00
USD 588,000	Royal Caribbean Cruises 5.5% 1/4/2028	512,754	0.02
USD 681,000	Royal Caribbean Cruises 7.25% 15/1/2030	681,878	0.02
USD 603,000	Royal Caribbean Cruises 8.25% 15/1/2029	624,754	0.02
USD 820,000	Royal Caribbean Cruises 9.25% 15/1/2029	870,512	0.03
USD 325,000	Royal Caribbean Cruises 11.5% 1/6/2025	345,209	0.01
USD 573,000	Royal Caribbean Cruises 11.625% 15/8/2027	609,328	0.02
		4,239,863	0.14
	Luxembourg		
USD 437,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	389,382	0.01
USD 2,861,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	2,381,852	0.08
USD 2,824,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	2,322,527	0.08
USD 2,098,000	Altice Financing 5% 15/1/2028	1,745,851	0.06
USD 3,224,000	Altice Financing 5.75% 15/8/2029*	2,655,077	0.09
USD 4,062,000	Altice France 10.5% 15/5/2027	3,338,170	0.11
USD 3,252,949	ARD Finance 6.5% 30/6/2027	2,663,645	0.09
USD 400,000	Atento Luxco 1 8% 10/2/2026	128,400	0.01
USD 1,179,000	EIG Pearl 3.545% 31/8/2036*	990,360	0.03
USD 1,385,000	EverArc Escrow 5% 30/10/2029	1,105,812	0.04
USD 847,262	FEL Energy VI 5.75% 1/12/2040	714,460	0.02
USD 600,000	Gol Finance 7% 31/1/2025	270,600	0.01
USD 500,000	Gol Finance 8% 30/6/2026	210,273	0.01
USD 3,688,000	Herens Holdco 4.75% 15/5/2028*	3,027,962	0.10
USD 549,000	ION Trading Technologies 5.75% 15/5/2028	446,060	0.02
USD 622,000	Kenbourne Invest 6.875% 26/11/2024	563,479	0.02
USD 386,501	MC Brazil Downstream Trading 7.25% 30/6/2031	318,615	0.01
USD 866,727	MC Brazil Downstream Trading 7.25% 30/6/2031	714,493	0.03
USD 720,000	Millicom International Cellular 5.125% 15/1/2028	637,961	0.02
USD 300,000	Nexa Resources 5.375% 4/5/2027	283,955	0.01
USD 800,000	Puma International Financing 5.125% 6/10/2024*	768,000	0.03
USD 2,254,000	Telecom Italia Capital 6% 30/9/2034	1,872,831	0.06
USD 780,000	Telecom Italia Capital 6.375% 15/11/2033	675,258	0.02
USD 8,000	Telecom Italia Capital 7.2% 18/7/2036	7,001	0.00
USD 262,000	Telecom Italia Capital 7.721% 4/6/2038	236,626	0.01
		28,468,650	0.97
	Mauritius		
USD 2,629,000	CA Magnum 5.375% 31/10/2026	2,438,266	0.08
USD 200,000	CA Magnum 5.375% 31/10/2026	185,490	0.01
USD 246,000	Greenko Solar Mauritius 5.55% 29/1/2025	234,930	0.01
USD 400,000	Greenko Solar Mauritius 5.95% 29/7/2026	370,836	0.01
USD 600,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	567,352	0.02
USD 1,000,000	HTA 7% 18/12/2025	952,813	0.03

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	India Green Energy 5.375% 29/4/2024	389,000	0.01
USD 255,000	India Green Energy 5.375% 29/4/2024	247,988	0.01
USD 907,000	Network i2i 5.65% 15/4/2171	865,401	0.03
USD 404,000	UPL 5.25% 27/11/2171*	297,351	0.01
		6,549,427	0.22
	Mexico		
USD 892,000	Alpek 3.25% 25/2/2031	722,507	0.02
USD 500,000	Banco Mercantil del Norte 5.875% 24/1/2172	447,967	0.02
USD 845,000	Braskem Idesa SAPI 6.99% 20/2/2032	606,287	0.02
USD 1,056,000	Comision Federal de Electricidad 4.875% 15/1/2024	1,045,741	0.04
USD 400,000	Grupo Bimbo 5.95% 17/7/2171	398,547	0.01
USD 821,000	Grupo Bimbo 5.95% 17/7/2171	821,072	0.03
USD 917,000	Mexico City Airport Trust 5.5% 31/7/2047	683,165	0.02
USD 2,125,000	Mexico Government International Bond 2.659% 24/5/2031	1,717,000	0.06
USD 982,000	Mexico Government International Bond 3.75% 11/1/2028	918,661	0.03
USD 420,000	Mexico Government International Bond 4.875% 19/5/2033	389,550	0.01
USD 235,000	Mexico Government International Bond 6.35% 9/2/2035	240,992	0.01
USD 800,000	Operadora de Servicios Mega de Sofom ER 8.25% 11/2/2025	399,600	0.02
USD 1,200,000	Petroleos Mexicanos 5.95% 28/1/2031	919,896	0.03
USD 1,000,000	Petroleos Mexicanos 6.5% 13/3/2027	911,000	0.03
USD 1,380,000	Petroleos Mexicanos 6.7% 16/2/2032	1,104,000	0.04
USD 1,071,000	Petroleos Mexicanos 8.75% 2/6/2029	1,013,273	0.03
USD 663,000	Trust Fibra Uno 5.25% 30/1/2026	634,672	0.02
		12,973,930	0.44
	Mongolia		
USD 291,000	Mongolia Government International Bond 5.125% 7/4/2026	266,993	0.01
	Morocco		
USD 592,000	Morocco Government International Bond 2.375% 15/12/2027	505,420	0.02
USD 600,000	OCP 5.125% 23/6/2051	435,000	0.02
		940,420	0.04
	Netherlands		
USD 865,000	Braskem Netherlands Finance 7.25% 13/2/2033	844,456	0.03
USD 400,000	Braskem Netherlands Finance 8.5% 23/1/2081	403,015	0.01
USD 2,470,000	Clear Channel International 6.625% 1/8/2025	2,420,366	0.08
USD 3,435,000	Diamond BC 4.625% 1/10/2029	2,817,577	0.09
USD 1,437,000	Elastic 4.125% 15/7/2029	1,179,867	0.04
USD 573,000	Equate Petrochemical 2.625% 28/4/2028	502,659	0.02
USD 529,000	Equate Petrochemical 4.25% 3/11/2026	509,863	0.02
USD 2,900,000	ING Groep 3.875% 16/11/2171	2,249,717	0.08
USD 400,000	Metinvest 7.65% 1/10/2027	216,437	0.01
USD 571,000	Metinvest 8.5% 23/4/2026	308,697	0.01
USD 529,000	Mong Duong Finance 5.125% 7/5/2029	454,849	0.02
USD 39,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	34,182	0.00
USD 200,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	181,502	0.01
USD 223,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	225,899	0.01
USD 1,640,000	Trivium Packaging Finance 5.5% 15/8/2026	1,547,332	0.05
USD 5,556,000	Trivium Packaging Finance 8.5% 15/8/2027	5,286,770	0.18
USD 1,638,000	UPC Broadband Finco 4.875% 15/7/2031	1,373,299	0.05
USD 1,105,000	Vivo Energy Investments 5.125% 24/9/2027	1,030,413	0.03
USD 1,339,000	Ziggo 4.875% 15/1/2030	1,136,476	0.04
USD 922,000	Ziggo Bond 5.125% 28/2/2030	737,845	0.02
USD 150,000	Ziggo Bond 6% 15/1/2027	138,896	0.00
		23,600,117	0.80
	Nigeria		
USD 966,000	Nigeria Government International Bond 7.625% 28/11/2047	656,880	0.02
USD 400,000	Nigeria Government International Bond 7.875% 16/2/2032	308,296	0.01
USD 644,000	Nigeria Government International Bond 8.375% 24/3/2029	549,815	0.02
		1,514,991	0.05
	Oman		
USD 1,000,000	Oman Government International Bond 6.5% 8/3/2047	936,250	0.03
USD 1,200,000	Oman Government International Bond 6.75% 17/1/2048	1,155,000	0.04
USD 400,000	OQ SAOC 5.125% 6/5/2028	387,258	0.01
		2,478,508	0.08

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	Pakistan		
USD 1,200,000	Pakistan Government International Bond 6% 8/4/2026	546,000	0.02
USD 585,000	Pakistan Government International Bond 7.375% 8/4/2031	257,400	0.01
		803,400	0.03
	Panama		
USD 400,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	314,425	0.01
USD 621,000	AES Panama Generation 4.375% 31/5/2030	544,151	0.02
USD 2,182,000	Carnival 4% 1/8/2028	1,855,726	0.06
USD 3,493,000	Carnival 5.75% 1/3/2027	2,863,177	0.10
USD 1,606,000	Carnival 6% 1/5/2029	1,244,169	0.04
USD 198,000	Carnival 7.625% 1/3/2026	178,636	0.01
USD 324,000	Carnival 9.875% 1/8/2027	330,182	0.01
USD 713,000	Carnival 10.5% 1/2/2026*	738,639	0.03
USD 2,594,000	Panama Government International Bond 3.16% 23/1/2030	2,229,666	0.08
USD 1,949,000	Panama Government International Bond 3.875% 17/3/2028	1,827,816	0.06
		12,126,587	0.42
	Paraguay		
USD 310,000	Frigorifico Concepcion 7.7% 21/7/2028	229,642	0.01
USD 210,000	Paraguay Government International Bond 4.95% 28/4/2031	197,791	0.01
USD 1,266,000	Paraguay Government International Bond 5.4% 30/3/2050	1,060,234	0.04
USD 847,000	Paraguay Government International Bond 5.6% 13/3/2048*	727,753	0.02
		2,215,420	0.08
	Peru		
USD 1,062,000	Financiera de Desarrollo 4.75% 15/7/2025	1,029,320	0.04
USD 1,877,000	Peruvian Government International Bond 1.862% 1/12/2032	1,360,703	0.04
USD 985,000	Peruvian Government International Bond 2.783% 23/1/2031	812,068	0.03
		3,202,091	0.11
	Philippines		
USD 445,000	Globe Telecom 4.2% 2/5/2171	412,179	0.01
	Poland		
EUR 680,000	Republic of Poland Government International Bond 4.25% 14/2/2043	697,171	0.02
	Romania		
EUR 1,362,000	Romanian Government International Bond 2.124% 16/7/2031*	1,042,353	0.04
EUR 1,153,000	Romanian Government International Bond 2.5% 8/2/2030	972,729	0.03
EUR 1,096,000	Romanian Government International Bond 2.875% 11/3/2029*	990,359	0.03
USD 1,056,000	Romanian Government International Bond 5.25% 25/11/2027	1,024,980	0.04
		4,030,421	0.14
	Saudi Arabia		
USD 914,000	Saudi Government International Bond 2.25% 2/2/2033	726,806	0.02
USD 1,231,000	Saudi Government International Bond 4.5% 17/4/2030	1,205,924	0.04
USD 855,000	Saudi Government International Bond 4.75% 18/1/2028	847,519	0.03
USD 1,129,000	Saudi Government International Bond 5% 18/1/2053	1,034,446	0.04
		3,814,695	0.13
	Senegal		
USD 627,000	Senegal Government International Bond 6.25% 23/5/2033	519,626	0.02
	Singapore		
USD 787,000	ABJA Investment 5.95% 31/7/2024	785,155	0.03
USD 232,500	Continuum Energy Levanter 4.5% 9/2/2027	205,181	0.01
USD 807,000	Global Prime Capital 5.95% 23/1/2025	778,935	0.03
USD 29,944	JGC Ventures 0% 30/6/2025	6,572	0.00
USD 483,502	JGC Ventures 3% 30/6/2025	165,954	0.00
USD 200,000	Jollibee Worldwide 3.9% 23/7/2171	191,000	0.00
USD 1,510,203	Modernland Overseas 3% 30/4/2027	412,637	0.01
USD 39,641	Modernland Overseas 3% 30/4/2027	9,782	0.00
USD 590,000	Theta Capital 8.125% 22/1/2025	494,746	0.02
USD 400,000	TML 4.35% 9/6/2026	368,127	0.01
		3,418,089	0.11
	South Africa		
USD 870,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	768,862	0.03
USD 1,389,000	Republic of South Africa Government International Bond 5% 12/10/2046	951,465	0.03
USD 840,000	Republic of South Africa Government International Bond 5.875% 20/4/2032	750,750	0.02
		2,471,077	0.08
	South Korea		
USD 352,000	POSCO 5.625% 17/1/2026	352,883	0.01
USD 381,000	POSCO 5.75% 17/1/2028	385,256	0.01
USD 200,000	POSCO 5.875% 17/1/2033	206,915	0.01

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 550,000	Shinhan Financial 2.875% 12/11/2171	479,846	0.02
USD 292,000	Woori Bank 4.25% 4/4/2171	279,496	0.01
		1,704,396	0.06
	Spain		
USD 508,500	AI Candelaria Spain SLU 7.5% 15/12/2028	466,548	0.02
USD 4,400,000	Banco Bilbao Vizcaya Argentaria 6.125% 16/2/2172*	3,936,977	0.13
		4,403,525	0.15
	Sri Lanka		
USD 660,000	Sri Lanka Government International Bond 5.75% 18/4/2023	242,075	0.01
USD 1,486,000	Sri Lanka Government International Bond 6.35% 28/6/2024	542,565	0.02
USD 1,436,000	Sri Lanka Government International Bond 6.85% 14/3/2024	525,967	0.01
		1,310,607	0.04
	Switzerland		
USD 990,000	UBS 4.375% 10/8/2171	780,840	0.02
USD 835,000	UBS 7% 31/7/2171	834,055	0.03
		1,614,895	0.05
	Thailand		
USD 985,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	836,051	0.03
USD 1,000,000	Kasikornbank Hong Kong 3.343% 2/10/2031	884,705	0.03
USD 453,000	TMBThanachart Bank 4.9% 2/6/2171*	429,218	0.01
		2,149,974	0.07
	Ukraine		
USD 1,470,000	Ukraine Government International Bond 7.253% 15/3/2035	257,368	0.01
USD 600,000	Ukraine Government International Bond 7.75% 1/9/2025	126,381	0.00
USD 1,746,000	Ukraine Government International Bond 8.994% 1/2/2026	338,209	0.01
		721,958	0.02
	United Kingdom		
USD 256,171	Ardonagh Midco 2 11.5% 15/1/2027	240,637	0.01
USD 647,041	Avianca Midco 2 9% 1/12/2028	537,448	0.02
USD 3,675,000	Barclays 6.125% 15/12/2171	3,460,210	0.12
USD 3,420,000	Barclays 8% 15/12/2171*	3,342,023	0.11
USD 1,800,000	BP Capital Markets 4.875% 22/12/2171	1,646,671	0.06
USD 1,135,000	eG Global Finance 6.75% 7/2/2025	1,014,349	0.03
USD 963,000	eG Global Finance 8.5% 30/10/2025	854,360	0.03
USD 200,000	EnQuest 11.625% 1/11/2027*	195,442	0.01
USD 200,000	Harbour Energy 5.5% 15/10/2026	185,232	0.01
USD 2,250,000	HSBC 4.6% 17/6/2171*	1,818,748	0.06
USD 825,000	HSBC 6% 22/11/2171*	765,188	0.03
USD 976,000	HSBC 6.375% 30/9/2171	955,382	0.03
USD 2,540,000	HSBC 6.5% 23/9/2171*	2,380,808	0.08
USD 1,645,000	Lloyds Banking 6.75% 27/9/2171	1,591,781	0.06
USD 596,000	Merlin Entertainments 5.75% 15/6/2026	566,154	0.02
USD 3,499,000	Rolls-Royce 5.75% 15/10/2027	3,363,896	0.11
USD 695,361	SCC Power 4% 17/5/2032	50,280	0.00
USD 1,283,745	SCC Power 8% 31/12/2028	458,939	0.01
USD 1,950,000	Standard Chartered 4.3% 19/2/2172*	1,589,330	0.05
USD 418,000	Vedanta Resources 7.125% 31/5/2023*	385,857	0.01
USD 912,000	Vedanta Resources Finance II 8.95% 11/3/2025	619,038	0.02
USD 1,107,000	Vedanta Resources Finance II 13.875% 21/1/2024	915,962	0.03
USD 4,272,000	Vmed O2 UK Financing I 4.75% 15/7/2031	3,541,915	0.12
USD 1,210,000	Vodafone 3.25% 4/6/2081	1,047,818	0.04
USD 3,105,000	Vodafone 7% 4/4/2079	3,048,267	0.10
		34,575,735	1.17
	United States		
USD 73,000	Acadia Healthcare 5% 15/4/2029	66,204	0.00
USD 263,000	Acadia Healthcare 5.5% 1/7/2028	246,236	0.01
USD 675,000	ACI Worldwide 5.75% 15/8/2026	652,182	0.02
USD 520,000	Acrisure / Acrisure Finance 6% 1/8/2029	424,725	0.01
USD 1,555,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	1,241,185	0.04
USD 60,000	AdaptHealth 5.125% 1/3/2030	52,345	0.00
USD 166,000	AdaptHealth 6.125% 1/8/2028	155,674	0.01
USD 1,204,000	ADT Security 4.875% 15/7/2032	1,030,600	0.03
USD 2,314,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	2,218,622	0.08
USD 269,000	Ahead DB 6.625% 1/5/2028	227,086	0.01
USD 1,025,000	AHP Health Partners 5.75% 15/7/2029	858,356	0.03
USD 1,000,000	AIG CLO 2021-3 7.918% 25/1/2035	939,827	0.03
USD 1,156,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	1,120,112	0.04
USD 372,000	Allegiant Travel 7.25% 15/8/2027	364,945	0.01
USD 2,148,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	1,897,939	0.07
USD 4,185,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	3,503,163	0.12

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

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 8,996,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	8,178,538	0.28
USD 7,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	6,849	0.00
USD 3,681,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	2,748,810	0.09
USD 3,680,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	3,490,866	0.12
USD 2,398,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	2,202,947	0.07
USD 6,250,000	Ally Financial 4.7% 15/8/2171	4,917,969	0.17
USD 236,000	AMC Networks 4.25% 15/2/2029	174,867	0.01
USD 5,436,000	American Airlines 11.75% 15/7/2025	5,951,952	0.20
USD 490,106	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	477,625	0.02
USD 3,025,815	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	2,877,525	0.10
USD 4,720,000	American Express 3.55% 15/9/2171	4,017,030	0.14
USD 154,000	AMN Healthcare 4% 15/4/2029	130,269	0.00
USD 1,408,000	AmWINS 4.875% 30/6/2029	1,198,053	0.04
USD 396,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	356,800	0.01
USD 296,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	280,068	0.01
USD 72,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 15/1/2028	67,391	0.00
USD 334,000	Antero Resources 7.625% 1/2/2029	337,381	0.01
USD 334,000	Apache 4.25% 15/1/2030	295,861	0.01
USD 538,000	Apache 5.1% 1/9/2040	445,094	0.02
USD 399,000	Apache 5.35% 1/7/2049	317,378	0.01
USD 268,000	APi DE 4.125% 15/7/2029	230,709	0.01
USD 251,000	APi DE 4.75% 15/10/2029	224,362	0.01
USD 1,233,000	APX 5.75% 15/7/2029	1,034,949	0.04
USD 2,327,000	APX 6.75% 15/2/2027	2,236,931	0.08
USD 3,106,000	Aramark Services 5% 1/2/2028	2,866,776	0.10
USD 547,000	Aramark Services 6.375% 1/5/2025	544,621	0.02
USD 225,000	Arches Buyer 4.25% 1/6/2028	184,285	0.01
USD 3,448,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	3,253,585	0.11
USD 856,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	830,075	0.03
USD 3,134,000	Arconic 6.125% 15/2/2028	2,954,325	0.10
USD 678,000	Arcosa 4.375% 15/4/2029	592,946	0.02
USD 5,999,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	4,829,885	0.16
USD 973,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	938,196	0.03
USD 161,000	Aretec Escrow Issuer 7.5% 1/4/2029	141,670	0.00
USD 456,000	Arko 5.125% 15/11/2029	358,459	0.01
USD 175,000	Asbury Automotive 4.5% 1/3/2028	157,056	0.01
USD 79,000	Asbury Automotive 4.75% 1/3/2030	68,061	0.00
USD 433,000	Asbury Automotive 5% 15/2/2032	368,843	0.01
USD 3,180,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	2,753,991	0.09
USD 1,264,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	1,544,150	0.05
USD 3,852,000	Ashford Hospitality Trust 2018-ASHF 6.688% 15/4/2035	3,615,186	0.12
USD 1,180,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	965,771	0.03
USD 169,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	136,175	0.00
USD 120,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	108,861	0.00
USD 1,690,000	AthenaHealth 6.5% 15/2/2030	1,338,881	0.04
USD 253,000	ATI 4.875% 1/10/2029	226,881	0.01
USD 796,000	ATI 5.125% 1/10/2031	702,157	0.02
USD 863,000	Avantor Funding 3.875% 1/11/2029	746,801	0.03
USD 1,705,000	Avantor Funding 4.625% 15/7/2028	1,570,390	0.05
USD 396,000	Avient 7.125% 1/8/2030	397,016	0.01
USD 502,000	Axalta Coating Systems 3.375% 15/2/2029	417,459	0.01
USD 1,726,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	1,593,879	0.05
USD 200,000	Azul Investments 7.25% 15/6/2026	103,165	0.00
USD 4,481,704	BAMLL Commercial Mortgage Trust 2018-DSNY 6.288% 15/9/2034	4,352,468	0.15
USD 261,854	Banc of America Mortgage 2007-4 Trust 6.25% 28/12/2037	211,484	0.01
USD 1,239,000	Bank of America 4.375% 27/4/2171	1,076,271	0.04
USD 3,750,000	Bank of New York Mellon 3.7% 20/3/2171	3,429,774	0.12
USD 2,431,702	Bayview Commercial Asset Trust 2006-3 4.992% 25/10/2036	2,287,567	0.08
USD 2,751,103	Bayview Commercial Asset Trust 2007-4 5.067% 25/9/2037	2,533,899	0.09
USD 520,000	BBCMS 2017-DELC Mortgage Trust 7.213% 15/8/2036	514,803	0.02

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 344,000	BBCMS 2017-DELC Mortgage Trust 8.213% 15/8/2036	336,798	0.01
USD 1,570,000	BBCMS 2018-CHRS Mortgage Trust 4.267% 5/8/2038	1,032,594	0.03
USD 557,000	BCPE Empire 7.625% 1/5/2027	510,542	0.02
USD 1,940,000	BDS 2022-FL12 6.7% 19/8/2038	1,926,939	0.07
USD 4,414,000	Benchmark 2018-B5 Mortgage Trust 3.107% 15/7/2051	3,077,526	0.10
USD 6,003,000	Big River Steel / BRS Finance 6.625% 31/1/2029	5,855,213	0.20
USD 51,000	Block Communications 4.875% 1/3/2028	44,683	0.00
USD 1,204,000	Boxer Parent 7.125% 2/10/2025	1,193,113	0.04
USD 2,497,000	Boxer Parent 9.125% 1/3/2026	2,426,827	0.09
USD 157,000	Boyd Gaming 4.75% 1/12/2027	147,338	0.01
USD 2,144,000	Boyd Gaming 4.75% 15/6/2031	1,888,049	0.06
USD 606,000	Boyne USA 4.75% 15/5/2029	539,762	0.02
USD 446,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco 4.5% 1/4/2027	380,721	0.01
USD 14,000	Buckeye Partners 4.125% 1/3/2025	13,139	0.00
USD 245,000	Buckeye Partners 5.6% 15/10/2044	182,703	0.01
USD 343,000	Buckeye Partners 5.85% 15/11/2043	255,840	0.01
USD 275,000	Cable One 0% 15/3/2026	217,934	0.01
USD 190,000	Cable One 4% 15/11/2030	148,559	0.01
USD 254,000	Cablevision Lightpath 3.875% 15/9/2027	207,228	0.01
USD 986,000	Cablevision Lightpath 5.625% 15/9/2028	735,783	0.02
USD 4,438,000	Caesars Entertainment 4.625% 15/10/2029	3,799,771	0.13
USD 3,810,000	Caesars Entertainment 6.25% 1/7/2025	3,784,467	0.13
USD 5,337,000	Caesars Entertainment 8.125% 1/7/2027*	5,382,489	0.18
USD 997,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	996,402	0.03
USD 539,000	Callon Petroleum 6.375% 1/7/2026	512,915	0.02
USD 2,820,000	Callon Petroleum 7.5% 15/6/2030	2,590,988	0.08
USD 2,825,000	Callon Petroleum 8% 1/8/2028	2,756,988	0.09
USD 342,000	Calpine 4.625% 1/2/2029	289,088	0.01
USD 519,000	Calpine 5% 1/2/2031	428,748	0.01
USD 3,569,000	Calpine 5.125% 15/3/2028*	3,171,516	0.11
USD 544,000	Camelot Return Merger Sub 8.75% 1/8/2028	517,401	0.02
USD 770,000	Cano Health 6.25% 1/10/2028	467,575	0.02
USD 2,700,000	Capital One Financial 3.95% 1/9/2171	2,273,576	0.08
USD 250,000	Carnival 5.75% 1/3/2027	204,922	0.01
USD 6,329,000	Carnival Bermuda 10.375% 1/5/2028	6,768,104	0.23
USD 640,000	Carpenter Technology 7.625% 15/3/2030	639,003	0.02
USD 726,491	Carrington Mortgage Loan Trust Series 2007-FRE1 4.877% 25/2/2037	677,162	0.02
USD 283,000	CCM Merger 6.375% 1/5/2026	271,504	0.01
USD 1,469,000	CCO / CCO Capital 4.25% 1/2/2031	1,184,176	0.04
USD 2,427,000	CCO / CCO Capital 4.25% 15/1/2034	1,816,325	0.06
USD 1,323,000	CCO / CCO Capital 4.5% 15/8/2030	1,090,071	0.04
USD 2,740,000	CCO / CCO Capital 4.5% 1/5/2032	2,174,810	0.07
USD 534,000	CCO / CCO Capital 4.5% 1/6/2033	414,538	0.01
USD 401,000	CCO / CCO Capital 4.75% 1/3/2030	338,308	0.01
USD 1,196,000	CCO / CCO Capital 4.75% 1/2/2032	971,331	0.03
USD 197,000	CCO / CCO Capital 5% 1/2/2028	178,226	0.01
USD 568,000	CD&R Smokey Buyer 6.75% 15/7/2025	497,000	0.02
USD 1,754,000	CDI Escrow Issuer 5.75% 1/4/2030	1,626,668	0.06
USD 383,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	371,970	0.01
USD 987,000	Centennial Resource Production 6.875% 1/4/2027	952,278	0.03
USD 12,000	Central Garden & Pet 4.125% 15/10/2030	10,063	0.00
USD 330,000	Central Garden & Pet 4.125% 30/4/2031	270,712	0.01
USD 3,373,000	Central Parent / CDK Global 7.25% 15/6/2029	3,296,210	0.11
USD 3,775,000	Charles Schwab 4% 1/6/2171	3,440,941	0.12
USD 4,220,000	Charles Schwab 4% 1/3/2172	3,568,094	0.12
USD 1,900,000	Chart Industries 7.5% 1/1/2030	1,926,842	0.06
USD 290,000	Chart Industries 9.5% 1/1/2031	302,038	0.01
USD 193,000	Chemours 5.75% 15/11/2028	170,065	0.01
USD 1,715,000	Cheniere Energy Partners 4.5% 1/10/2029	1,549,261	0.05
USD 58,000	Chesapeake Energy 5.875% 1/2/2029	54,258	0.00
USD 2,424,000	Chesapeake Energy 6.75% 15/4/2029	2,348,262	0.08
USD 2,333,000	Chobani / Chobani Finance 4.625% 15/11/2028	2,037,642	0.07
USD 3,427,000	Chobani / Chobani Finance 7.5% 15/4/2025	3,343,690	0.11
USD 1,049,000	CHS/Community Health Systems 4.75% 15/2/2031	814,142	0.02
USD 2,816,000	CHS/Community Health Systems 5.25% 15/5/2030	2,260,966	0.08
USD 1,407,000	CHS/Community Health Systems 5.625% 15/3/2027	1,238,160	0.04

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,986,000	CHS/Community Health Systems 6% 15/1/2029	1,723,463	0.06
USD 2,515,000	Churchill Downs 4.75% 15/1/2028	2,291,503	0.08
USD 104,000	Ciena 4% 31/1/2030	88,631	0.00
USD 671,000	CITGO Petroleum 6.375% 15/6/2026	648,652	0.02
USD 593,000	CITGO Petroleum 7% 15/6/2025	584,757	0.02
USD 2,000,000	Citigroup Mortgage Loan Trust 7.117% 25/7/2037	1,905,436	0.06
USD 221,000	Civitas Resources 5% 15/10/2026	204,488	0.01
USD 4,361,000	Clarivate Science 3.875% 1/7/2028	3,764,817	0.13
USD 3,001,000	Clarivate Science 4.875% 1/7/2029	2,581,040	0.09
USD 7,330,000	Clear Channel Outdoor 5.125% 15/8/2027	6,515,010	0.22
USD 4,826,000	Clear Channel Outdoor 7.5% 1/6/2029*	3,901,531	0.13
USD 1,954,000	Clear Channel Outdoor 7.75% 15/4/2028*	1,632,274	0.06
USD 9,805,000	Cloud Software 6.5% 31/3/2029	8,531,356	0.29
USD 2,981,000	Clydesdale Acquisition 6.625% 15/4/2029	2,847,968	0.10
USD 2,346,000	Clydesdale Acquisition 8.75% 15/4/2030	2,093,771	0.07
USD 1,981,000	CMG Media 8.875% 15/12/2027	1,328,513	0.05
USD 1,248,000	CNX Midstream Partners 4.75% 15/4/2030	1,024,764	0.04
USD 106,000	CNX Resources 6% 15/1/2029	96,784	0.00
USD 598,000	CNX Resources 7.375% 15/1/2031	571,090	0.02
USD 2,135,000	Colgate Energy Partners III 5.875% 1/7/2029	1,916,846	0.07
USD 396,000	Colgate Energy Partners III 7.75% 15/2/2026	392,470	0.01
USD 2,900,000	COMM 2015-LC19 Mortgage Trust 3.183% 10/2/2048	2,766,914	0.09
USD 147,000	Commercial Metals 4.375% 15/3/2032	127,001	0.00
USD 1,945,000	CommScope 4.75% 1/9/2029	1,597,060	0.05
USD 1,342,000	CommScope 6% 1/3/2026	1,294,775	0.04
USD 2,469,000	CommScope 7.125% 1/7/2028*	1,919,167	0.07
USD 221,000	CommScope 8.25% 1/3/2027	188,092	0.01
USD 2,024,000	CommScope Technologies 6% 15/6/2025	1,945,034	0.07
USD 385,000	Compass Diversified 5.25% 15/4/2029	336,726	0.01
USD 1,694,000	Comstock Resources 5.875% 15/1/2030	1,457,973	0.05
USD 1,772,000	Comstock Resources 6.75% 1/3/2029	1,633,545	0.06
USD 4,414,000	Condor Merger Sub 7.375% 15/2/2030	3,510,773	0.12
USD 7,615,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	7,092,611	0.24
USD 179,000	Consensus Cloud Solutions 6% 15/10/2026	166,534	0.01
USD 238,000	Consensus Cloud Solutions 6.5% 15/10/2028	207,428	0.01
USD 2,187,000	Consolidated Communications 6.5% 1/10/2028	1,711,327	0.06
USD 2,551,000	CoreLogic 4.5% 1/5/2028	1,938,505	0.07
USD 380,000	Covanta 4.875% 1/12/2029	321,419	0.01
USD 158,000	Covanta 5% 1/9/2030	132,333	0.00
USD 4,438,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	3,890,758	0.13
USD 2,199,000	Crescent Energy Finance 7.25% 1/5/2026	2,053,580	0.07
USD 818,000	Crescent Energy Finance 9.25% 15/2/2028	795,026	0.03
USD 140,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	129,658	0.01
USD 302,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	275,927	0.01
USD 116,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	116,038	0.00
USD 224,000	Crocs 4.125% 15/8/2031	182,785	0.01
USD 29,000	Crocs 4.25% 15/3/2029	24,896	0.00
USD 106,000	CrownRock / CrownRock Finance 5% 1/5/2029	95,233	0.00
USD 2,832,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	2,735,407	0.09
USD 5,269,000	CSC 4.125% 1/12/2030	3,769,346	0.13
USD 1,746,000	CSC 4.5% 15/11/2031	1,242,612	0.04
USD 104,000	CSC 5.25% 1/6/2024	101,260	0.00
USD 1,252,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	1,174,019	0.04
USD 684,555	CWABS Asset-Backed Certificates Trust 2006-11 6.15% 25/9/2046	618,542	0.02
USD 977,726	DBGS 2018-BIOD Mortgage Trust 6.588% 15/5/2035	950,917	0.03
USD 923,000	DBGS 2019-1735 Mortgage Trust 4.195% 10/4/2037	601,550	0.02
USD 425,000	DCP Midstream Operating 5.85% 21/5/2043	421,895	0.01
USD 1,388,000	DCP Midstream Operating 6.75% 15/9/2037	1,450,155	0.05
USD 424,000	Dealer Tire / DT Issuer 8% 1/2/2028	384,861	0.01
USD 2,533,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	2,270,787	0.08
USD 3,600,000	Discover Financial Services 5.5% 30/4/2171	3,103,146	0.10
USD 3,775,000	DISH DBS 5.125% 1/6/2029	2,261,263	0.08
USD 6,063,000	DISH DBS 5.25% 1/12/2026	5,062,135	0.17
USD 2,017,000	DISH DBS 5.75% 1/12/2028	1,608,961	0.05
USD 1,737,000	DISH Network 11.75% 15/11/2027	1,761,101	0.06

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,750,000	Dominion Energy 4.35% 15/4/2171	1,527,479	0.05
USD 244,000	DT Midstream 4.125% 15/6/2029	209,508	0.01
USD 1,369,000	DT Midstream 4.375% 15/6/2031	1,147,982	0.04
USD 3,200,000	Duke Energy 3.25% 15/1/2082	2,541,609	0.09
USD 1,577,000	Dun & Bradstreet 5% 15/12/2029	1,307,655	0.04
USD 184,000	Dycom Industries 4.5% 15/4/2029	159,956	0.00
USD 898,000	Earthstone Energy 8% 15/4/2027	860,818	0.03
USD 5,675,000	Edison International 5.375% 15/9/2171	5,150,402	0.17
USD 3,361,000	Element Solutions 3.875% 1/9/2028	2,902,795	0.10
USD 260,000	Embecta 6.75% 15/2/2030	234,747	0.01
USD 1,062,000	Enact 6.5% 15/8/2025	1,041,913	0.03
USD 77,000	Encompass Health 4.5% 1/2/2028	70,562	0.00
USD 358,000	Encompass Health 4.75% 1/2/2030	317,543	0.01
USD 2,580,000	EnLink Midstream 5.625% 15/1/2028	2,460,043	0.08
USD 103,000	EnLink Midstream Partners 4.85% 15/7/2026	97,756	0.00
USD 160,000	EnLink Midstream Partners 5.45% 1/6/2047	125,810	0.00
USD 577,000	EnLink Midstream Partners 5.6% 1/4/2044	471,455	0.02
USD 231,000	EnPro Industries 5.75% 15/10/2026	220,688	0.01
USD 318,000	Entegris Escrow 4.75% 15/4/2029	288,584	0.01
USD 49,000	EQM Midstream Partners 4.125% 1/12/2026	43,560	0.00
USD 248,000	EQM Midstream Partners 4.75% 15/1/2031	201,367	0.01
USD 216,000	EQM Midstream Partners 6% 1/7/2025	208,686	0.01
USD 1,455,000	EQM Midstream Partners 6.5% 1/7/2027	1,373,616	0.05
USD 257,000	EQM Midstream Partners 7.5% 1/6/2030	245,434	0.01
USD 597,000	Fair Isaac 4% 15/6/2028	538,987	0.02
USD 1,575,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	1,351,980	0.05
USD 336,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	278,480	0.01
USD 488,798	First Franklin Mortgage Loan Trust 2006-FF13 4.857% 25/10/2036	331,401	0.01
USD 286,581	First Franklin Mortgage Loan Trust 2006-FF13 4.937% 25/10/2036	195,609	0.01
USD 6,800,000	First Franklin Mortgage Loan Trust 2006-FF9 5.117% 25/6/2036	6,022,683	0.20
USD 1,615,951	First Franklin Mortgage Loan Trust Series 2007-FF2 4.757% 25/3/2037	880,160	0.03
USD 200,000	Ford Motor Credit 5.113% 3/5/2029	182,642	0.01
USD 1,199,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	1,077,092	0.04
USD 166,000	Fortress Transportation and Infrastructure Investors 6.5% 1/10/2025	162,664	0.01
USD 92,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	94,590	0.00
USD 152,000	Foundation Building Materials 6% 1/3/2029	120,457	0.00
USD 1,400,000	FREMF 2018-K732 Mortgage Trust 4.051% 25/5/2025	1,337,960	0.05
USD 1,000,000	FREMF 2018-K733 Mortgage Trust 3.855% 25/2/2051	919,621	0.03
USD 630,000	FREMF 2018-K80 Mortgage Trust 4.232% 25/8/2050	595,171	0.02
USD 2,385,000	Frontier Communications 5% 1/5/2028	2,113,134	0.07
USD 668,000	Frontier Communications 5.875% 15/10/2027	622,908	0.02
USD 201,000	Frontier Communications 6% 15/1/2030	160,604	0.01
USD 3,712,000	Frontier Communications 8.75% 15/5/2030	3,761,741	0.13
USD 669,000	Garden Spinco 8.625% 20/7/2030	707,470	0.02
USD 1,133,000	Gates Global / Gates 6.25% 15/1/2026	1,108,142	0.04
USD 1,875,000	General Motors Financial 5.7% 30/3/2171	1,703,682	0.06
USD 222,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	212,990	0.01
USD 174,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	166,183	0.00
USD 495,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	497,129	0.02
USD 1,553,000	Goldman Sachs 3.65% 10/2/2172	1,304,981	0.04
USD 2,000,000	Golub Capital Partners 48 7.592% 17/4/2033	1,948,664	0.07
USD 132,000	Goodyear Tire & Rubber 5% 15/7/2029	114,299	0.00
USD 550,000	Goodyear Tire & Rubber 5.625% 30/4/2033	467,689	0.02
USD 281,000	GrafTech Finance 4.625% 15/12/2028	229,288	0.01
USD 110,701	GreenPoint Mortgage Funding Trust 2006-AR2 4.793% 25/3/2036	106,069	0.00

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 409,000	GS Mortgage Trust 2015-GC32 4.411% 10/7/2048	372,501	0.01
USD 153,280	GSAA Home Equity Trust 2005-14 5.317% 25/12/2035	65,706	0.00
USD 540,034	GSAA Home Equity Trust 2006-5 4.977% 25/3/2036	174,346	0.01
USD 999,945	GSAMP Trust 2006-FM3 4.757% 25/11/2036	479,481	0.02
USD 902,819	GSMPS Mortgage Loan Trust 2005-RP3 3.704% 25/9/2035	825,151	0.03
USD 852,000	GTCR AP Finance 8% 15/5/2027	818,639	0.03
USD 125,000	Gulfport Energy 8% 17/5/2026	122,500	0.00
USD 426,000	GYP III 4.625% 1/5/2029	366,691	0.01
USD 900,000	Hanesbrands 9% 15/2/2031	910,082	0.03
USD 133,000	Harvest Midstream I 7.5% 1/9/2028	128,922	0.00
USD 317,000	HAT I / HAT II 3.375% 15/6/2026	273,737	0.01
USD 1,358,000	HB Fuller 4.25% 15/10/2028	1,185,196	0.04
USD 1,981,000	HealthEquity 4.5% 1/10/2029	1,727,305	0.06
USD 400,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	324,145	0.01
USD 347,000	Hertz 4.625% 1/12/2026	310,878	0.01
USD 452,000	Hertz 5% 1/12/2029	373,386	0.01
USD 540,000	Hess Midstream Operations 4.25% 15/2/2030	456,757	0.02
USD 378,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	342,416	0.01
USD 24,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	21,806	0.00
USD 41,000	Hilcorp Energy I / Hilcorp Finance 6% 1/2/2031	37,054	0.00
USD 185,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	172,067	0.01
USD 18,000	Hilcorp Energy I / Hilcorp Finance 6.25% 15/4/2032	16,346	0.00
USD 90,000	Hilton Domestic Operating 3.75% 1/5/2029	78,081	0.00
USD 158,000	Hilton Domestic Operating 5.75% 1/5/2028	153,495	0.01
USD 371,000	Home Point Capital 5% 1/2/2026	259,826	0.01
USD 316,000	Howard Hughes 4.125% 1/2/2029	263,732	0.01
USD 908,000	Howard Hughes 4.375% 1/2/2031	737,995	0.02
USD 206,000	Howard Hughes 5.375% 1/8/2028	185,608	0.01
USD 136,000	HUB International 5.625% 1/12/2029	117,046	0.00
USD 4,043,000	HUB International 7% 1/5/2026	3,976,232	0.13
USD 756,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	653,430	0.02
USD 3,088,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	2,882,216	0.10
USD 210,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	204,274	0.01
USD 2,724,000	II-VI 5% 15/12/2029	2,384,617	0.08
USD 3,000,000	ILFC E-Capital Trust I 6.288% 21/12/2065	2,062,500	0.07
USD 3,000,000	ILFC E-Capital Trust II 6.538% 21/12/2065	2,077,500	0.07
USD 1,817,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	1,628,218	0.06
USD 2,810,000	Imola Merger 4.75% 15/5/2029	2,376,860	0.08
USD 219,000	Installed Building Products 5.75% 1/2/2028	204,009	0.01
USD 1,035,336	Invitation Homes 2018-SFR4 Trust 5.701% 17/1/2038	1,034,713	0.04
USD 692,000	Iron Mountain 5.25% 15/7/2030	602,910	0.02
USD 1,671,000	Iron Mountain 5.625% 15/7/2032	1,435,922	0.05
USD 643,000	Iron Mountain Information Management Services 5% 15/7/2032	531,054	0.02
USD 1,107,000	ITT 6.5% 1/8/2029	909,384	0.03
USD 533,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	452,696	0.02
USD 260,000	JP Morgan Mortgage Acquisition Trust 2006-CH1 5.417% 25/7/2036	225,736	0.01
USD 3,295,000	JPMorgan Chase 5.864% 15/5/2077	2,826,781	0.10
USD 562,000	K Hovnanian Enterprises 7.75% 15/2/2026	547,742	0.02
USD 861,000	Kaiser Aluminum 4.5% 1/6/2031	668,521	0.02
USD 814,000	Kaiser Aluminum 4.625% 1/3/2028	699,743	0.02
USD 160,000	KB Home 7.25% 15/7/2030	156,926	0.01
USD 289,000	Ken Garff Automotive 4.875% 15/9/2028	249,090	0.01
USD 694,000	Kobe US Midco 2 9.25% 1/11/2026	520,500	0.02
USD 272,000	Kontoor Brands 4.125% 15/11/2029	230,811	0.01
USD 1,329,000	LABL 5.875% 1/11/2028	1,155,096	0.04
USD 135,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	109,541	0.00
USD 579,000	LCM Investments II 4.875% 1/5/2029	476,899	0.02
USD 272,000	Legacy LifePoint Health 4.375% 15/2/2027	228,991	0.01
USD 495,000	Legacy LifePoint Health 6.75% 15/4/2025	470,936	0.02
USD 193,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	176,068	0.01
USD 582,000	Level 3 Financing 3.4% 1/3/2027	490,500	0.02
USD 700,000	Level 3 Financing 3.75% 15/7/2029	448,973	0.01

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,075,000	Level 3 Financing 3.875% 15/11/2029	823,606	0.03
USD 1,083,000	Level 3 Financing 4.25% 1/7/2028	746,844	0.03
USD 469,000	Level 3 Financing 4.625% 15/9/2027	350,167	0.01
USD 1,950,000	Liberty Mutual 4.125% 15/12/2051	1,623,648	0.05
USD 1,029,000	Life Time 5.75% 15/1/2026	979,218	0.03
USD 939,000	Life Time 8% 15/4/2026	897,410	0.03
USD 647,258	Ligado Networks 15.5% 1/11/2023	173,141	0.01
USD 1,040,000	Lindblad Expeditions 6.75% 15/2/2027	983,778	0.03
USD 2,500,000	Lions Gate Capital 5.5% 15/4/2029	1,757,164	0.06
USD 237,000	Lithia Motors 3.875% 1/6/2029	198,261	0.01
USD 291,000	Live Nation Entertainment 3.75% 15/1/2028	254,378	0.01
USD 3,550,000	Live Nation Entertainment 4.75% 15/10/2027	3,185,149	0.11
USD 54,000	Live Nation Entertainment 4.875% 1/11/2024	52,436	0.00
USD 3,110,000	Live Nation Entertainment 6.5% 15/5/2027	3,057,012	0.10
USD 9,373,746	Long Beach Mortgage Loan Trust 2006-6 4.917% 25/7/2036	3,875,039	0.13
USD 569,455	Long Beach Mortgage Loan Trust 2006-7 4.927% 25/8/2036	298,105	0.01
USD 7,121,716	Long Beach Mortgage Loan Trust 2006-7 4.937% 25/8/2036	3,044,501	0.10
USD 7,121,716	Long Beach Mortgage Loan Trust 2006-7 5.097% 25/8/2036	3,051,257	0.10
USD 5,015,896	Long Beach Mortgage Loan Trust 2006-9 4.937% 25/10/2036	1,598,843	0.05
USD 1,682,582	Long Beach Mortgage Loan Trust 2006-WL3 5.217% 25/1/2036	1,519,326	0.05
USD 335,000	LSF11 A5 HoldCo 6.625% 15/10/2029	284,594	0.01
USD 1,639,000	Lumen Technologies 4% 15/2/2027	1,256,908	0.04
USD 1,658,000	Lumen Technologies 4.5% 15/1/2029	870,278	0.03
USD 245,000	Lumen Technologies 5.375% 15/6/2029	133,233	0.00
USD 2,252,000	Madison IAQ 5.875% 30/6/2029	1,797,173	0.06
USD 131,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	125,576	0.00
USD 632,000	MajorDrive IV 6.375% 1/6/2029	488,397	0.02
USD 285,000	MasTec 4.5% 15/8/2028	258,123	0.01
USD 3,087,846	Mastr Asset Backed Trust 2006-FRE2 4.917% 25/3/2036	2,160,271	0.07
USD 1,156,000	Matador Resources 5.875% 15/9/2026	1,115,925	0.04
USD 134,000	Match II 3.625% 1/10/2031	104,976	0.00
USD 1,111,000	Match II 4.625% 1/6/2028	988,198	0.03
USD 628,000	Match II 5.625% 15/2/2029	578,041	0.02
USD 722,000	Mattel 5.45% 1/11/2041	605,182	0.02
USD 492,000	Mattel 6.2% 1/10/2040	436,528	0.01
USD 8,418,000	Mauser Packaging Solutions 7.875% 15/8/2026	8,467,919	0.29
USD 94,000	Medline Borrower 3.875% 1/4/2029	77,875	0.00
USD 4,020,000	Medline Borrower 5.25% 1/10/2029*	3,326,731	0.11
USD 167,000	Metis Merger Sub 6.5% 15/5/2029	135,471	0.00
USD 4,675,000	MetLife 3.85% 15/3/2171	4,429,562	0.15
USD 381,000	MGIC Investment 5.25% 15/8/2028	355,239	0.01
USD 1,897,000	MicroStrategy 6.125% 15/6/2028*	1,576,767	0.05
USD 753,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	643,117	0.02
USD 1,562,400	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	1,560,056	0.05
USD 278,000	Minerals Technologies 5% 1/7/2028	250,456	0.01
USD 6,667,000	Minerva Merger Sub 6.5% 15/2/2030	5,281,847	0.18
USD 790,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	535,859	0.02
USD 1,660,000	Morgan Stanley Capital I Trust 2018-H3 4.862% 15/7/2051	1,409,363	0.05
USD 1,881,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	1,452,922	0.05
USD 2,720,000	Morgan Stanley Capital I Trust 2018-SUN 7.138% 15/7/2035	2,686,236	0.09
USD 2,049,598	Morgan Stanley Residential Mortgage Loan Trust 2014-1 5.891% 25/6/2044	1,866,290	0.06
USD 686,318	MSCG Trust 2018-SELF 6.738% 15/10/2037	667,243	0.02
USD 69,000	MSCI 3.625% 1/9/2030	58,712	0.00
USD 47,000	Murphy Oil 6.125% 1/12/2042	37,255	0.00
USD 1,959,000	Nabors Industries 5.75% 1/2/2025	1,863,107	0.07
USD 2,430,000	Nabors Industries 7.375% 15/5/2027	2,348,995	0.08
USD 205,000	Nationstar Mortgage 5.125% 15/12/2030	158,084	0.01
USD 333,000	Nationstar Mortgage 5.75% 15/11/2031	260,931	0.01
USD 643,000	Nationstar Mortgage 6% 15/1/2027	592,229	0.02
USD 570,000	Navient 5.5% 15/3/2029	482,522	0.02
USD 165,000	Navient 6.125% 25/3/2024	163,496	0.01
USD 333,000	NCR 5% 1/10/2028	289,242	0.01
USD 1,097,000	NCR 5.125% 15/4/2029	931,322	0.03
USD 77,000	NCR 5.75% 1/9/2027	74,765	0.00
USD 874,000	NCR 6.125% 1/9/2029	846,888	0.03
USD 800,000	Neptune Bidco US 9.29% 15/4/2029	756,960	0.03

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 657,000	NESCO II 5.5% 15/4/2029	588,692	0.02
USD 782,000	New Enterprise Stone & Lime 5.25% 15/7/2028	715,400	0.02
USD 244,000	New Enterprise Stone & Lime 9.75% 15/7/2028	233,690	0.01
USD 3,793,000	New Fortress Energy 6.5% 30/9/2026	3,446,566	0.12
USD 1,488,000	New Fortress Energy 6.75% 15/9/2025	1,383,492	0.05
USD 4,673,000	NextEra Energy Capital 3.8% 15/3/2082	4,021,395	0.14
USD 4,007,000	NFP 4.875% 15/8/2028	3,509,572	0.12
USD 5,551,000	NFP 6.875% 15/8/2028*	4,734,170	0.16
USD 346,000	NFP 7.5% 1/10/2030	329,946	0.01
USD 328,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	312,848	0.01
USD 871,000	NGPL PipeCo 7.768% 15/12/2037	937,417	0.03
USD 871,000	NMG / Neiman Marcus 7.125% 1/4/2026	837,403	0.03
USD 3,348,000	Northern Oil and Gas 8.125% 1/3/2028	3,251,778	0.11
USD 2,328,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	2,032,418	0.07
USD 1,763,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028*	1,396,102	0.05
USD 196,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	181,709	0.01
USD 2,215,000	Novelis 3.25% 15/11/2026	1,949,360	0.07
USD 3,495,000	Novelis 3.875% 15/8/2031	2,819,329	0.10
USD 2,353,000	Novelis 4.75% 30/1/2030	2,061,416	0.07
USD 1,331,000	NRG Energy 3.875% 15/2/2032	1,026,374	0.03
USD 244,000	NuStar Logistics 5.75% 1/10/2025	235,153	0.01
USD 448,000	NuStar Logistics 6% 1/6/2026	428,541	0.02
USD 17,000	NuStar Logistics 6.375% 1/10/2030	15,862	0.00
USD 2,532,000	Occidental Petroleum 6.2% 15/3/2040	2,474,758	0.08
USD 53,000	Occidental Petroleum 6.45% 15/9/2036	53,071	0.00
USD 58,000	Occidental Petroleum 6.6% 15/3/2046	58,950	0.00
USD 1,521,000	Occidental Petroleum 6.625% 1/9/2030	1,567,763	0.05
USD 50,000	Occidental Petroleum 6.95% 1/7/2024	50,440	0.00
USD 236,000	Occidental Petroleum 7.5% 1/5/2031	252,914	0.01
USD 202,000	Occidental Petroleum 8.875% 15/7/2030	229,201	0.01
USD 288,000	OneMain Finance 4% 15/9/2030	218,664	0.01
USD 516,000	OneMain Finance 5.375% 15/11/2029	435,339	0.01
USD 778,000	OneMain Finance 6.625% 15/1/2028	725,166	0.02
USD 847,000	OneMain Finance 6.875% 15/3/2025	829,058	0.03
USD 308,000	OneMain Finance 7.125% 15/3/2026	299,841	0.01
USD 764,000	Option Care Health 4.375% 31/10/2029	652,483	0.02
USD 2,638,130	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	2,210,960	0.08
USD 3,870,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	3,315,564	0.11
USD 288,000	OT Merger 7.875% 15/10/2029	173,218	0.01
USD 121,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	99,631	0.00
USD 168,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	137,722	0.00
USD 2,234,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	2,005,701	0.07
USD 555,000	OWL Rock Core Income 5.5% 21/3/2025	538,170	0.02
USD 632,000	OWL Rock Core Income 7.75% 16/9/2027	630,448	0.02
USD 938,000	Paramount Global 6.375% 30/3/2062	808,932	0.03
USD 1,479,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	1,321,819	0.04
USD 121,000	PDC Energy 6.125% 15/9/2024	119,985	0.00
USD 1,788,000	Performance Food 4.25% 1/8/2029	1,556,553	0.05
USD 820,000	Periama 5.95% 19/4/2026	773,662	0.03
USD 3,429,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	3,338,736	0.11
USD 694,000	Picasso Finance Sub 6.125% 15/6/2025	681,278	0.02
USD 3,900,000	PNC Financial Services 3.4% 15/12/2171	3,241,875	0.11
USD 141,000	Post 4.5% 15/9/2031	119,235	0.00
USD 48,000	Post 4.625% 15/4/2030	41,679	0.00
USD 109,000	Post 5.5% 15/12/2029	100,163	0.00
USD 261,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	190,449	0.01
USD 261,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	185,266	0.01
USD 404,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	390,836	0.01
USD 2,850,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,647,835	0.09
USD 1,500,000	Progress Residential 2019-SFR4 Trust 3.435% 17/10/2036	1,415,535	0.05

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,317,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	986,763	0.03
USD 4,411,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	2,080,508	0.07
USD 172,000	Range Resources 4.875% 15/5/2025	167,353	0.01
USD 359,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	332,613	0.01
USD 4,992,901	Ready Capital Mortgage Financing 2022-FL10 7.17% 25/10/2039	4,985,783	0.17
USD 410,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	281,401	0.01
USD 925,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	669,298	0.02
USD 194,418	Renaissance Home Equity Loan Trust 2005-1 5.277% 25/5/2035	170,802	0.01
USD 590,207	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	579,048	0.02
USD 163,000	Resideo Funding 4% 1/9/2029	134,417	0.00
USD 525,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	457,889	0.02
USD 3,855,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	3,547,756	0.12
USD 244,000	RLJ Lodging Trust 4% 15/9/2029	199,203	0.01
USD 1,759,000	Rockcliff Energy II 5.5% 15/10/2029	1,615,993	0.06
USD 447,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	383,606	0.01
USD 305,000	Roller Bearing 4.375% 15/10/2029	264,551	0.01
USD 441,000	Ryan Specialty 4.375% 1/2/2030	377,566	0.01
USD 343,000	Sabre GLBL 7.375% 1/9/2025	321,971	0.01
USD 1,337,000	Sabre GLBL 9.25% 15/4/2025	1,316,987	0.04
USD 507,000	Sabre GLBL 11.25% 15/12/2027	505,635	0.02
USD 200,000	Sasol Financing USA 4.375% 18/9/2026	180,219	0.01
USD 911,000	Sasol Financing USA 5.5% 18/3/2031	767,898	0.03
USD 400,000	Sasol Financing USA 6.5% 27/9/2028	375,173	0.01
USD 475,000	SBA Communications 3.125% 1/2/2029	389,942	0.01
USD 616,000	Science Applications International 4.875% 1/4/2028	561,930	0.02
USD 372,000	Scientific Games International 7% 15/5/2028	362,604	0.01
USD 56,000	Scientific Games International 7.25% 15/11/2029	55,300	0.00
USD 159,000	Scientific Games International 8.625% 1/7/2025	162,731	0.01
USD 831,000	SCIL IV / SCIL USA 5.375% 1/11/2026	744,951	0.03
USD 1,737,995	Seasoned Credit Risk Transfer Trust Series 2018-1 4.19% 25/5/2057	598,217	0.02
USD 2,870,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	2,648,379	0.09
USD 77,000	Simmons Foods /Simmons Prepared Foods /Simmons Pet Food /Simmons Feed 4.625% 1/3/2029	62,833	0.00
USD 3,107,000	Sinclair Television 4.125% 1/12/2030	2,371,884	0.08
USD 1,653,000	Sirius XM Radio 3.875% 1/9/2031	1,285,059	0.04
USD 846,000	Sirius XM Radio 4% 15/7/2028	721,791	0.02
USD 1,789,000	Sirius XM Radio 5% 1/8/2027	1,636,499	0.05
USD 705,000	Six Flags Theme Parks 7% 1/7/2025	711,191	0.02
USD 312,000	SM Energy 5.625% 1/6/2025	300,489	0.01
USD 636,000	SM Energy 6.5% 15/7/2028	587,864	0.02
USD 55,000	SM Energy 6.625% 15/1/2027	52,068	0.00
USD 423,000	SM Energy 6.75% 15/9/2026	407,182	0.01
USD 3,083,000	Sotheby's 7.375% 15/10/2027	2,911,215	0.10
USD 3,286,000	Sotheby's/Bidfair 5.875% 1/6/2029	2,781,415	0.09
USD 11,000	Southwestern Energy 4.75% 1/2/2032	9,415	0.00
USD 1,157,000	Southwestern Energy 5.375% 1/2/2029	1,071,440	0.04
USD 329,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	300,601	0.01
USD 581,000	Spectrum Brands 5% 1/10/2029	502,033	0.02
USD 161,000	Spectrum Brands 5.5% 15/7/2030	143,169	0.00
USD 168,000	Spirit AeroSystems 7.5% 15/4/2025	167,987	0.01
USD 1,458,000	Spirit AeroSystems 9.375% 30/11/2029	1,547,302	0.05
USD 129,000	Sprint Capital 6.875% 15/11/2028	134,934	0.00
USD 1,690,000	Sprint Capital 8.75% 15/3/2032	2,013,550	0.07
USD 3,817,000	SRM Escrow Issuer 6% 1/11/2028	3,364,437	0.11
USD 4,304,000	SRS Distribution 4.625% 1/7/2028	3,769,687	0.13
USD 3,253,000	SRS Distribution 6% 1/12/2029	2,708,847	0.09
USD 1,703,000	SRS Distribution 6.125% 1/7/2029	1,431,866	0.05
USD 227,000	Stagwell Global 5.625% 15/8/2029	194,301	0.01
USD 39,000	Standard Industries 3.375% 15/1/2031	30,077	0.00
USD 611,000	Standard Industries 4.375% 15/7/2030	509,256	0.02
USD 1,337,000	Standard Industries 4.75% 15/1/2028	1,204,668	0.04
USD 1,468,000	Staples 7.5% 15/4/2026	1,308,164	0.04
USD 246,000	Starwood Property Trust 4.375% 15/1/2027	213,708	0.01
USD 8,457,000	State Street 5.769% 1/6/2077	7,035,581	0.24
USD 635,000	Station Casinos 4.5% 15/2/2028	558,348	0.02

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,220,000	Station Casinos 4.625% 1/12/2031	995,069	0.03
USD 1,158,000	Stillwater Mining 4% 16/11/2026	1,033,515	0.03
USD 82,483	Structured Asset Mortgage Investments II Trust 2006-AR6 4.997% 25/7/2046	57,795	0.00
USD 165,000	Suburban Propane Partners /Suburban Energy Finance 5% 1/6/2031	137,357	0.00
USD 84,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	77,200	0.00
USD 28,000	Sunoco / Sunoco Finance 6% 15/4/2027	27,474	0.00
USD 2,767,000	Surgery Center 6.75% 1/7/2025*	2,733,796	0.09
USD 476,000	Surgery Center 10% 15/4/2027*	483,612	0.02
USD 926,000	SWF Escrow Issuer 6.5% 1/10/2029	601,168	0.02
USD 1,670,000	Synaptics 4% 15/6/2029	1,386,722	0.05
USD 108,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	100,031	0.00
USD 74,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	63,502	0.00
USD 359,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	306,945	0.01
USD 5,971,000	Tap Rock Resources 7% 1/10/2026	5,491,618	0.18
USD 24,000	Taylor Morrison Communities 5.125% 1/8/2030	21,150	0.00
USD 82,000	TEGNA 4.75% 15/3/2026	78,043	0.00
USD 155,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	154,075	0.00
USD 285,000	Tenet Healthcare 4.25% 1/6/2029	250,059	0.01
USD 1,684,000	Tenet Healthcare 4.875% 1/1/2026	1,608,548	0.05
USD 2,131,000	Tenet Healthcare 5.125% 1/11/2027	2,002,752	0.07
USD 1,130,000	Tenet Healthcare 6.125% 1/10/2028*	1,048,900	0.04
USD 1,273,000	Tenet Healthcare 6.25% 1/2/2027	1,241,200	0.04
USD 1,253,000	Terex 5% 15/5/2029	1,148,072	0.04
USD 129,000	Titan International 7% 30/4/2028	122,391	0.00
USD 4,531,000	TK Elevator US Newco 5.25% 15/7/2027	4,109,889	0.14
USD 128,000	Tri Pointe Homes 5.7% 15/6/2028	119,406	0.00
USD 2,621,000	Triumph 8.875% 1/6/2024	2,741,684	0.09
USD 381,000	TTMT Escrow Issuer 8.625% 30/9/2027	386,228	0.01
USD 4,224,000	Uber Technologies 4.5% 15/8/2029	3,739,972	0.13
USD 940,000	Uber Technologies 6.25% 15/1/2028	924,847	0.03
USD 336,000	Uber Technologies 7.5% 15/5/2025	339,168	0.01
USD 2,280,000	Uber Technologies 7.5% 15/9/2027	2,302,230	0.08
USD 1,599,000	Uber Technologies 8% 1/11/2026	1,633,322	0.06
USD 1,731,000	United Airlines 4.375% 15/4/2026	1,631,320	0.06
USD 3,348,000	United Airlines 4.625% 15/4/2029	2,978,873	0.10
USD 878,277	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	873,151	0.03
USD 68,732	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	66,671	0.00
USD 168,000	United Natural Foods 6.75% 15/10/2028	159,270	0.01
USD 1,221,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	1,222,923	0.04
USD 1,005,000	Univision Communications 5.125% 15/2/2025*	979,583	0.03
USD 1,349,000	Univision Communications 6.625% 1/6/2027	1,283,210	0.04
USD 653,000	Univision Communications 7.375% 30/6/2030	617,547	0.02
USD 2,680,000	US Bancorp 3.7% 15/1/2172	2,261,250	0.08
USD 1,559,000	US Foods 4.625% 1/6/2030	1,362,644	0.05
USD 533,000	US Foods 4.75% 15/2/2029	479,815	0.02
USD 1,068,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	1,029,050	0.04
USD 4,543,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	4,276,356	0.15
USD 281,000	Vail Resorts 6.25% 15/5/2025	280,526	0.01
USD 1,828,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	1,574,429	0.05
USD 1,083,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	924,708	0.03
USD 2,299,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,776,151	0.06
USD 8,127,000	Verscend Escrow 9.75% 15/8/2026	8,185,189	0.28
USD 3,263,000	Vertiv 4.125% 15/11/2028	2,835,612	0.10
USD 947,000	Viasat 5.625% 15/9/2025	866,173	0.03
USD 835,000	Viasat 6.5% 15/7/2028	608,544	0.02
USD 366,000	Viavi Solutions 3.75% 1/10/2029	306,061	0.01
USD 428,000	VistaJet Malta Finance / XO Management 6.375% 1/2/2030	375,874	0.01
USD 191,000	Vistra Operations 4.375% 1/5/2029	165,725	0.01
USD 1,212,000	Vistra Operations 5.5% 1/9/2026	1,160,999	0.04
USD 2,510,000	Voya Financial 6.125% 15/3/2171	2,478,348	0.08

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 553,000	Wabash National 4.5% 15/10/2028	481,560	0.02
USD 524,362	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 3.543% 25/6/2047	417,595	0.01
USD 768,524	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 3.643% 25/10/2046	632,083	0.02
USD 686,634	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 3.493% 25/4/2047	537,906	0.02
USD 2,886,000	Waste Pro USA 5.5% 15/2/2026	2,636,043	0.09
USD 3,288,000	Wells Fargo Commercial Mortgage Trust 2015-NXS1 4.149% 15/5/2048	2,840,032	0.10
USD 700,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 4.948% 15/1/2059	649,620	0.02
USD 920,000	Wells Fargo Commercial Mortgage Trust 2018-C45 4.727% 15/6/2051	803,234	0.03
USD 881,000	WESCO Distribution 7.25% 15/6/2028	893,499	0.03
USD 311,000	Western Midstream Operating 5.3% 1/3/2048	257,786	0.01
USD 464,000	Western Midstream Operating 5.45% 1/4/2044	392,289	0.01
USD 161,000	Western Midstream Operating 5.5% 15/8/2048	134,519	0.01
USD 3,288,000	Western Midstream Operating 5.5% 1/2/2050	2,692,297	0.09
USD 6,702,000	White Cap Buyer 6.875% 15/10/2028	6,082,342	0.20
USD 805,000	White Cap Parent 8.25% 15/3/2026*	759,846	0.03
USD 609,000	Williams Scotsman International 4.625% 15/8/2028	548,648	0.02
USD 1,952,000	WR Grace 4.875% 15/6/2027	1,793,400	0.06
USD 6,240,000	WR Grace 5.625% 15/8/2029	5,024,890	0.17
USD 435,000	WR Grace 7.375% 1/3/2031	432,281	0.01
USD 172,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	155,114	0.01
USD 602,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	560,573	0.02
USD 2,644,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,356,301	0.08
USD 2,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	1,997	0.00
USD 10,619,000	Zayo 4% 1/3/2027	8,187,249	0.28
USD 5,860,000	Zayo 6.125% 1/3/2028	3,699,301	0.13
USD 694,000	ZoomInfo Technologies /ZoomInfo Finance 3.875% 1/2/2029	578,219	0.02
		751,468,549	25.46

Holding	Description	Market Value (USD)	% of Net Assets
	Uruguay		
USD 1,087,820	Uruguay Government International Bond 5.75% 28/10/2034	1,172,126	0.04
Total Bonds		1,298,886,838	44.03
EQUITY LINKED NOTES			
USD 19,391	Bank of Montreal (Fund receives 11.769% Fixed; and receives/pays return on Cigna) (22/3/2023)	5,665,915	0.19
USD 41,130	Bank of Montreal (Fund receives 12.72% Fixed; and receives/pays return on Intl Business Machines) (13/4/2023)	5,404,433	0.18
USD 4,629	Bank of Montreal (Fund receives 14.589% Fixed; and receives/pays return on Broadcom) (2/3/2023)	2,713,949	0.09
USD 38,500	Bank of Montreal (Fund receives 15.541% Fixed; and receives/pays return on Cognizant Tech Solutions) (11/4/2023)	2,434,189	0.08
USD 9,200	Bank of Montreal (Fund receives 16.329% Fixed; and receives/pays return on Ross Stores) (2/3/2023)	1,027,483	0.03
USD 35,700	Bank of Montreal (Fund receives 17.715% Fixed; and receives/pays return on Cisco Systems) (11/4/2023)	1,746,719	0.06
USD 6,300	Bank of Montreal (Fund receives 19.633% Fixed; and receives/pays return on Comerica) (2/3/2023)	445,126	0.01
USD 51,800	Bank of Montreal (Fund receives 20.7% Fixed; and receives/pays return on Wells Fargo) (2/3/2023)	2,332,760	0.08
USD 26,200	Bank of Montreal (Fund receives 22.179% Fixed; and receives/pays return on Citizens Financial) (2/3/2023)	1,098,741	0.04
USD 28,066	Bank of Montreal (Fund receives 8.031% Fixed; and receives/pays return on Darden Restaurants) (22/3/2023)	4,028,346	0.14
USD 18,262	Bank of Montreal (Fund receives 9% Fixed; and receives/pays return on Visa) (22/3/2023)	4,042,909	0.14
USD 1,367	Royal Bank of Canada (Fund receives 10.32% Fixed; and receives/pays return on S&P 500® INDEX) (3/3/2023)	5,443,580	0.18
USD 33,558	Royal Bank of Canada (Fund receives 10.57% Fixed; and receives/pays return on Prologis) (1/3/2023)	4,127,701	0.14

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

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 37,665	Royal Bank of Canada (Fund receives 11.04% Fixed; and receives/pays return on Walmart) (10/4/2023)	5,357,602	0.18
USD 931	Royal Bank of Canada (Fund receives 11.15% Fixed; and receives/pays return on S&P 500® INDEX) (13/3/2023)	3,717,560	0.13
USD 29,210	Royal Bank of Canada (Fund receives 11.58% Fixed; and receives/pays return on Apple) (8/3/2023)	4,315,873	0.15
USD 30,834	Royal Bank of Canada (Fund receives 11.93% Fixed; and receives/pays return on Danaher) (9/3/2023)	7,618,013	0.26
USD 931	Royal Bank of Canada (Fund receives 12.8% Fixed; and receives/pays return on S&P 500® INDEX) (20/3/2023)	3,725,034	0.13
USD 20,676	Royal Bank of Canada (Fund receives 13.15% Fixed; and receives/pays return on Cadence Design Systems) (31/3/2023)	4,042,453	0.14
USD 9,500	Royal Bank of Canada (Fund receives 13.27% Fixed; and receives/pays return on American Electric Power) (11/4/2023)	851,432	0.03
USD 92,127	Royal Bank of Canada (Fund receives 13.29% Fixed; and receives/pays return on Coca-Cola) (31/3/2023)	5,482,085	0.19
USD 14,525	Royal Bank of Canada (Fund receives 13.41% Fixed; and receives/pays return on Adobe) (15/3/2023)	4,731,078	0.16
GBP 220,700	Royal Bank of Canada (Fund receives 13.52% Fixed; and receives/pays return on BAE Systems) (13/3/2023)	2,378,087	0.08
EUR 21,500	Royal Bank of Canada (Fund receives 13.75% Fixed; and receives/pays return on Sanofi) (3/4/2023)	2,011,182	0.07
USD 53,777	Royal Bank of Canada (Fund receives 13.8% Fixed; and receives/pays return on Paypal Holdings) (26/4/2023)	3,995,201	0.13
USD 9,107	Royal Bank of Canada (Fund receives 13.85% Fixed; and receives/pays return on United Rentals) (23/3/2023)	4,232,558	0.14
USD 28,169	Royal Bank of Canada (Fund receives 14.19% Fixed; and receives/pays return on Amazon) (3/4/2023)	2,701,478	0.09
USD 166,205	Royal Bank of Canada (Fund receives 14.19% Fixed; and receives/pays return on Bank of America) (1/3/2023)	5,691,710	0.19
USD 33,625	Royal Bank of Canada (Fund receives 14.77% Fixed; and receives/pays return on Exxon Mobil) (17/3/2023)	3,728,462	0.13
USD 26,301	Royal Bank of Canada (Fund receives 15.1% Fixed; and receives/pays return on Ecolab) (31/3/2023)	4,195,932	0.14
USD 18,211	Royal Bank of Canada (Fund receives 15.13% Fixed; and receives/pays return on Home Depot) (10/4/2023)	5,395,135	0.18
CAD 19,800	Royal Bank of Canada (Fund receives 17.35% Fixed; and receives/pays return on Rogers Communications) (11/4/2023)	951,551	0.03
USD 56,057	Royal Bank of Canada (Fund receives 17.9% Fixed; and receives/pays return on Halliburton) (9/3/2023)	2,093,947	0.07
GBP 1,183,000	Royal Bank of Canada (Fund receives 18.52% Fixed; and receives/pays return on Vodafone) (3/4/2023)	1,367,551	0.05
GBP 13,000	Royal Bank of Canada (Fund receives 20.92% Fixed; and receives/pays return on Astrazeneca) (27/3/2023)	1,717,087	0.06
USD 33,081	Royal Bank of Canada (Fund receives 22.04% Fixed; and receives/pays return on Simon Property Group) (23/3/2023)	4,077,714	0.14
USD 4,800	Royal Bank of Canada (Fund receives 23.89% Fixed; and receives/pays return on ConocoPhillips) (11/4/2023)	512,092	0.02
USD 4,300	Royal Bank of Canada (Fund receives 26.94% Fixed; and receives/pays return on Alphabet) (13/4/2023)	391,601	0.01
USD 1,353	Royal Bank of Canada (Fund receives 5.87% Fixed; and receives/pays return on S&P 500® INDEX) (10/3/2023)	5,390,473	0.18
USD 931	Royal Bank of Canada (Fund receives 7.13% Fixed; and receives/pays return on S&P 500® INDEX) (3/4/2023)	3,718,640	0.13
USD 2,014	Royal Bank of Canada (Fund receives 8.21% Fixed; and receives/pays return on S&P 500® INDEX) (28/3/2023)	8,049,313	0.27
USD 102,858	Royal Bank of Canada (Fund receives 8.75% Fixed; and receives/pays return on Firstenergy) (31/3/2023)	4,093,086	0.14
USD 54,641	Royal Bank of Canada (Fund receives 8.91% Fixed; and receives/pays return on General Mills) (23/3/2023)	4,296,493	0.15
USD 2,059	Royal Bank of Canada (Fund receives 8.99% Fixed; and receives/pays return on S&P 500® INDEX) (13/3/2023)	8,211,320	0.28

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 52,508	Royal Bank of Canada (Fund receives 9.02% Fixed; and receives/pays return on Amphenol) (8/3/2023)	4,037,521	0.14
USD 31,146	Royal Bank of Canada (Fund receives 9.32% Fixed; and receives/pays return on American Express) (23/3/2023)	5,460,847	0.18
USD 2,059	Royal Bank of Canada (Fund receives 9.41% Fixed; and receives/pays return on S&P 500® INDEX) (20/3/2023)	8,211,482	0.28
USD 931	Royal Bank of Canada (Fund receives 9.72% Fixed; and receives/pays return on S&P 500® INDEX) (28/3/2023)	3,723,110	0.13
USD 2,100	Toronto-Dominion Bank (Fund receives 12.82% Fixed; and receives/pays return on Elevance Health) (6/3/2023)	997,130	0.03
USD 38,394	Toronto-Dominion Bank (Fund receives 8.71% Fixed; and receives/pays return on Procter & Gamble) (21/4/2023)	5,315,765	0.18
USD 1,200	Mizuho (Fund receives 11.9% Fixed; and receives/pays return on First Citizens BancShares) (10/4/2023)	890,139	0.03
USD 6,599	Mizuho (Fund receives 12.5% Fixed; and receives/pays return on Deere & Company) (18/5/2023)	2,801,056	0.10
USD 39,100	Mizuho (Fund receives 13.9% Fixed; and receives/pays return on Verizon Communications) (2/3/2023)	1,513,116	0.05
USD 24,100	Mizuho (Fund receives 16.4% Fixed; and receives/pays return on American International Group) (9/3/2023)	1,477,290	0.05
USD 38,100	Mizuho (Fund receives 18.8% Fixed; and receives/pays return on Fidelity National Financial) (9/3/2023)	1,521,280	0.05
USD 33,100	Mizuho (Fund receives 19.55% Fixed; and receives/pays return on PG&E) (30/3/2023)	518,562	0.02
USD 31,559	Mizuho (Fund receives 20% Fixed; and receives/pays return on Applied Materials) (18/5/2023)	3,643,203	0.12
USD 4,100	Mizuho (Fund receives 24% Fixed; and receives/pays return on Cigna) (23/3/2023)	1,207,079	0.04
USD 5,100	Merrill Lynch (Fund receives 3.11% Fixed; and receives/pays return on PPG Industries) (9/3/2023)	651,396	0.02
USD 8,700	Merrill Lynch (Fund receives 3.72% Fixed; and receives/pays return on SL Green Realty) (6/4/2023)	304,217	0.01
USD 52,332	Société Générale (Fund receives 0.2833% Fixed; and receives/pays return on TJX Cos) (10/4/2023)	4,060,801	0.14
USD 16,390	Société Générale (Fund receives 0.4213% Fixed; and receives/pays return on Eli Lilly) (26/4/2023)	5,395,636	0.18
USD 21,704	Société Générale (Fund receives 0.4377% Fixed; and receives/pays return on Palo Alto Networks) (10/4/2023)	4,057,730	0.14
USD 61,403	Société Générale (Fund receives 0.4502% Fixed; and receives/pays return on CVS Health) (4/5/2023)	5,212,524	0.18
USD 37,182	Société Générale (Fund receives 0.456% Fixed; and receives/pays return on Abbvie) (28/4/2023)	5,637,327	0.19
USD 40,100	Société Générale (Fund receives 0.491% Fixed; and receives/pays return on Citigroup) (10/4/2023)	2,019,486	0.07
USD 19,432	Société Générale (Fund receives 0.5418% Fixed; and receives/pays return on Walt Disney) (11/5/2023)	1,996,255	0.07
USD 13,538	Société Générale (Fund receives 0.7038% Fixed; and receives/pays return on FleetCor Technologies) (4/5/2023)	2,822,366	0.10
USD 1,900	Société Générale (Fund receives 0.7477% Fixed; and receives/pays return on Humana) (16/3/2023)	970,366	0.03
USD 19,690	Société Générale (Fund receives 0.8137% Fixed; and receives/pays return on Target) (2/3/2023)	3,396,652	0.11
USD 17,700	Société Générale (Fund receives 0.8803% Fixed; and receives/pays return on Cardinal Health) (6/4/2023)	1,365,226	0.05
USD 11,400	Société Générale (Fund receives 0.886% Fixed; and receives/pays return on Lear) (10/4/2023)	1,607,831	0.05
USD 3,400	Société Générale (Fund receives 0.9957% Fixed; and receives/pays return on Hess) (9/3/2023)	473,265	0.02
USD 24,400	Société Générale (Fund receives 0.9993% Fixed; and receives/pays return on Exelon) (23/3/2023)	1,008,842	0.03
USD 30,000	Société Générale (Fund receives 1.0483% Fixed; and receives/pays return on EQT) (10/4/2023)	989,314	0.03

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 11,900	Société Générale (Fund receives 1.309% Fixed; and receives/pays return on Apollo Global Management) (23/3/2023)	850,530	0.03
USD 14,942	BNP Paribas (Fund receives 10.01% Fixed; and receives/pays return on CME Group) (27/4/2023)	2,736,972	0.09
USD 49,223	BNP Paribas (Fund receives 10.02% Fixed; and receives/pays return on Archer-Daniels-Midland) (13/3/2023)	3,968,490	0.14
USD 27,055	BNP Paribas (Fund receives 10.42% Fixed; and receives/pays return on Apple) (3/4/2023)	4,044,923	0.14
USD 17,865	BNP Paribas (Fund receives 12.06% Fixed; and receives/pays return on Charles River Labortories International) (10/4/2023)	4,064,555	0.14
USD 18,211	BNP Paribas (Fund receives 12.11% Fixed; and receives/pays return on Hilton Worldwide Holdings) (3/5/2023)	2,677,715	0.09
USD 26,648	BNP Paribas (Fund receives 12.19% Fixed; and receives/pays return on Amercian Tower) (10/4/2023)	5,381,830	0.18
USD 12,174	BNP Paribas (Fund receives 14.05% Fixed; and receives/pays return on Servicenow) (13/3/2023)	5,237,532	0.18
USD 18,490	BNP Paribas (Fund receives 16.14% Fixed; and receives/pays return on Tractor Supply) (13/3/2023)	4,299,896	0.15
USD 72,029	BNP Paribas (Fund receives 16.81% Fixed; and receives/pays return on Dow Chemical) (13/3/2023)	4,120,296	0.14
USD 5,700	BNP Paribas (Fund receives 17.55% Fixed; and receives/pays return on MSC Industrial Direct) (6/4/2023)	484,326	0.02
USD 28,600	BNP Paribas (Fund receives 20.81% Fixed; and receives/pays return on Carlyle Group) (6/4/2023)	991,749	0.03
USD 8,100	BNP Paribas (Fund receives 23.87% Fixed; and receives/pays return on Ralph Lauren) (6/4/2023)	971,767	0.03
USD 90,200	BNP Paribas (Fund receives 25% Fixed; and receives/pays return on Nokia OYJ) (6/4/2023)	419,260	0.02
USD 38,400	BNP Paribas (Fund receives 26.31% Fixed; and receives/pays return on Newell Brands) (6/4/2023)	563,824	0.02
USD 37,900	BNP Paribas (Fund receives 26.88% Fixed; and receives/pays return on Equitable Holdings) (6/4/2023)	1,211,750	0.04
USD 23,957	BNP Paribas (Fund receives 8.05% Fixed; and receives/pays return on Marsh & McLennan) (13/3/2023)	3,901,718	0.13
USD 137,654	BNP Paribas (Fund receives 8.93% Fixed; and receives/pays return on CSX) (13/3/2023)	4,206,226	0.14
USD 4,400	JP Morgan (Fund receives 11.46% Fixed; and receives/pays return on Sempra Energy) (9/3/2023)	659,992	0.02
USD 32,640	JP Morgan (Fund receives 12.01% Fixed; and receives/pays return on Philip Morris International) (21/4/2023)	3,172,789	0.11
USD 4,100	JP Morgan (Fund receives 13.86% Fixed; and receives/pays return on Dollar General) (9/3/2023)	898,303	0.03
EUR 9,900	JP Morgan (Fund receives 16.14% Fixed; and receives/pays return on Airbus) (13/3/2023)	1,298,829	0.04
GBP 59,300	JP Morgan (Fund receives 16.98% Fixed; and receives/pays return on Prudential) (13/3/2023)	911,903	0.03
GBP 441,100	JP Morgan (Fund receives 19.97% Fixed; and receives/pays return on BP) (27/3/2023)	2,670,636	0.09
USD 2,600	JP Morgan (Fund receives 21.35% Fixed; and receives/pays return on Walmart) (9/3/2023)	370,319	0.01
USD 3,000	JP Morgan (Fund receives 22.12% Fixed; and receives/pays return on Kimberly-Clark) (16/3/2023)	377,120	0.01
USD 4,200	JP Morgan (Fund receives 22.35% Fixed; and receives/pays return on Novo-Nordisk) (16/3/2023)	594,426	0.02
USD 5,200	JP Morgan (Fund receives 22.92% Fixed; and receives/pays return on Willis Towers Watson) (16/3/2023)	1,242,942	0.04
USD 29,200	JP Morgan (Fund receives 25.2% Fixed; and receives/pays return on The Williams) (16/3/2023)	883,703	0.03
EUR 2,700	JP Morgan (Fund receives 26.72% Fixed; and receives/pays return on Siemens) (27/3/2023)	417,657	0.02
USD 23,921	JP Morgan (Fund receives 7.68% Fixed; and receives/pays return on PepsiCo) (26/4/2023)	4,159,696	0.14

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 16,830	JP Morgan (Fund receives 8.22% Fixed; and receives/pays return on Yum! Brands) (4/5/2023)	2,153,212	0.07
USD 61,669	UBS (Fund receives 10.1% Fixed; and receives/pays return on JP Morgan Chase) (1/3/2023)	8,763,678	0.30
USD 53,822	UBS (Fund receives 11.4% Fixed; and receives/pays return on Apple) (23/3/2023)	7,988,067	0.27
USD 84,817	UBS (Fund receives 12.2% Fixed; and receives/pays return on Alphabet) (17/3/2023)	7,689,155	0.26
USD 10,200	UBS (Fund receives 15.2% Fixed; and receives/pays return on Bloomberg) (13/4/2023)	1,015,614	0.03
USD 36,800	UBS (Fund receives 15.2% Fixed; and receives/pays return on SS&C Technologies Holdings) (13/4/2023)	2,225,296	0.08
USD 36,753	UBS (Fund receives 15.7% Fixed; and receives/pays return on Exxon Mobil) (8/3/2023)	4,047,046	0.14
USD 30,300	UBS (Fund receives 17.6% Fixed; and receives/pays return on Bloomberg) (9/3/2023)	1,517,702	0.05
USD 52,600	UBS (Fund receives 21.9% Fixed; and receives/pays return on Bloomberg) (6/4/2023)	2,096,354	0.07
USD 22,700	UBS (Fund receives 22.7% Fixed; and receives/pays return on Altria Group) (6/4/2023)	1,047,639	0.04
USD 24,700	UBS (Fund receives 24.7% Fixed; and receives/pays return on Bloomberg) (13/4/2023)	1,634,646	0.06
USD 7,200	UBS (Fund receives 25.4% Fixed; and receives/pays return on Capital One Financial) (9/3/2023)	751,369	0.03
USD 22,657	UBS (Fund receives 6.1% Fixed; and receives/pays return on Berkshire Hathaway) (22/3/2023)	6,914,525	0.23
USD 14,352	UBS (Fund receives 7.6% Fixed; and receives/pays return on Jazz Pharmaceuticals) (1/3/2023)	2,029,234	0.07
USD 8,303	UBS (Fund receives 8.3% Fixed; and receives/pays return on Ulta Beauty) (8/3/2023)	4,325,708	0.15
USD 16,439	Barclays (Fund receives 10.96% Fixed; and receives/pays return on Eaton) (3/5/2023)	2,808,172	0.09
USD 102,634	Barclays (Fund receives 13.25% Fixed; and receives/pays return on Aramark) (23/3/2023)	3,822,389	0.13
USD 10,544	Barclays (Fund receives 16.45% Fixed; and receives/pays return on Hyatt Hotels) (10/5/2023)	1,207,326	0.04
USD 103,305	Barclays (Fund receives 16.95% Fixed; and receives/pays return on Kraft Heinz) (23/3/2023)	4,056,609	0.14
GBP 33,900	Barclays (Fund receives 17.04% Fixed; and receives/pays return on Shell) (3/4/2023)	1,034,469	0.03
USD 27,999	Barclays (Fund receives 18.07% Fixed; and receives/pays return on Tesla) (13/3/2023)	5,213,767	0.18
EUR 30,800	Barclays (Fund receives 18.41% Fixed; and receives/pays return on Bayer) (3/4/2023)	1,880,545	0.06
USD 43,000	Barclays (Fund receives 19.39% Fixed; and receives/pays return on AT&T) (23/3/2023)	820,170	0.03
GBP 20,200	Barclays (Fund receives 19.65% Fixed; and receives/pays return on British American Tobacco) (3/4/2023)	766,340	0.03
USD 50,000	Barclays (Fund receives 22.49% Fixed; and receives/pays return on Kraft Heinz) (16/3/2023)	1,969,167	0.07
EUR 49,000	Barclays (Fund receives 22.99% Fixed; and receives/pays return on Koninklijke Philips) (3/4/2023)	821,375	0.03
USD 8,000	Barclays (Fund receives 23.5% Fixed; and receives/pays return on Laboratory of America) (23/3/2023)	1,930,555	0.07
USD 75,823	Barclays (Fund receives 24.05% Fixed; and receives/pays return on Devon Energy) (2/5/2023)	4,112,495	0.14
USD 4,662	Barclays (Fund receives 9.35% Fixed; and receives/pays return on Laboratory of America) (28/4/2023)	1,123,454	0.04
USD 1,747	Barclays (Fund receives 9.38% Fixed; and receives/pays return on Autozone) (1/3/2023)	4,293,323	0.15
USD 11,399	Goldman Sachs (Fund receives 11.19% Fixed; and receives/pays return on McKesson) (22/3/2023)	4,052,278	0.14
USD 32,600	Goldman Sachs (Fund receives 14.42% Fixed; and receives/pays return on Sealed Air) (2/3/2023)	1,606,040	0.05
USD 6,000	Goldman Sachs (Fund receives 14.95% Fixed; and receives/pays return on Microsoft) (10/4/2023)	1,516,537	0.05
USD 1,200	Goldman Sachs (Fund receives 17.42% Fixed; and receives/pays return on Eli Lilly) (10/4/2023)	379,937	0.01

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 3,600	Goldman Sachs (Fund receives 18.28% Fixed; and receives/pays return on Robert Half International) (30/3/2023)	291,069	0.01
USD 47,600	Goldman Sachs (Fund receives 18.64% Fixed; and receives/pays return on Comcast) (10/4/2023)	1,795,658	0.06
USD 2,400	Goldman Sachs (Fund receives 22.88% Fixed; and receives/pays return on Prudential Financial) (2/3/2023)	239,947	0.01
USD 17,000	Goldman Sachs (Fund receives 23.84% Fixed; and receives/pays return on Fox) (13/4/2023)	617,083	0.02
USD 3,500	Goldman Sachs (Fund receives 30.76% Fixed; and receives/pays return on Meta Platforms) (13/4/2023)	602,140	0.02
USD 17,833	Nomura (Fund receives 10.06% Fixed; and receives/pays return on The Hershey Company) (22/3/2023)	4,257,053	0.14
USD 8,335	Nomura (Fund receives 10.07% Fixed; and receives/pays return on Lam Research) (13/3/2023)	4,042,443	0.14
USD 16,799	Nomura (Fund receives 10.4301% Fixed; and receives/pays return on Becton, Dickinson and Company) (22/3/2023)	3,987,145	0.13
USD 37,621	Nomura (Fund receives 10.49% Fixed; and receives/pays return on Paccar) (9/3/2023)	2,721,252	0.09
USD 26,745	Nomura (Fund receives 11.0707% Fixed; and receives/pays return on Honeywell International) (22/3/2023)	5,127,508	0.17
USD 12,364	Nomura (Fund receives 11.4036% Fixed; and receives/pays return on Parker-Hannifin) (22/3/2023)	4,291,942	0.15
USD 11,321	Nomura (Fund receives 13.85% Fixed; and receives/pays return on Fastenal Company) (3/3/2023)	580,254	0.02
USD 24,311	Nomura (Fund receives 13.94% Fixed; and receives/pays return on Automatic Data Processing) (8/3/2023)	5,394,315	0.18
USD 16,203	Nomura (Fund receives 14.11% Fixed; and receives/pays return on Union Pacific) (9/3/2023)	3,357,659	0.11
USD 28,201	Nomura (Fund receives 14.97% Fixed; and receives/pays return on Valero Energy) (13/3/2023)	3,840,676	0.13
USD 45,012	Nomura (Fund receives 15.07% Fixed; and receives/pays return on Blackstone) (13/3/2023)	4,035,445	0.14
USD 23,054	Nomura (Fund receives 17.74% Fixed; and receives/pays return on Truist Financial) (3/3/2023)	1,086,781	0.04
USD 44,209	Nomura (Fund receives 21.86% Fixed; and receives/pays return on Ally Financial) (3/3/2023)	1,315,272	0.04
USD 77,360	Nomura (Fund receives 22.82% Fixed; and receives/pays return on Synchrony Financial) (9/3/2023)	2,761,255	0.09
USD 11,048	Nomura (Fund receives 7.84% Fixed; and receives/pays return on Mastercard) (13/3/2023)	3,924,150	0.13
USD 76,687	Nomura (Fund receives 9.65% Fixed; and receives/pays return on Bristol-Myers Squibb) (22/3/2023)	5,346,830	0.18
USD 53,775	Nomura (Fund receives 9.7126% Fixed; and receives/pays return on Merck & Co.) (22/3/2023)	5,747,305	0.19
USD 11,155	Nomura (Fund receives 9.95% Fixed; and receives/pays return on Elevance Health) (8/3/2023)	5,287,328	0.18
USD 30,725	Citigroup (Fund receives 10.06% Fixed; and receives/pays return on Microsoft) (23/3/2023)	7,733,024	0.26
USD 17,147	Citigroup (Fund receives 10.31% Fixed; and receives/pays return on Unitedhealth) (1/3/2023)	8,293,579	0.28
USD 99,298	Citigroup (Fund receives 10.71% Fixed; and receives/pays return on General Motors) (17/3/2023)	3,878,031	0.13
USD 110,223	Citigroup (Fund receives 10.9% Fixed; and receives/pays return on Delta Air Lines) (1/3/2023)	4,174,111	0.14
USD 25,700	Citigroup (Fund receives 11.68% Fixed; and receives/pays return on Medtronic) (6/3/2023)	2,135,273	0.07
USD 21,194	Citigroup (Fund receives 11.74% Fixed; and receives/pays return on Analog Devices) (23/3/2023)	3,936,277	0.13
USD 8,733	Citigroup (Fund receives 11.98% Fixed; and receives/pays return on Costco Wholesale) (3/3/2023)	4,250,323	0.15
USD 22,960	Citigroup (Fund receives 12.04% Fixed; and receives/pays return on Marriott International) (31/3/2023)	3,950,748	0.13
USD 14,330	Citigroup (Fund receives 12.08% Fixed; and receives/pays return on Thermo Fisher Scientific) (17/3/2023)	7,799,228	0.27
USD 18,756	Citigroup (Fund receives 12.22% Fixed; and receives/pays return on Meta Platforms) (23/3/2023)	3,306,072	0.11
USD 13,400	Citigroup (Fund receives 12.26% Fixed; and receives/pays return on Zimmer Biomet) (6/3/2023)	1,660,867	0.06

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 42,941	Citigroup (Fund receives 12.29% Fixed; and receives/pays return on Amazon) (8/3/2023)	4,023,498	0.14
USD 8,156	Citigroup (Fund receives 12.33% Fixed; and receives/pays return on Humana) (17/3/2023)	4,160,927	0.14
USD 23,990	Citigroup (Fund receives 12.75% Fixed; and receives/pays return on United Parcel Service) (17/3/2023)	4,403,110	0.15
USD 30,493	Citigroup (Fund receives 14.41% Fixed; and receives/pays return on Marathon Petroleum) (17/3/2023)	3,888,946	0.13
USD 1,000	Citigroup (Fund receives 14.84% Fixed; and receives/pays return on Broadcom) (6/3/2023)	586,903	0.02
USD 31,765	Citigroup (Fund receives 14.99% Fixed; and receives/pays return on First Republic Bank) (1/3/2023)	3,876,874	0.13
USD 24,008	Citigroup (Fund receives 15.04% Fixed; and receives/pays return on Schlumberger) (3/3/2023)	1,306,473	0.05
USD 4,858	Citigroup (Fund receives 16.17% Fixed; and receives/pays return on Netflix) (3/3/2023)	1,588,465	0.05
USD 45,744	Citigroup (Fund receives 16.47% Fixed; and receives/pays return on Microsoft) (9/3/2023)	11,424,581	0.39
USD 61,727	Citigroup (Fund receives 18.04% Fixed; and receives/pays return on Fidelity National Information Services) (31/3/2023)	4,001,746	0.14
USD 33,000	Citigroup (Fund receives 18.67% Fixed; and receives/pays return on General Motors) (6/3/2023)	1,282,629	0.04
USD 23,200	Citigroup (Fund receives 28.01% Fixed; and receives/pays return on Invesco) (6/3/2023)	412,391	0.01
USD 11,860	Citigroup (Fund receives 6.67% Fixed; and receives/pays return on The Goldman Sachs) (1/3/2023)	4,336,946	0.15
USD 40,359	Citigroup (Fund receives 7.44% Fixed; and receives/pays return on Verizon Communications) (17/3/2023)	1,567,208	0.05
USD 340,396	Citigroup (Fund receives 7.57% Fixed; and receives/pays return on AT&T) (8/3/2023)	6,451,696	0.22
USD 5,196	Citigroup (Fund receives 8.16% Fixed; and receives/pays return on O'Reilly Automotive) (22/3/2023)	4,346,556	0.15
USD 15,782	Citigroup (Fund receives 8.74% Fixed; and receives/pays return on McDonald's) (17/3/2023)	4,179,812	0.14
USD 21,680	Citigroup (Fund receives 8.79% Fixed; and receives/pays return on Waste Management) (17/3/2023)	3,265,104	0.11
USD 13,708	Citigroup (Fund receives 8.82% Fixed; and receives/pays return on AmerisourceBergen) (17/3/2023)	2,141,964	0.07
USD 71,258	Citigroup (Fund receives 9.6% Fixed; and receives/pays return on Apple) (10/4/2023)	10,609,324	0.36
USD 27,831	Citigroup (Fund receives 9.82% Fixed; and receives/pays return on T-Mobile) (17/3/2023)	4,029,209	0.14
USD 17,000	Citigroup (Fund receives 9.98% Fixed; and receives/pays return on Public Service Enterprise) (6/3/2023)	1,036,450	0.04
Total Equity Linked Notes		612,935,130	20.78
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		2,800,405,788	94.93
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	Cyprus		
358,242	Fix Price**	47	0.00
20,828	TCS**	208	0.00
		255	0.00
	Netherlands		
46,784	X5 Retail**	468	0.00
	Russian Federation		
104,138	LUKOIL**	14	0.00
200	Novatek**	-	0.00
229,472	Sberbank of Russia**	30	0.00
		44	0.00
	United States		
1,649	Sequoia Pine Investment**	849,202	0.03
Total Common Stocks (Shares)		849,969	0.03
RIGHTS			
	Hong Kong		
86,960	Link REIT (23/3/2023)**	81,985	0.00
Total Rights		81,985	0.00
Total Other Transferable Securities		931,954	0.03
Total Portfolio		2,801,337,742	94.96
Other Net Assets		148,595,157	5.04
Total Net Assets (USD)		2,949,932,899	100.00

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

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AED	317,000	USD	86,295	Barclays	14/4/2023	12
AED	363,000	USD	98,823	Standard Chartered Bank	14/4/2023	7
AED	439,000	USD	119,516	HSBC Bank	14/4/2023	5
AED	82,000	USD	22,325	UBS	14/4/2023	1
AED	1,693,000	USD	460,926	Morgan Stanley	14/4/2023	8
AUD	162,000	USD	113,327	Morgan Stanley	14/4/2023	(3,899)
CAD	1,469,000	USD	1,094,671	Morgan Stanley	14/4/2023	(13,452)
CAD	6,000	USD	4,512	UBS	14/4/2023	(96)
CHF	109,000	USD	119,159	HSBC Bank	14/4/2023	(2,068)
EUR	585,000	USD	635,777	Standard Chartered Bank	14/4/2023	(11,875)
EUR	448,000	USD	481,926	HSBC Bank	14/4/2023	(4,134)
EUR	61,000	USD	65,493	Morgan Stanley	14/4/2023	(437)
GBP	1,000	USD	1,209	Morgan Stanley	14/4/2023	6
JPY	83,708,000	USD	640,026	Morgan Stanley	14/4/2023	(23,324)
KRW	211,136,000	USD	171,165	Morgan Stanley	14/4/2023	(10,871)
NZD	1,850,000	USD	1,175,588	Morgan Stanley	14/4/2023	(32,251)
SGD	61,000	USD	45,863	HSBC Bank	14/4/2023	(534)
USD	1,969,883	EUR	1,858,760	BNY Mellon	15/3/2023	(8,929)
USD	1,087,854	EUR	1,016,522	JP Morgan	15/3/2023	5,678
USD	125,320	AUD	181,000	Morgan Stanley	14/4/2023	3,058
USD	580,300	CHF	535,000	Morgan Stanley	14/4/2023	5,592
USD	455,475	EUR	421,000	Morgan Stanley	14/4/2023	6,479
USD	626,505	GBP	517,000	HSBC Bank	14/4/2023	(1,590)
USD	967,230	AED	3,553,000	BNP Paribas	14/4/2023	(109)
USD	26,962	HKD	210,000	HSBC Bank	14/4/2023	152
USD	35,332	GBP	29,000	Morgan Stanley	14/4/2023	101
USD	54,457	EUR	50,000	UBS	14/4/2023	1,132
USD	141,494	GBP	114,000	Barclays	14/4/2023	2,998
USD	115,383	CAD	154,000	UBS	14/4/2023	2,034
USD	222,766	EUR	204,000	Standard Chartered Bank	14/4/2023	5,200
USD	190,570	AED	700,000	Standard Chartered Bank	14/4/2023	(11)
USD	126,792	NZD	196,000	Standard Chartered Bank	14/4/2023	5,660
USD	54,896	CAD	73,000	HSBC Bank	14/4/2023	1,166
USD	167,869	GBP	139,000	UBS	14/4/2023	(1,000)
USD	735,267	EUR	678,014	BNP Paribas	14/6/2023	9,666
Net unrealised depreciation						(65,625)
AUD Hedged Share Class						
AUD	205,707,284	USD	143,657,659	BNY Mellon	15/3/2023	(4,854,402)
USD	6,415,954	AUD	9,320,106	BNY Mellon	15/3/2023	127,158
Net unrealised depreciation						(4,727,244)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
BRL Hedged Share Class						
BRL	42,986,069	USD	8,210,592	BNY Mellon	15/3/2023	14,608
USD	252,000	BRL	1,319,893	BNY Mellon	15/3/2023	(556)
Net unrealised appreciation						14,052
CAD Hedged Share Class						
CAD	29,752,763	USD	22,189,955	BNY Mellon	15/3/2023	(298,112)
USD	1,406,202	CAD	1,887,653	BNY Mellon	15/3/2023	17,283
Net unrealised depreciation						(280,829)
CHF Hedged Share Class						
CHF	224,831	USD	245,273	BNY Mellon	15/3/2023	(4,542)
USD	8,929	CHF	8,267	BNY Mellon	15/3/2023	78
Net unrealised depreciation						(4,464)
CNH Hedged Share Class						
CNY	568,651,080	USD	83,958,355	BNY Mellon	15/3/2023	(2,063,619)
USD	5,146,544	CNY	35,285,055	BNY Mellon	15/3/2023	64,994
Net unrealised depreciation						(1,998,625)
EUR Hedged Share Class						
EUR	267,762,770	USD	288,674,072	BNY Mellon	15/3/2023	(3,614,266)
USD	12,054,984	EUR	11,304,008	BNY Mellon	15/3/2023	20,865
Net unrealised depreciation						(3,593,401)
GBP Hedged Share Class						
GBP	117,168,055	USD	142,424,035	BNY Mellon	15/3/2023	(158,263)
USD	5,317,610	GBP	4,420,358	BNY Mellon	15/3/2023	(49,590)
Net unrealised depreciation						(207,853)
HKD Hedged Share Class						
HKD	2,018,419,172	USD	257,717,636	BNY Mellon	15/3/2023	(388,080)
USD	11,977,790	HKD	93,865,948	BNY Mellon	15/3/2023	10,765
Net unrealised depreciation						(377,315)
NZD Hedged Share Class						
NZD	19,785,891	USD	12,591,806	BNY Mellon	15/3/2023	(363,841)
USD	419,710	NZD	671,913	BNY Mellon	15/3/2023	4,459
Net unrealised depreciation						(359,382)
SGD Hedged Share Class						
SGD	470,070,756	USD	355,650,655	BNY Mellon	15/3/2023	(6,616,616)
USD	13,855,061	SGD	18,526,976	BNY Mellon	15/3/2023	98,579
Net unrealised depreciation						(6,518,037)
Total net unrealised depreciation						(18,118,723)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(1,147)	USD	GBP/USD Future	March 2023	1,728,908
(109)	USD	JPY/USD Future	March 2023	195,546
21	USD	MSCI Emerging Markets Index	March 2023	(50,295)
1,189	USD	MSCI Emerging Markets Index	March 2023	(4,369,679)
643	USD	S&P 500 E-Mini Index	March 2023	(2,373,077)
(230)	USD	US Treasury 10 Year Note (CBT)	June 2023	151,088
(39)	USD	US Treasury 10 Year Note (CBT)	June 2023	25,619

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

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
84	USD	US Ultra Bond (CBT)	June 2023	(182,257)
22	USD	US Ultra Bond (CBT)	June 2023	(30,430)
(2)	USD	US Treasury 2 Year Note (CBT)	June 2023	(188)
348	USD	US Treasury 5 Year Note (CBT)	June 2023	(178,364)
(9)	USD	US Treasury 5 Year Note (CBT)	June 2023	70
60	USD	US Treasury 5 Year Note (CBT)	June 2023	(29,792)
Total				(5,112,851)

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
	Egypt		
426,094	Commercial International	HSBC Bank	(40,558)
			(40,558)
	Russia		
65,243	X5 Retail**	JP Morgan	652
			652

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
	Vietnam		
244,100	Vietnam Dairy Products	HSBC Bank	(8,528)
			(8,528)
Total			(48,434)

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

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

Emerging Europe Fund[2]

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
144,157	BlackRock ICS Euro Liquid Environmentally Aware Fund~	14,244,750	7.05
Total Funds		14,244,750	7.05
COMMON STOCKS (SHARES)			
	Austria		
138,728	Erste Bank*	5,088,543	2.52
123,462	Raiffeisen Bank International*	1,940,823	0.96
		7,029,366	3.48
	Czech Republic		
129,036	CEZ	5,688,057	2.81
	Greece		
5,364,802	Eurobank Ergasias Services and*	7,757,504	3.83
159,634	Motor Oil Hellas Corinth Refineries	3,923,804	1.94
1,630,025	National Bank of Greece	8,508,730	4.21
636,453	OPAP*	9,355,859	4.63
		29,545,897	14.61
	Hungary		
697,818	MOL Hungarian Oil & Gas	5,091,497	2.52
382,316	OTP Bank Nyrt	10,957,289	5.42
395,957	Richter Gedeon Nyrt*	7,831,443	3.87
		23,880,229	11.81
	Israel		
298,556	Teva Pharmaceutical Industries	2,773,075	1.37
	Jersey		
315,126	Wizz Air*	9,205,599	4.55
	Kazakhstan		
482,039	Halyk Savings Bank of Kazakhstan JSC	5,120,820	2.53
124,728	Kaspi.KZ JSC	8,806,082	4.36
		13,926,902	6.89
	Luxembourg		
557,861	Allegro.eu*	3,453,127	1.71
699,004	InPost	5,516,539	2.73
		8,969,666	4.44
	Poland		
848,500	Bank Polska Kasa Opieki	16,251,981	8.04
217,428	KGHM Polska Miedz	5,863,638	2.90
10,805	mBank	753,946	0.37
1,419,569	PGE Polska Grupa Energetyczna	2,015,445	1.00
1,180,552	Polski Koncern Naftowy ORLEN	16,490,238	8.15
1,899,521	Powszechna Kasa Oszczednosci Bank Polski*	12,496,070	6.18
1,584,501	Powszechny Zaklad Ubezpieczen	12,237,248	6.05
76,007	Santander Bank Polska	4,793,558	2.37
4,092,866	Tauron Polska Energia	1,858,160	0.92
		72,760,284	35.98
	Portugal		
9,228,480	Banco Comercial Portugues*	2,137,316	1.06
	Turkey		
1,712,497	D-MARKET Elektronik Hizmetler ve Ticaret	1,434,453	0.71
2,227,489	Eregli Demir ve Celik Fabrikalari*	4,901,811	2.42
234,778	Turkiye Petrol Rafinerileri*	6,925,713	3.43
		13,261,977	6.56
Total Common Stocks (Shares)		189,178,368	93.56
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		203,423,118	100.61
Other Transferable Securities			
COMMON / PREFERRED STOCKS (SHARES)			
	Cyprus		
2,333,932	Fix Price**	285	0.00
501,349	Ozon Holdings**	4,713	0.01
753,296	TCS**	6,788	0.00
		11,786	0.01
	Netherlands		
656,602	X5 Retail**	6,173	0.00
705,032	Yandex**	2,638	0.00
		8,811	0.00
	Russian Federation		
215,510	Beluga**	27	0.00
14,772,829	Gazprom**	1,848	0.00
909,617	LUKOIL**	114	0.00
319,852	Magnit**	40	0.00
4	Magnit**	-	0.00
1,738,859	Magnitogorsk Iron & Steel Works**	218	0.00
400,708	MMC Norilsk Nickel**	4	0.00
2,595,735	Novatek**	325	0.00
3,198,945	Novolipetsk Steel**	400	0.00
60,541	PhosAgro**	7	0.00
1,169	PhosAgro**	11	0.00
2	PhosAgro**	-	0.00
2,124,338	Rosneft Oil**	266	0.00
16,322,530	Sberbank of Russia**	2,043	0.00
3,538,428	Tatneft**	443	0.00
89,700	Tatneft**	67	0.00
1,347,649	Tatneft**	169	0.00
		5,982	0.00
Total Common/Preferred Stocks (Shares)		26,579	0.01
Total Other Transferable Securities		26,579	0.01
Total Portfolio		203,449,697	100.62
Other Net Liabilities		(1,246,850)	(0.62)
Total Net Assets (EUR)		202,202,847	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).
[2]Fund suspended, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Emerging Europe Fund[2] continued

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
GBP Hedged Share Class						
EUR	2,542	GBP	2,245	BNY Mellon	15/3/2023	(18)
GBP	56,623	EUR	63,845	BNY Mellon	15/3/2023	735
Net unrealised appreciation						717
SGD Hedged Share Class						
EUR	11,336	SGD	16,152	BNY Mellon	15/3/2023	71
SGD	402,898	EUR	282,718	BNY Mellon	15/3/2023	(1,712)
Net unrealised depreciation						(1,641)
Total net unrealised depreciation						(924)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	43.54
Energy	16.04
Consumer Cyclical	9.18
Investment Funds	7.05
Basic Materials	5.32
Consumer Non-cyclical	5.24
Utilities	4.73
Technology	4.36
Industrial	2.73
Communications	2.43
Other Net Liabilities	(0.62)
	100.00

[2]Fund suspended, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Emerging Markets Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Luxembourg		
3,420,000	BlackRock Global Funds - Emerging Markets Corporate Bond Fund[∞]	49,350,600	5.09
Total Funds		49,350,600	5.09
BONDS			
	Angola		
USD 1,875,000	Angolan Government International Bond 8% 26/11/2029	1,706,250	0.18
USD 5,660,000	Angolan Government International Bond 8.75% 14/4/2032	5,129,375	0.53
USD 3,270,000	Angolan Government International Bond 9.125% 26/11/2049	2,787,675	0.29
USD 8,699,000	Angolan Government International Bond 9.375% 8/5/2048	7,481,140	0.77
		17,104,440	1.77
	Argentina		
USD 10,073,301	Argentine Republic Government International Bond 0.5% 9/7/2030	3,283,896	0.34
USD 1,646,471	Argentine Republic Government International Bond 1% 9/7/2029	514,934	0.05
USD 29,430,680	Argentine Republic Government International Bond 1.5% 9/7/2035	8,417,174	0.87
USD 14,654,701	Argentine Republic Government International Bond 1.5% 9/7/2046	4,265,617	0.44
USD 25,820,070	Argentine Republic Government International Bond 3.875% 9/1/2038	9,059,359	0.94
		25,540,980	2.64
	Azerbaijan		
USD 2,173,000	Southern Gas Corridor CJSC 6.875% 24/3/2026	2,223,251	0.23
USD 1,220,000	State Oil of the Azerbaijan Republic 4.75% 13/3/2023	1,217,377	0.13
		3,440,628	0.36
	Bahrain		
USD 3,130,000	Bahrain Government International Bond 5.45% 16/9/2032*	2,836,563	0.30
USD 5,223,000	Bahrain Government International Bond 6% 19/9/2044*	4,178,400	0.43
USD 5,518,000	Bahrain Government International Bond 6.75% 20/9/2029	5,531,795	0.57
USD 5,005,000	Bahrain Government International Bond 7% 26/1/2026*	5,160,230	0.53
		17,706,988	1.83
	Benin		
EUR 4,813,000	Benin Government International Bond 4.95% 22/1/2035	3,733,285	0.39
	Brazil		
USD 1,500,000	Banco Nacional de Desenvolvimento Economico e Social 5.75% 26/9/2023	1,502,250	0.15
USD 3,352,000	Brazilian Government International Bond 3.875% 12/6/2030	2,891,569	0.30
USD 6,259,000	Brazilian Government International Bond 4.25% 7/1/2025	6,140,063	0.63
USD 1,318,000	Brazilian Government International Bond 4.625% 13/1/2028	1,256,496	0.13
USD 13,813,000	Brazilian Government International Bond 5% 27/1/2045	10,615,774	1.10
		22,406,152	2.31
	Bulgaria		
EUR 1,890,000	Bulgaria Government International Bond 4.5% 27/1/2033	1,951,025	0.20
	Cayman Islands		
USD 2,800,000	DP World Crescent 3.75% 30/1/2030	2,597,000	0.27
USD 2,980,000	Gaci First Investment 5% 13/10/2027	2,957,650	0.30
USD 3,035,000	Sharjah Sukuk Program 3.854% 3/4/2026*	2,899,244	0.30
USD 1,250,000	Sharjah Sukuk Program 4.226% 14/3/2028*	1,183,016	0.12
		9,636,910	0.99
	Chile		
USD 1,412,000	Cencosud 6.625% 12/2/2045	1,390,312	0.14
USD 3,262,000	Chile Government International Bond 2.55% 27/1/2032*	2,675,174	0.27
USD 3,795,000	Chile Government International Bond 2.55% 27/7/2033	2,986,713	0.31
USD 3,110,000	Chile Government International Bond 3.125% 21/1/2026	2,968,759	0.31
USD 2,450,000	Chile Government International Bond 3.25% 21/9/2071	1,510,156	0.15
USD 4,010,000	Chile Government International Bond 3.5% 31/1/2034*	3,426,144	0.36
USD 1,927,000	Chile Government International Bond 3.5% 25/1/2050	1,392,484	0.14
USD 560,000	Empresa de Transporte de Pasajeros Metro 3.65% 7/5/2030	504,090	0.05
USD 1,660,000	Empresa de Transporte de Pasajeros Metro 4.7% 7/5/2050	1,424,201	0.15
USD 2,915,000	Empresa Nacional del Petroleo 3.75% 5/8/2026*	2,710,520	0.28
USD 2,580,000	Nacional del Cobre de Chile 3% 30/9/2029	2,252,166	0.23

[∞]Cross umbrella holding and investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,051,000	Nacional del Cobre de Chile 3.625% 1/8/2027	984,421	0.10
USD 6,070,000	Nacional del Cobre de Chile 3.7% 30/1/2050*	4,440,205	0.46
		28,665,345	2.95
	Colombia		
USD 3,530,000	Colombia Government International Bond 3% 30/1/2030	2,650,148	0.27
USD 3,830,000	Colombia Government International Bond 3.125% 15/4/2031	2,770,536	0.29
USD 3,622,000	Colombia Government International Bond 3.875% 25/4/2027	3,218,772	0.33
USD 1,470,000	Colombia Government International Bond 4.125% 22/2/2042	898,170	0.09
USD 1,826,000	Colombia Government International Bond 4.5% 28/1/2026	1,720,809	0.18
USD 16,036,000	Colombia Government International Bond 5% 15/6/2045	10,503,700	1.08
USD 7,610,000	Colombia Government International Bond 5.2% 15/5/2049*	5,019,613	0.52
USD 6,915,000	Colombia Government International Bond 5.625% 26/2/2044	4,961,512	0.51
USD 10,299,000	Colombia Government International Bond 6.125% 18/1/2041	8,041,305	0.83
USD 6,515,000	Colombia Government International Bond 7.5% 2/2/2034	6,168,076	0.64
COP 6,698,600,000	Colombian TES 7% 30/6/2032	952,828	0.10
		46,905,469	4.84
	Costa Rica		
USD 704,000	Costa Rica Government International Bond 4.375% 30/4/2025	677,625	0.07
USD 463,000	Costa Rica Government International Bond 5.625% 30/4/2043	384,093	0.04
USD 1,542,000	Costa Rica Government International Bond 7% 4/4/2044	1,473,871	0.15
USD 2,005,000	Costa Rica Government International Bond 7.158% 12/3/2045	1,940,093	0.20
USD 1,128,000	Instituto Costarricense de Electricidad 6.375% 15/5/2043	903,634	0.09
		5,379,316	0.55
	Cote d'Ivoire (Ivory Coast)		
EUR 3,790,000	Ivory Coast Government International Bond 4.875% 30/1/2032	3,104,311	0.32
USD 2,229,590	Ivory Coast Government International Bond 5.75% 31/12/2032	2,033,168	0.21
USD 4,120,000	Ivory Coast Government International Bond 6.125% 15/6/2033*	3,579,250	0.37
EUR 1,338,000	Ivory Coast Government International Bond 6.625% 22/3/2048	999,824	0.10
		9,716,553	1.00
	Dominican Republic		
USD 4,487,000	Dominican Republic International Bond 4.5% 30/1/2030	3,861,501	0.40
USD 1,698,000	Dominican Republic International Bond 4.875% 23/9/2032	1,422,941	0.15
USD 13,385,000	Dominican Republic International Bond 6% 22/2/2033*	12,140,998	1.25
USD 5,095,000	Dominican Republic International Bond 6.4% 5/6/2049	4,279,800	0.44
USD 1,223,000	Dominican Republic International Bond 6.5% 15/2/2048*	1,039,990	0.11
USD 1,787,000	Dominican Republic International Bond 6.85% 27/1/2045	1,595,733	0.16
		24,340,963	2.51
	Ecuador		
USD 6,674,827	Ecuador Government International Bond 1.5% 31/7/2040	2,141,935	0.22
USD 20,256,613	Ecuador Government International Bond 2.5% 31/7/2035	7,290,152	0.75
USD 9,860,300	Ecuador Government International Bond 5.5% 31/7/2030	4,860,512	0.50
		14,292,599	1.47
	Egypt		
USD 6,460,000	Egypt Government International Bond 5.25% 6/10/2025*	5,604,050	0.58
USD 2,319,000	Egypt Government International Bond 6.2% 1/3/2024*	2,237,835	0.23
USD 8,680,000	Egypt Government International Bond 7.3% 30/9/2033	5,924,100	0.61
USD 4,730,000	Egypt Government International Bond 7.5% 16/2/2061	2,802,525	0.29
USD 7,208,000	Egypt Government International Bond 7.6% 1/3/2029*	5,703,330	0.59
USD 13,800,000	Egypt Government International Bond 7.625% 29/5/2032	9,837,951	1.02
USD 2,083,000	Egypt Government International Bond 7.903% 21/2/2048	1,270,630	0.13
USD 2,570,000	Egypt Government International Bond 8.15% 20/11/2059*	1,583,763	0.16
USD 3,081,000	Egypt Government International Bond 8.7% 1/3/2049	1,994,947	0.21
USD 3,349,000	Egypt Government International Bond 8.875% 29/5/2050	2,181,036	0.22
		39,140,167	4.04
	El Salvador		
USD 5,984,000	El Salvador Government International Bond 6.375% 18/1/2027	3,181,454	0.33

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

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 2,777,000	El Salvador Government International Bond 7.65% 15/6/2035	1,296,220	0.13
USD 1,286,000	El Salvador Government International Bond 8.625% 28/2/2029	647,202	0.07
		5,124,876	0.53
	Ethiopia		
USD 1,785,000	Ethiopia International Bond 6.625% 11/12/2024	1,224,876	0.13
	Gabon		
USD 3,530,000	Gabon Government International Bond 6.625% 6/2/2031	2,882,465	0.30
USD 5,189,000	Gabon Government International Bond 6.95% 16/6/2025	5,000,899	0.51
		7,883,364	0.81
	Ghana		
USD 2,950,000	Ghana Government International Bond 6.375% 11/2/2027	1,132,475	0.12
USD 6,605,000	Ghana Government International Bond 7.625% 16/5/2029	2,509,900	0.26
USD 3,234,000	Ghana Government International Bond 7.875% 11/2/2035	1,228,920	0.13
USD 4,618,600	Ghana Government International Bond 8.125% 18/1/2026	1,882,079	0.19
USD 8,836,000	Ghana Government International Bond 8.125% 26/3/2032	3,302,455	0.34
USD 6,400,000	Ghana Government International Bond 8.625% 7/4/2034	2,432,000	0.25
USD 1,589,000	Ghana Government International Bond 8.627% 16/6/2049	585,944	0.06
USD 1,794,000	Ghana Government International Bond 8.75% 11/3/2061	661,538	0.07
USD 5,577,000	Ghana Government International Bond 8.95% 26/3/2051	2,091,375	0.21
		15,826,686	1.63
	Guatemala		
USD 1,110,000	Guatemala Government Bond 4.375% 5/6/2027*	1,052,760	0.11
USD 3,196,000	Guatemala Government Bond 4.5% 3/5/2026	3,073,705	0.31
USD 794,000	Guatemala Government Bond 5.375% 24/4/2032	758,329	0.08
USD 2,855,000	Guatemala Government Bond 6.125% 1/6/2050	2,715,298	0.28
		7,600,092	0.78
	Hong Kong		
USD 4,368,000	CNAC HK Finbridge 4.125% 19/7/2027*	4,100,482	0.42
	Hungary		
USD 4,760,000	Hungary Government International Bond 2.125% 22/9/2031	3,665,200	0.38
USD 1,750,000	Hungary Government International Bond 3.125% 21/9/2051	1,076,250	0.11
USD 6,905,000	Hungary Government International Bond 5.25% 16/6/2029*	6,753,953	0.70
USD 206,000	Hungary Government International Bond 5.375% 25/3/2024	205,642	0.02
USD 1,970,000	Hungary Government International Bond 5.5% 16/6/2034*	1,898,588	0.20
USD 4,410,000	Hungary Government International Bond 6.125% 22/5/2028*	4,492,687	0.46
USD 2,945,000	Hungary Government International Bond 6.75% 25/9/2052	3,025,940	0.31
		21,118,260	2.18
	India		
USD 2,075,000	Export-Import Bank of India 3.375% 5/8/2026*	1,927,862	0.20
	Indonesia		
USD 2,649,000	Indonesia Government International Bond 3.5% 11/1/2028	2,498,332	0.26
USD 3,070,000	Indonesia Government International Bond 3.55% 31/3/2032	2,770,675	0.29
EUR 3,300,000	Indonesia Government International Bond 3.75% 14/6/2028	3,445,489	0.36
USD 3,867,000	Indonesia Government International Bond 4.125% 15/1/2025*	3,806,578	0.39
USD 3,635,000	Indonesia Government International Bond 4.35% 11/1/2048	3,185,169	0.33
USD 525,000	Indonesia Government International Bond 4.55% 11/1/2028	515,484	0.05
USD 5,469,000	Indonesia Government International Bond 4.75% 8/1/2026*	5,441,655	0.56
USD 1,007,000	Indonesia Government International Bond 4.75% 18/7/2047	940,286	0.10
USD 4,162,000	Indonesia Government International Bond 5.25% 17/1/2042*	4,108,924	0.42
USD 3,368,000	Indonesia Government International Bond 5.25% 8/1/2047	3,288,010	0.34
USD 3,378,000	Pertamina Persero 4.7% 30/7/2049*	2,753,750	0.28
USD 2,998,000	Pertamina Persero 5.625% 20/5/2043*	2,793,461	0.29
USD 525,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	515,813	0.06
USD 3,570,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 4.125% 15/5/2027*	3,395,891	0.35
		39,459,517	4.08
	International		
EUR 2,455,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033	1,985,366	0.20

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

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	Jamaica		
USD 2,195,000	Jamaica Government International Bond 7.875% 28/7/2045	2,570,449	0.27
	Jordan		
USD 1,822,000	Jordan Government International Bond 5.75% 31/1/2027*	1,776,773	0.18
USD 4,963,000	Jordan Government International Bond 5.85% 7/7/2030	4,503,923	0.47
USD 2,872,000	Jordan Government International Bond 7.375% 10/10/2047	2,533,341	0.26
		8,814,037	0.91
	Kazakhstan		
USD 2,100,000	Development Bank of Kazakhstan JSC 5.75% 12/5/2025*	2,112,757	0.22
USD 1,914,000	Kazakhstan Government International Bond 4.875% 14/10/2044*	1,733,519	0.18
USD 289,000	Kazakhstan Government International Bond 6.5% 21/7/2045	306,952	0.03
		4,153,228	0.43
	Kenya		
USD 5,721,000	Republic of Kenya Government International Bond 6.875% 24/6/2024	5,409,492	0.56
USD 3,090,000	Republic of Kenya Government International Bond 7% 22/5/2027*	2,792,587	0.29
USD 600,000	Republic of Kenya Government International Bond 8% 22/5/2032*	517,500	0.05
USD 5,608,000	Republic of Kenya Government International Bond 8.25% 28/2/2048*	4,318,160	0.45
		13,037,739	1.35
	Lebanon		
USD 5,060,000	Lebanon Government International Bond 6% 27/1/2023***	373,175	0.04
USD 9,570,000	Lebanon Government International Bond 6.2% 26/2/2025	681,862	0.07
USD 12,847,000	Lebanon Government International Bond 6.6% 27/11/2026	915,349	0.09
USD 10,461,000	Lebanon Government International Bond 6.65% 22/4/2024	754,395	0.08
USD 8,172,000	Lebanon Government International Bond 6.65% 26/2/2030	582,255	0.06
		3,307,036	0.34
	Malaysia		
USD 1,110,000	Petronas Capital 3.5% 18/3/2025	1,071,019	0.11
USD 4,139,000	Petronas Capital 3.5% 21/4/2030	3,781,370	0.39
USD 3,955,000	Petronas Capital 4.55% 21/4/2050*	3,573,570	0.37
		8,425,959	0.87
	Mexico		
USD 5,500,000	Mexico Government International Bond 3.5% 12/2/2034*	4,463,760	0.46
USD 295,000	Mexico Government International Bond 3.75% 11/1/2028	275,973	0.03
USD 3,584,000	Mexico Government International Bond 4.15% 28/3/2027	3,471,104	0.36
USD 2,556,000	Mexico Government International Bond 4.4% 12/2/2052*	1,937,448	0.20
USD 2,150,000	Mexico Government International Bond 4.5% 22/4/2029	2,043,575	0.21
USD 5,135,000	Mexico Government International Bond 4.6% 23/1/2046*	4,116,088	0.42
USD 4,630,000	Mexico Government International Bond 4.75% 27/4/2032*	4,319,339	0.45
USD 1,940,000	Mexico Government International Bond 5.4% 9/2/2028	1,943,880	0.20
USD 2,958,000	Mexico Government International Bond 5.75% 12/10/2110	2,598,004	0.27
USD 3,575,000	Mexico Government International Bond 6.35% 9/2/2035	3,666,162	0.38
USD 651,000	Petroleos Mexicanos 4.25% 15/1/2025*	622,844	0.06
USD 3,542,000	Petroleos Mexicanos 4.5% 23/1/2026*	3,272,808	0.34
USD 4,925,000	Petroleos Mexicanos 5.625% 23/1/2046	2,934,955	0.30
USD 6,770,000	Petroleos Mexicanos 6.35% 12/2/2048	4,219,521	0.44
USD 5,103,000	Petroleos Mexicanos 6.5% 13/3/2027	4,648,833	0.48
USD 363,000	Petroleos Mexicanos 6.5% 2/6/2041	244,844	0.02
USD 2,496,000	Petroleos Mexicanos 6.625% 15/6/2035	1,853,904	0.19
USD 10,074,000	Petroleos Mexicanos 6.7% 16/2/2032	8,059,200	0.83
USD 12,110,000	Petroleos Mexicanos 6.75% 21/9/2047	7,843,647	0.81
USD 2,406,000	Petroleos Mexicanos 6.84% 23/1/2030	2,013,822	0.21
USD 2,909,000	Petroleos Mexicanos 6.95% 28/1/2060	1,877,396	0.20
		66,427,107	6.86
	Mongolia		
USD 2,247,000	Mongolia Government International Bond 5.125% 7/4/2026*	2,061,623	0.21
USD 290,000	Mongolia Government International Bond 8.65% 19/1/2028	295,800	0.03
		2,357,423	0.24

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

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	Morocco		
USD 984,000	Morocco Government International Bond 3% 15/12/2032	750,300	0.08
USD 2,845,000	Morocco Government International Bond 4% 15/12/2050	1,835,025	0.19
		2,585,325	0.27
	Namibia		
USD 1,222,000	Namibia International Bonds 5.25% 29/10/2025	1,157,808	0.12
	Nigeria		
USD 5,692,000	Nigeria Government International Bond 6.5% 28/11/2027	4,752,820	0.49
USD 6,151,000	Nigeria Government International Bond 7.143% 23/2/2030	4,820,846	0.50
USD 3,370,000	Nigeria Government International Bond 7.375% 28/9/2033*	2,465,047	0.25
USD 712,000	Nigeria Government International Bond 7.625% 21/11/2025	647,030	0.07
USD 2,956,000	Nigeria Government International Bond 7.625% 28/11/2047	2,010,080	0.21
USD 2,130,000	Nigeria Government International Bond 7.696% 23/2/2038	1,500,037	0.15
USD 5,423,000	Nigeria Government International Bond 7.875% 16/2/2032*	4,179,723	0.43
USD 8,130,000	Nigeria Government International Bond 8.25% 28/9/2051	5,691,000	0.59
USD 1,500,000	Nigeria Government International Bond 8.375% 24/3/2029	1,271,437	0.13
		27,338,020	2.82
	Oman		
USD 5,490,000	Oman Government International Bond 5.625% 17/1/2028	5,399,868	0.56
USD 9,818,000	Oman Government International Bond 6.5% 8/3/2047	9,192,102	0.95
USD 2,105,000	Oman Government International Bond 6.75% 28/10/2027	2,191,831	0.23
USD 4,877,000	Oman Government International Bond 6.75% 17/1/2048	4,694,113	0.48
USD 4,310,000	Oman Government International Bond 7% 25/1/2051*	4,266,900	0.44
		25,744,814	2.66
	Pakistan		
USD 9,491,000	Pakistan Government International Bond 6% 8/4/2026	4,318,405	0.44
USD 7,099,000	Pakistan Government International Bond 6.875% 5/12/2027	3,194,550	0.33
USD 1,839,000	Pakistan Government International Bond 8.875% 8/4/2051	768,914	0.08
		8,281,869	0.85
	Panama		
USD 12,800,000	Panama Government International Bond 2.252% 29/9/2032	9,527,712	0.98
USD 2,822,000	Panama Government International Bond 3.16% 23/1/2030	2,425,643	0.25
USD 6,101,000	Panama Government International Bond 3.875% 17/3/2028*	5,721,655	0.59
USD 5,007,000	Panama Government International Bond 4.3% 29/4/2053	3,618,171	0.38
USD 6,670,000	Panama Government International Bond 4.5% 16/4/2050	5,023,294	0.52
		26,316,475	2.72
	Paraguay		
USD 2,801,000	Paraguay Government International Bond 4.7% 27/3/2027	2,691,789	0.28
USD 2,281,000	Paraguay Government International Bond 4.95% 28/4/2031*	2,148,388	0.22
USD 1,060,000	Paraguay Government International Bond 5% 15/4/2026	1,034,213	0.11
		5,874,390	0.61
	Peru		
USD 2,260,000	Financiera de Desarrollo 2.4% 28/9/2027*	1,935,690	0.20
USD 1,417,000	Financiera de Desarrollo 4.75% 15/7/2025*	1,373,395	0.14
USD 7,820,000	Peruvian Government International Bond 2.783% 23/1/2031	6,447,082	0.66
USD 13,705,000	Peruvian Government International Bond 3% 15/1/2034*	10,794,127	1.12
USD 3,277,000	Peruvian Government International Bond 3.23% 28/7/2121	1,901,430	0.20
USD 2,440,000	Peruvian Government International Bond 4.125% 25/8/2027	2,361,682	0.24
USD 3,077,000	Petroleos del Peru 4.75% 19/6/2032	2,370,182	0.25
		27,183,588	2.81
	Philippines		
USD 2,279,000	Philippine Government International Bond 3% 1/2/2028*	2,102,377	0.22
USD 4,220,000	Philippine Government International Bond 3.556% 29/9/2032*	3,755,800	0.38
USD 2,361,000	Philippine Government International Bond 3.7% 2/2/2042	1,897,654	0.20
		7,755,831	0.80
	Poland		
EUR 2,050,000	Republic of Poland Government International Bond 4.25% 14/2/2043	2,101,766	0.22

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

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 6,355,000	Republic of Poland Government International Bond 5.5% 16/11/2027*	6,508,346	0.67
USD 2,790,000	Republic of Poland Government International Bond 5.75% 16/11/2032	2,926,186	0.30
		11,536,298	1.19
	Qatar		
USD 8,953,000	Qatar Government International Bond 3.75% 16/4/2030*	8,523,749	0.88
USD 10,074,000	Qatar Government International Bond 4.817% 14/3/2049	9,604,904	0.99
		18,128,653	1.87
	Romania		
EUR 9,080,000	Romanian Government International Bond 2% 14/4/2033*	6,467,292	0.67
USD 2,080,000	Romanian Government International Bond 3% 27/2/2027	1,868,100	0.19
USD 2,594,000	Romanian Government International Bond 3% 14/2/2031*	2,109,246	0.22
USD 3,330,000	Romanian Government International Bond 5.25% 25/11/2027*	3,232,181	0.34
USD 3,770,000	Romanian Government International Bond 6% 25/5/2034*	3,692,244	0.38
USD 3,526,000	Romanian Government International Bond 6.625% 17/2/2028	3,609,742	0.37
USD 3,528,000	Romanian Government International Bond 7.125% 17/1/2033	3,711,015	0.38
USD 3,570,000	Romanian Government International Bond 7.625% 17/1/2053	3,860,241	0.40
		28,550,061	2.95
	Rwanda		
USD 3,743,000	Rwanda International Government Bond 5.5% 9/8/2031	2,846,580	0.29
	Saudi Arabia		
USD 3,247,000	Saudi Arabian Oil 3.5% 24/11/2070	2,137,102	0.22
USD 9,530,000	Saudi Government International Bond 2.25% 2/2/2033*	7,578,185	0.78
USD 6,385,000	Saudi Government International Bond 2.75% 3/2/2032*	5,507,062	0.57
USD 2,380,000	Saudi Government International Bond 3.25% 22/10/2030	2,144,921	0.22
USD 3,815,000	Saudi Government International Bond 3.75% 21/1/2055	2,878,971	0.30
USD 4,700,000	Saudi Government International Bond 4.625% 4/10/2047	4,124,767	0.43
USD 2,897,000	Saudi Government International Bond 4.875% 18/7/2033	2,860,788	0.29
USD 1,050,000	Saudi Government International Bond 5% 17/4/2049	968,625	0.10
USD 3,880,000	Saudi Government International Bond 5% 18/1/2053	3,555,050	0.37
		31,755,471	3.28
	Senegal		
EUR 1,950,000	Senegal Government International Bond 4.75% 13/3/2028	1,773,462	0.18
USD 3,566,000	Senegal Government International Bond 6.25% 23/5/2033	2,955,322	0.31
USD 3,711,000	Senegal Government International Bond 6.75% 13/3/2048	2,620,894	0.27
		7,349,678	0.76
	Serbia		
USD 6,660,000	Serbia International Bond 6.25% 26/5/2028	6,672,487	0.69
	South Africa		
USD 1,711,000	Eskom SOC 8.45% 10/8/2028	1,677,653	0.17
USD 5,855,000	Republic of South Africa Government International Bond 4.3% 12/10/2028*	5,210,950	0.54
USD 2,674,000	Republic of South Africa Government International Bond 4.665% 17/1/2024	2,639,599	0.27
USD 5,902,000	Republic of South Africa Government International Bond 4.875% 14/4/2026*	5,673,298	0.59
USD 8,183,000	Republic of South Africa Government International Bond 5.65% 27/9/2047*	5,953,132	0.61
USD 9,937,000	Republic of South Africa Government International Bond 5.75% 30/9/2049	7,216,746	0.75
USD 1,853,000	Republic of South Africa Government International Bond 7.3% 20/4/2052*	1,594,212	0.16
USD 7,895,000	Transnet SOC 8.25% 6/2/2028*	7,924,606	0.82
		37,890,196	3.91
	Sri Lanka		
USD 450,000	Sri Lanka Government International Bond 5.75% 18/4/2023	165,051	0.02
USD 5,532,000	Sri Lanka Government International Bond 6.125% 3/6/2025	2,116,875	0.22
USD 3,966,000	Sri Lanka Government International Bond 6.2% 11/5/2027	1,454,947	0.15
USD 6,500,000	Sri Lanka Government International Bond 6.35% 28/6/2024	2,373,264	0.24
USD 2,492,000	Sri Lanka Government International Bond 7.55% 28/3/2030	915,480	0.09
		7,025,617	0.72
	Sweden		
EUR 741,851	East Renewable 13.5% 1/1/2025	236,733	0.02

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

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	Trinidad and Tobago		
USD 2,071,000	Trinidad Generation UnLtd 5.25% 4/11/2027	2,010,346	0.21
	Tunisia		
USD 3,132,000	Tunisian Republic 5.75% 30/1/2025	2,146,508	0.22
	Turkey		
USD 5,786,000	Turkey Government International Bond 5.75% 11/5/2047*	3,912,783	0.40
	Ukraine		
USD 8,569,000	NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2026	1,756,645	0.18
USD 18,928,000	Ukraine Government International Bond 0% 1/8/2041	5,245,375	0.54
USD 2,870,000	Ukraine Government International Bond 6.876% 21/5/2031	505,120	0.05
USD 4,435,000	Ukraine Government International Bond 7.253% 15/3/2035	776,480	0.08
USD 3,462,000	Ukraine Government International Bond 7.375% 25/9/2034	619,698	0.07
USD 3,293,000	Ukraine Government International Bond 7.75% 1/9/2025	693,621	0.07
USD 7,479,000	Ukraine Government International Bond 7.75% 1/9/2026	1,423,497	0.15
USD 6,823,000	Ukraine Government International Bond 7.75% 1/9/2027	1,271,858	0.13
USD 141,000	Ukraine Government International Bond 7.75% 1/9/2028	27,293	0.00
USD 2,319,000	Ukraine Government International Bond 7.75% 1/9/2029	447,167	0.05
USD 207,750	Ukreximbank Via Biz Finance 9.75% 22/1/2025	69,986	0.01
		12,836,740	1.33
	United Arab Emirates		
USD 1,182,000	Abu Dhabi Crude Oil Pipeline 4.6% 2/11/2047	1,082,162	0.11
USD 2,914,000	Abu Dhabi Government International Bond 3.875% 16/4/2050*	2,422,262	0.25
USD 3,539,000	DP World /United Arab Emirates 4.7% 30/9/2049*	3,048,822	0.32
USD 2,700,000	MDGH GMTN RSC 2.875% 21/5/2030*	2,372,369	0.24
USD 1,110,000	MDGH GMTN RSC 3% 19/4/2024	1,082,250	0.11
USD 2,125,000	MDGH GMTN RSC 3.375% 28/3/2032*	1,894,992	0.20
USD 4,165,000	UAE INTERNATIONAL GOVERNMENT BOND 4.951% 7/7/2052*	4,052,056	0.42
		15,954,913	1.65
	Uruguay		
USD 3,638,045	Uruguay Government International Bond 4.125% 20/11/2045	3,294,250	0.34
USD 4,741,700	Uruguay Government International Bond 4.375% 23/1/2031*	4,627,899	0.48
USD 5,132,741	Uruguay Government International Bond 5.1% 18/6/2050	5,037,785	0.52
		12,959,934	1.34
	Venezuela		
USD 131,497,923	Petroleos de Venezuela 6% 16/5/2024	6,574,896	0.68
USD 15,499,059	Petroleos de Venezuela 6% 15/11/2026	774,953	0.08
USD 2,936,500	Petroleos de Venezuela 8.5% 27/10/2020***	759,995	0.08
USD 54,633,022	Petroleos de Venezuela 9% 17/11/2021***	2,663,360	0.27
USD 127,413,677	Petroleos de Venezuela 9.75% 17/5/2035	7,007,752	0.72
USD 76,618,400	Petroleos de Venezuela 12.75% 17/2/2022***	4,214,012	0.44
USD 7,000	Venezuela Government International Bond 0% 15/4/2171	350	0.00
		21,995,318	2.27
	Zambia		
USD 1,671,000	Zambia Government International Bond 0% 20/9/2022***	721,271	0.07
USD 2,347,000	Zambia Government International Bond 8.5% 14/4/2024	1,082,894	0.11
USD 2,112,000	Zambia Government International Bond 8.97% 30/7/2027	950,400	0.10
		2,754,565	0.28
Total Bonds		844,106,180	87.12
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		893,456,780	92.21
Other Transferable Securities			
BONDS			
	United States		
USD 16,110	Lehman Brothers 0% 31/12/2049**	-	0.00
USD 16,111	Lehman Brothers Special Finance 0% 31/12/2049**	-	0.00
		-	0.00
Total Bonds		-	0.00
Total Other Transferable Securities		-	0.00
Total Portfolio		893,456,780	92.21
Other Net Assets		75,451,573	7.79
Total Net Assets (USD)		968,908,353	100.00

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
BRL	37,902,452	USD	7,443,918	Bank of America	2/3/2023	(172,000)
BRL	16,902,864	USD	3,254,519	BNP Paribas	2/3/2023	(11,556)
BRL	49,890,000	USD	9,574,346	Goldman Sachs	2/3/2023	(2,512)
BRL	102,243,316	USD	19,672,202	HSBC Bank	4/4/2023	(186,109)
BRL	21,840,000	USD	4,182,873	Barclays	4/4/2023	(20,485)
CHF	160,000	USD	173,718	RBS	14/3/2023	(2,428)
CLP	2,624,477,929	USD	3,047,395	Morgan Stanley	14/3/2023	110,410
CNH	1,710,000	USD	249,410	Bank of America	14/3/2023	(3,165)
COP	47,739,500,000	USD	9,993,615	Morgan Stanley	14/3/2023	(92,037)
COP	23,578,280,000	USD	4,871,545	Bank of America	14/3/2023	18,790
EUR	300,000	USD	316,058	BNY Mellon	14/3/2023	3,298
EUR	280,000	USD	304,210	Morgan Stanley	14/3/2023	(6,145)
EUR	190,000	USD	203,490	HSBC Bank	14/3/2023	(1,231)
GBP	220,000	USD	265,634	RBS	14/3/2023	1,486
HUF	1,812,100,000	USD	5,022,511	Morgan Stanley	14/3/2023	65,413
JPY	1,262,145,400	USD	9,739,797	Bank of America	14/3/2023	(482,818)
JPY	153,935,630	USD	1,166,058	BNP Paribas	14/3/2023	(37,044)
MXN	115,205,724	USD	5,898,910	Morgan Stanley	14/3/2023	372,776
MXN	188,670,000	USD	9,957,587	UBS	14/3/2023	313,424
MXN	188,270,000	USD	9,908,290	JP Morgan	14/3/2023	340,945
NZD	380,000	USD	240,298	Standard Chartered Bank	14/3/2023	(5,454)
PLN	32,520,806	USD	7,262,756	JP Morgan	14/3/2023	76,260
PLN	11,529,194	USD	2,575,689	Goldman Sachs	14/3/2023	26,121
PLN	21,470,000	USD	4,808,386	BNP Paribas	14/3/2023	36,779
USD	22,566,658	EUR	21,162,387	State Street	14/3/2023	38,887
USD	110,541	ZAR	1,870,000	BNP Paribas	14/3/2023	8,800
USD	28,303	MXN	552,757	Morgan Stanley	14/3/2023	(1,789)
USD	4,770,647	HUF	1,812,102,900	JP Morgan	14/3/2023	(317,286)
USD	6,191,515	PLN	27,363,400	Deutsche Bank	14/3/2023	16,379
USD	6,718,600	COP	33,429,739,300	Goldman Sachs	14/3/2023	(215,012)
USD	25,701,496	MXN	490,241,200	Goldman Sachs	14/3/2023	(986,757)
USD	14,268,742	TRY	288,100,172	UBS	25/5/2023	(216,962)
USD	1,127,170	TRY	22,835,246	Goldman Sachs	25/5/2023	(20,988)
USD	3,114,623	COP	14,309,763,100	BNP Paribas	14/3/2023	146,657
USD	3,491,717	MXN	65,541,640	UBS	14/3/2023	(76,306)
USD	481,565	BRL	2,452,000	Bank of America	2/3/2023	11,127
USD	988,967	ZAR	17,040,468	UBS	14/3/2023	61,842
USD	5,316,611	EUR	4,930,000	Morgan Stanley	14/3/2023	68,531
USD	3,308,805	CLP	2,624,477,929	Bank of America	14/3/2023	151,000
USD	2,319,738	MXN	42,893,600	HSBC Bank	14/3/2023	(15,347)
USD	993,779	COP	4,802,835,913	BNY Mellon	14/3/2023	(2,370)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
ZAR	234,495,534	USD	13,861,748	BNP Paribas	14/3/2023	(1,103,496)
ZAR	33,278,467	USD	1,909,305	UBS	14/3/2023	(98,716)
ZAR	49,536,374	USD	2,811,197	Morgan Stanley	14/3/2023	(116,060)
ZAR	15,867,110	USD	886,634	Barclays	14/3/2023	(23,348)
Net unrealised depreciation						(2,348,496)
AUD Hedged Share Class						
AUD	8,790,376	USD	6,139,702	BNY Mellon	15/3/2023	(208,298)
USD	544,130	AUD	787,999	BNY Mellon	15/3/2023	12,422
Net unrealised depreciation						(195,876)
CAD Hedged Share Class						
CAD	4,742,687	USD	3,537,916	BNY Mellon	15/3/2023	(48,284)
USD	119,127	CAD	160,054	BNY Mellon	15/3/2023	1,359
Net unrealised depreciation						(46,925)
CHF Hedged Share Class						
CHF	11,655,300	USD	12,715,560	BNY Mellon	15/3/2023	(236,002)
USD	410,420	CHF	379,196	BNY Mellon	15/3/2023	4,412
Net unrealised depreciation						(231,590)
CNH Hedged Share Class						
CNY	27,413	USD	4,048	BNY Mellon	15/3/2023	(100)
USD	131	CNY	899	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(98)
EUR Hedged Share Class						
EUR	279,162,619	USD	300,951,696	BNY Mellon	15/3/2023	(3,755,641)
USD	11,619,469	EUR	10,881,217	BNY Mellon	15/3/2023	35,438
Net unrealised depreciation						(3,720,203)
GBP Hedged Share Class						
GBP	19,065,740	USD	23,175,909	BNY Mellon	15/3/2023	(26,236)
USD	720,427	GBP	598,189	BNY Mellon	15/3/2023	(5,894)
Net unrealised depreciation						(32,130)
HKD Hedged Share Class						
HKD	142,345,934	USD	18,175,093	BNY Mellon	15/3/2023	(27,318)
USD	861,878	HKD	6,752,518	BNY Mellon	15/3/2023	996
Net unrealised depreciation						(26,322)
NZD Hedged Share Class						
NZD	3,558,577	USD	2,265,459	BNY Mellon	15/3/2023	(66,207)
USD	984,515	NZD	1,551,101	BNY Mellon	15/3/2023	25,912
Net unrealised depreciation						(40,295)
ZAR Hedged Share Class						
USD	25,390	ZAR	460,008	BNY Mellon	15/3/2023	366
ZAR	14,042,668	USD	791,589	BNY Mellon	15/3/2023	(27,672)
Net unrealised depreciation						(27,306)
Total net unrealised depreciation						(6,669,241)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation USD
(94)	EUR	Euro BUXL	March 2023	1,014,771
(159)	USD	US Long Bond (CBT)	June 2023	303,094
(23)	USD	US Treasury 10 Year Note (CBT)	June 2023	15,273
(301)	USD	US Ultra Bond (CBT)	June 2023	734,875
Total				2,068,013

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

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 12,500,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(89,305)	668,804
CDS	USD 4,938,645	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	8,588	312,931
CDS	USD 28,129,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(1,206,278)	4,846,677
CDS	USD 16,583,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	53,713	1,255,813
CDS	USD 15,580,000	Fund receives default protection on Saudi Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	72,295	(248,097)
Total					(1,160,987)	6,836,128

CDS: Credit Default Swaps

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

Emerging Markets Corporate Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
BONDS			
	Argentina		
USD 840,103	YPF 7% 30/9/2033	601,238	0.07
USD 9,040,265	YPF 9% 12/2/2026*	8,919,329	1.06
		9,520,567	1.13
	Austria		
USD 6,067,000	Klabin Austria 3.2% 12/1/2031*	4,853,600	0.58
USD 2,619,000	Klabin Austria 7% 3/4/2049*	2,558,580	0.30
USD 10,181,000	Suzano Austria 3.75% 15/1/2031	8,627,329	1.02
		16,039,509	1.90
	Bermuda		
USD 9,676,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	8,359,387	0.99
	British Virgin Islands		
USD 9,169,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029*	8,458,402	1.00
USD 6,417,000	Gold Fields Orogen BVI 5.125% 15/5/2024*	6,327,563	0.75
USD 2,195,000	Gold Fields Orogen BVI 6.125% 15/5/2029	2,171,343	0.26
USD 1,200,000	Huarong Finance 2017 6.079% 3/7/2023	1,196,265	0.14
USD 3,134,000	Huarong Finance 2019 3.375% 24/2/2030	2,313,535	0.27
USD 4,207,000	Huarong Finance II 4.625% 3/6/2026	3,743,073	0.44
USD 7,975,840	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	7,730,981	0.92
USD 1,417,000	Studio City 7% 15/2/2027*	1,340,085	0.16
USD 1,768,000	Studio City Finance 6.5% 15/1/2028	1,503,375	0.18
		34,784,622	4.12
	Cayman Islands		
USD 9,549,000	Aldar Sukuk No 2 3.875% 22/10/2029*	8,909,264	1.05
USD 3,476,000	Alibaba 3.4% 6/12/2027*	3,191,576	0.38
USD 2,547,000	Baidu 4.375% 29/3/2028*	2,420,363	0.29
USD 877,000	CK Hutchison International 17 3.5% 5/4/2027	826,537	0.10
USD 526,000	CK Hutchison International 19 II 2.75% 6/9/2029	456,137	0.05
USD 2,152,000	Country Garden 2.7% 12/7/2026*	1,301,960	0.15
USD 1,500,000	Country Garden 4.8% 6/8/2030	828,750	0.10
USD 8,486,000	Dar Al-Arkan Sukuk 7.75% 7/2/2026*	8,581,319	1.02
USD 1,052,000	DP World Crescent 3.875% 18/7/2029	984,427	0.12
USD 6,314,000	DP World Salaam 6% 1/1/2172	6,290,266	0.74
USD 10,500,000	Gaci First Investment 4.875% 14/2/2035	9,999,885	1.18
USD 5,208,000	Gaci First Investment 5% 13/10/2027	5,168,940	0.61
USD 8,715,000	IHS 5.625% 29/11/2026*	7,462,458	0.88
USD 6,500,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	6,175,000	0.73
USD 2,600,000	Logan 0% 1/3/2023	715,000	0.08
USD 3,080,000	Longfor 3.95% 16/9/2029*	2,400,983	0.28
USD 8,010,000	MAF Global 6.375% 20/9/2171*	7,834,621	0.93
USD 1,986,000	MAF Sukuk 4.638% 14/5/2029	1,947,218	0.23
USD 3,202,000	Meituan 3.05% 28/10/2030*	2,464,956	0.29
USD 2,811,000	Melco Resorts Finance 5.75% 21/7/2028*	2,438,542	0.29
USD 4,966,000	MGM China 4.75% 1/2/2027	4,345,424	0.51
USD 10,370,000	Sands China 3.35% 8/3/2029*	8,511,696	1.01
USD 500,000	Sunac China 5.95% 26/4/2024	132,500	0.02
USD 750,000	Sunac China 6.65% 3/8/2024	198,750	0.02
USD 8,661,000	Tencent 2.39% 3/6/2030*	7,050,357	0.83
USD 9,747,000	Vale Overseas 3.75% 8/7/2030	8,478,330	1.01
USD 2,600,000	Weibo 3.375% 8/7/2030	2,087,917	0.25
USD 2,649,000	Wynn Macau 5.5% 1/10/2027	2,311,253	0.27
USD 4,665,000	Yuzhou 8.3% 27/5/2025	618,113	0.07
		114,132,542	13.49
	Chile		
USD 7,553,000	Banco de Credito e Inversiones 3.5% 12/10/2027	6,999,233	0.83
USD 11,440,000	CAP 3.9% 27/4/2031	9,067,086	1.07
USD 9,076,000	Embotelladora Andina 3.95% 21/1/2050*	6,972,864	0.83
USD 11,612,000	Empresa Nacional de Telecomunicaciones 3.05% 14/9/2032*	8,984,785	1.06
USD 10,132,000	Empresa Nacional del Petroleo 3.45% 16/9/2031	8,383,952	0.99
USD 5,464,000	Interchile 4.5% 30/6/2056	4,398,520	0.52
USD 7,037,000	Inversiones CMPC 3% 6/4/2031*	5,827,340	0.69
USD 4,055,000	Nacional del Cobre de Chile 5.125% 2/2/2033	3,945,667	0.47
		54,579,447	6.46
	China		
USD 2,250,000	Kaisa 0% 4/7/2023	382,500	0.05
	Colombia		
USD 4,993,000	Banco Davivienda 6.65% 22/10/2171	3,807,712	0.45
USD 6,532,000	Banco de Bogota 4.375% 3/8/2027	5,965,871	0.71
USD 1,763,000	Ecopetrol 4.125% 16/1/2025*	1,690,519	0.20
USD 7,525,000	Ecopetrol 4.625% 2/11/2031	5,617,412	0.67
USD 6,952,000	Ecopetrol 5.875% 2/11/2051	4,484,040	0.53
USD 4,822,000	Geopark 5.5% 17/1/2027	4,095,011	0.48
USD 9,639,000	Interconexion Electrica 3.825% 26/11/2033*	7,872,259	0.93
		33,532,824	3.97
	Guernsey		
EUR 5,974,000	Globalworth Real Estate Investments 2.95% 29/7/2026*	5,266,638	0.62

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

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	Hong Kong		
USD 7,042,000	Lenovo 3.421% 2/11/2030*	5,749,652	0.68
USD 2,382,000	Vanke Real Estate Hong Kong 3.5% 12/11/2029*	1,989,030	0.24
USD 571,000	Xiaomi Best Time International 2.875% 14/7/2031	433,396	0.05
USD 1,024,000	Xiaomi Best Time International 3.375% 29/4/2030*	833,905	0.10
USD 1,900,000	Yanlord Land HK 5.125% 20/5/2026*	1,663,146	0.20
		10,669,129	1.27
	India		
USD 5,633,000	Reliance Industries 2.875% 12/1/2032	4,567,715	0.54
USD 4,268,000	Reliance Industries 3.667% 30/11/2027	3,940,026	0.47
		8,507,741	1.01
	Indonesia		
USD 11,596,000	Freeport Indonesia 4.763% 14/4/2027	11,167,957	1.32
USD 2,755,000	Freeport Indonesia 5.315% 14/4/2032*	2,551,819	0.30
USD 11,973,000	Indofood CBP Sukses Makmur 3.398% 9/6/2031	9,817,860	1.16
USD 5,804,000	Indofood CBP Sukses Makmur 4.745% 9/6/2051	4,294,960	0.51
		27,832,596	3.29
	Isle of Man		
USD 12,003,000	AngloGold Ashanti 3.375% 1/11/2028	10,467,426	1.24
	Israel		
USD 9,630,000	Bank Hapoalim 3.255% 21/1/2032	8,278,381	0.98
USD 10,295,000	Bank Leumi Le-Israel 3.275% 29/1/2031	9,082,120	1.07
USD 3,498,000	Bank Leumi Le-Israel 7.129% 18/7/2033	3,513,794	0.42
USD 10,084,774	Energean Israel Finance 4.5% 30/3/2024	9,832,654	1.16
USD 7,355,823	Leviathan Bond 6.125% 30/6/2025*	7,149,676	0.85
USD 2,789,067	Leviathan Bond 6.75% 30/6/2030	2,618,237	0.31
		40,474,862	4.79
	Jamaica		
USD 147,157	Digicel International Finance /Digicel international 8% 31/12/2026	65,880	0.01
USD 7,535	Digicel International Finance /Digicel international 13% 31/12/2025*	3,826	0.00
		69,706	0.01
	Luxembourg		
USD 10,628,000	CSN Resources 4.625% 10/6/2031*	8,380,391	0.99
USD 6,150,000	Greensaif Pipelines Bidco Sarl 6.51% 23/2/2042	6,246,247	0.74
USD 7,240,000	MHP Lux 6.25% 19/9/2029	3,515,925	0.42
USD 2,399,400	Millicom International Cellular 5.125% 15/1/2028	2,126,007	0.25
USD 3,906,000	Millicom International Cellular 6.25% 25/3/2029	3,567,379	0.42
USD 9,936,000	Petrorio Luxembourg Trading 6.125% 9/6/2026	9,402,139	1.11
USD 2,645,000	TMS Issuer 5.78% 23/8/2032	2,694,144	0.32
		35,932,232	4.25
	Mauritius		
USD 10,173,615	Greenko Power II 4.3% 13/12/2028*	8,658,707	1.02
	Mexico		
USD 2,326,000	Alpek 3.25% 25/2/2031	1,884,025	0.23
USD 3,759,000	Banco Mercantil del Norte 6.625% 24/1/2172	3,255,097	0.38
USD 7,114,000	Banco Mercantil del Norte 7.5% 27/9/2171*	6,636,757	0.79
USD 6,827,000	Banco Mercantil del Norte 7.625% 6/10/2171*	6,483,090	0.77
USD 1,061,000	BBVA Bancomer 4.375% 10/4/2024*	1,045,573	0.12
USD 4,508,000	BBVA Bancomer 5.125% 18/1/2033	4,066,070	0.48
USD 15,316,000	BBVA Bancomer 5.875% 13/9/2034*	14,239,400	1.69
USD 9,946,000	Cemex 5.125% 8/9/2171	9,100,590	1.08
USD 12,003,000	GCC 3.614% 20/4/2032*	10,098,604	1.19
USD 10,529,000	Grupo Bimbo 5.95% 17/7/2171*	10,529,921	1.25
USD 5,186,999	Grupo Posadas 5% 30/12/2027*	4,165,018	0.49
USD 3,911,000	Grupo Televisa SAB 8.5% 11/3/2032	4,574,853	0.54
USD 9,130,000	Industrias Penoles 4.15% 12/9/2029	8,306,930	0.98
USD 12,104,000	Inmobiliaria Vesta 3.625% 13/5/2031*	10,038,180	1.19
USD 12,655,000	Metalsa S A P I De 3.75% 4/5/2031	9,733,846	1.15
USD 10,452,000	Nemak 3.625% 28/6/2031*	7,898,935	0.94
USD 11,062,000	Orbia Advance 5.5% 15/1/2048	9,143,130	1.08
USD 782,000	Orbia Advance 6.75% 19/9/2042	761,991	0.09
USD 2,731,000	Petroleos Mexicanos 4.5% 23/1/2026	2,523,444	0.30
USD 6,444,000	Petroleos Mexicanos 6.375% 23/1/2045	4,095,162	0.48
USD 6,720,493	Petroleos Mexicanos 8.75% 2/6/2029	6,358,259	0.75
		134,938,875	15.97
	Morocco		
USD 10,033,000	OCP 3.75% 23/6/2031*	8,074,057	0.95
	Netherlands		
USD 9,611,000	Arcos Dorados 6.125% 27/5/2029	9,183,310	1.09
USD 3,404,000	Braskem Netherlands Finance 4.5% 31/1/2030	2,876,721	0.34
USD 7,015,000	Braskem Netherlands Finance 7.25% 13/2/2033*	6,848,394	0.81
USD 9,339,000	Equate Petrochemical 2.625% 28/4/2028	8,192,544	0.97

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

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 9,708,000	Prosus 3.061% 13/7/2031	7,460,695	0.88
USD 4,443,000	Prosus 4.85% 6/7/2027	4,185,195	0.49
USD 2,200,000	Prosus 4.987% 19/1/2052	1,589,500	0.19
USD 7,549,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	6,616,434	0.78
USD 2,315,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	2,100,886	0.25
		49,053,679	5.80
	Panama		
USD 10,655,000	AES Panama Generation 4.375% 31/5/2030*	9,336,444	1.10
USD 10,939,000	Banco General 4.125% 7/8/2027	10,396,973	1.23
USD 9,346,000	Cable Onda 4.5% 30/1/2030	7,669,561	0.91
		27,402,978	3.24
	Paraguay		
USD 3,708,000	Banco Continental SAECA 2.75% 10/12/2025	3,285,659	0.39
USD 8,791,000	Telefonica Celular del Paraguay 5.875% 15/4/2027	8,014,095	0.95
		11,299,754	1.34
	Peru		
USD 11,084,000	Banco de Credito del Peru 3.25% 30/9/2031	9,797,536	1.16
USD 11,171,000	InRetail Consumer 3.25% 22/3/2028	9,445,026	1.12
USD 10,190,000	Minsur 4.5% 28/10/2031*	8,693,089	1.03
		27,935,651	3.31
	Saudi Arabia		
USD 3,011,000	Saudi Arabian Oil 3.25% 24/11/2050	2,059,946	0.24
	Singapore		
USD 4,463,000	Medco Bell 6.375% 30/1/2027*	4,096,815	0.49
USD 5,593,000	Medco Laurel Tree 6.95% 12/11/2028*	5,102,326	0.60
		9,199,141	1.09
	South Africa		
USD 9,540,000	Growthpoint Properties International Pty 5.872% 2/5/2023	9,486,862	1.12
USD 8,592,000	Transnet SOC 8.25% 6/2/2028	8,624,220	1.02
		18,111,082	2.14
	South Korea		
USD 3,332,000	Industrial Bank of Korea 0.625% 17/9/2024	3,100,593	0.37
USD 300,000	POSCO 2.5% 17/1/2025*	283,655	0.03
USD 3,900,000	POSCO 4.375% 4/8/2025*	3,789,620	0.45
USD 4,213,000	POSCO 5.625% 17/1/2026	4,223,575	0.50
USD 3,095,000	POSCO 5.75% 17/1/2028	3,129,571	0.37
USD 775,000	POSCO 5.875% 17/1/2033	801,796	0.10
USD 695,000	Woori Bank 4.875% 26/1/2028	690,935	0.08
		16,019,745	1.90
	Turkey		
USD 10,881,000	Turkiye Sise ve Cam Fabrikalari 6.95% 14/3/2026*	10,456,695	1.24
	United Arab Emirates		
USD 8,656,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027*	8,439,600	1.00
USD 1,792,000	DP World /United Arab Emirates 4.7% 30/9/2049*	1,543,795	0.18
USD 3,867,000	Emirates NBD Bank 5.625% 21/10/2027*	3,949,174	0.47
USD 5,103,000	National Central Cooling 2.5% 21/10/2027	4,522,546	0.54
USD 4,141,000	Tabreed Sukuk Spc 5.5% 31/10/2025	4,176,468	0.49
		22,631,583	2.68
	United Kingdom		
USD 9,337,000	Bidvest UK 3.625% 23/9/2026	8,335,770	0.99
USD 1,182,000	Vedanta Resources 6.125% 9/8/2024*	779,044	0.09
USD 1,432,000	Vedanta Resources Finance II 8.95% 11/3/2025*	971,999	0.11
		10,086,813	1.19
	United States		
USD 11,705,000	MercadoLibre 3.125% 14/1/2031	8,951,984	1.06
USD 1,884,000	Sasol Financing USA 4.375% 18/9/2026	1,697,658	0.20
USD 1,299,000	Sasol Financing USA 5.5% 18/3/2031	1,094,950	0.13
USD 9,977,000	Sasol Financing USA 5.875% 27/3/2024	9,852,288	1.17
USD 3,333,000	SierraCol Energy Andina 6% 15/6/2028	2,635,361	0.31
USD 12,003,000	Stillwater Mining 4.5% 16/11/2029*	9,899,564	1.17
USD 7,849,500	United States Treasury Bill 0% 7/9/2023	7,656,487	0.90
		41,788,292	4.94
Total Bonds		808,268,726	95.64
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		808,268,726	95.64
Other Transferable Securities			
BONDS			
	Bermuda		
USD 3,400,000	DGL2 8.25% 30/9/2022**,***	-	0.00
Total Bonds		-	0.00
Total Other Transferable Securities		-	0.00
Total Portfolio		808,268,726	95.64
Other Net Assets		36,857,996	4.36
Total Net Assets (USD)		845,126,722	100.00

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

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

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Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
GBP	150,000	USD	185,721	Société Générale	14/3/2023	(3,594)
USD	5,474,947	EUR	5,130,000	State Street	14/3/2023	13,963
Net unrealised appreciation						10,369
CHF Hedged Share Class						
CHF	5,159	USD	5,628	BNY Mellon	15/3/2023	(105)
USD	122	CHF	113	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(104)
EUR Hedged Share Class						
EUR	190,185,979	USD	205,089,137	BNY Mellon	15/3/2023	(2,617,414)
USD	8,959,476	EUR	8,387,404	BNY Mellon	15/3/2023	30,329
Net unrealised depreciation						(2,587,085)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
GBP Hedged Share Class						
GBP	741,025	USD	900,833	BNY Mellon	15/3/2023	(1,079)
USD	37,475	GBP	31,028	BNY Mellon	15/3/2023	(198)
Net unrealised depreciation						(1,277)
JPY Hedged Share Class						
JPY	14,060,920,285	USD	107,825,918	BNY Mellon	15/3/2023	(4,674,115)
USD	2,535,949	JPY	336,330,145	BNY Mellon	15/3/2023	68,694
Net unrealised depreciation						(4,605,421)
Total net unrealised depreciation						(7,183,518)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation USD
(75)	USD	US Treasury 10 Year Note (CBT)	June 2023	49,805
(53)	USD	US Ultra 10 Year Note	June 2023	12,623
Total				62,428

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
CDS	USD 58,013,542	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(10,421)	3,103,978
CDS	USD 28,010,630	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(50,772)	2,121,215
Total					(61,193)	5,225,193

CDS: Credit Default Swaps

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

Emerging Markets Equity Income Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
95,188	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	9,521,651	3.81
Total Funds		9,521,651	3.81
COMMON / PREFERRED STOCKS (SHARES)			
	Bermuda		
4,424,000	Kunlun Energy	3,539,651	1.42
	Brazil		
1,275,800	Ambev	3,277,516	1.31
2,145,835	B3 - Brasil Bolsa Balcao	4,396,927	1.76
1,190,615	Banco Bradesco	3,022,128	1.21
1,392,037	Cyrela Brazil Realty Empreendimentos e Participacoes	4,019,471	1.61
3,350,552	Hapvida Participacoes e Investimentos	2,899,176	1.16
741,528	Sendas Distribuidora	2,569,371	1.03
		20,184,589	8.08
	Cayman Islands		
423,900	Alibaba	4,671,596	1.87
7,272	Alibaba	647,208	0.26
993,000	China Mengniu Dairy	4,364,697	1.75
346,800	ENN Energy	4,926,513	1.97
2,429,000	JS Global Lifestyle	2,305,523	0.92
528,000	Li Ning	4,490,254	1.80
2,150	Meituan	37,280	0.01
1,299,200	Sands China	4,502,261	1.80
21,500	Tencent	941,190	0.38
		26,886,522	10.76
	China		
14,263,000	Bank of China	5,233,462	2.10
1,434,000	China Oilfield Services	1,534,667	0.61
5,985,700	China Petroleum & Chemical	4,013,483	1.61
659,220	Han's Laser Technology Industry	2,783,935	1.12
6,762,000	Industrial & Commercial Bank of China	3,377,124	1.35
4,100,000	Jiangsu Expressway	3,917,697	1.57
14,900	Kweichow Moutai	3,888,498	1.56
8,196,000	PetroChina	4,197,723	1.68
246,600	Shenzhen Inovance Technology	2,600,864	1.04
63,600	Shenzhen Mindray Bio-Medical Electronics	2,873,658	1.15
138,600	Wuliangye Yibin	4,076,685	1.63
2,822,000	Zijin Mining*	4,256,910	1.71
		42,754,706	17.13
	Colombia		
182,684	Ecopetrol	2,071,637	0.83
	Egypt		
741,304	Commercial International Bank Egypt	1,285,363	0.52
	Greece		
202,955	OPAP	3,173,498	1.27
	Hong Kong		
1,269,000	Hang Lung Properties	2,447,785	0.98
	Hungary		
431,918	MOL Hungarian Oil & Gas	3,352,168	1.34
96,217	OTP Bank Nyrt	2,933,281	1.18
		6,285,449	2.52
	India		
428,668	Axis Bank	4,377,035	1.75
250,622	Godrej Consumer Products	2,799,156	1.12
270,959	HDFC Bank	5,243,003	2.10
148,597	InterGlobe Aviation	3,336,837	1.34
1,350,216	Petronet LNG	3,634,929	1.46
124,911	Tata Consultancy Services	5,005,732	2.01
		24,396,692	9.78
	Indonesia		
6,397,000	Astra International	2,558,800	1.03
8,269,026	Bank Rakyat Indonesia Persero	2,532,220	1.01
		5,091,020	2.04
	Kazakhstan		
45,518	Kaspi.KZ JSC	3,418,402	1.37
	Mexico		
1,542,647	Fibra Uno Administracion de	2,235,051	0.90
4,092	Fomento Economico Mexicano	37,930	0.01
304,118	Grupo Aeroportuario del Pacifico	5,717,423	2.29
813,309	Grupo Financiero Banorte	6,870,414	2.75
		14,860,818	5.95
	Netherlands		
68,059	Prosus*	4,945,281	1.98
	Panama		
37,835	Copa	3,436,553	1.38
	Poland		
579,555	Powszechna Kasa Oszczednosci Bank Polski*	4,055,507	1.62
	Saudi Arabia		
130,126	Saudi Basic Industries	3,068,799	1.23
	Singapore		
469,300	BOC Aviation*	3,390,153	1.36
	South Africa		
312,566	Absa	3,384,366	1.35
63,088	Gold Fields	575,362	0.23
213,864	Gold Fields	1,943,242	0.78
849,978	Sanlam	2,720,849	1.09
		8,623,819	3.45
	South Korea		
16,927	Hansol Chemical	2,615,962	1.05
23,391	Samsung Electronics	1,071,222	0.43
1,060	Samsung Electronics	1,216,350	0.48

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

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
328,473	Samsung Electronics	13,255,588	5.31
4,029	Samsung SDI	2,119,164	0.85
		20,278,286	8.12
	Taiwan		
294,000	Accton Technology	2,730,663	1.09
1,208,000	Taiwan Semiconductor Manufacturing	20,259,197	8.11
32,032	Taiwan Semiconductor Manufacturing	2,813,531	1.13
		25,803,391	10.33
	United Arab Emirates		
916,903	Abu Dhabi Commercial Bank	2,091,999	0.84
478,056	Emaar Properties	724,984	0.29
		2,816,983	1.13
	United Kingdom		
110,516	Endeavour Mining*	2,286,747	0.92
	United States		
89,120	Yum China	5,257,189	2.10
Total Common / Preferred Stocks (Shares)		240,358,840	96.27
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		249,880,491	100.08

Holding	Description	Market Value (USD)	% of Net Assets
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	Cyprus		
729,756	Fix Price**	95	0.00
39,327	TCS**	393	0.00
		488	0.00
	Russian Federation		
197,353	LUKOIL**	26	0.00
350	Novatek**	-	0.00
438,172	Sberbank of Russia**	59	0.00
		85	0.00
Total Common Stocks (Shares)		573	0.00
Total Other Transferable Securities		573	0.00
Total Portfolio		249,881,064	100.07
Other Net Liabilities		(186,917)	(0.07)
Total Net Assets (USD)		249,694,147	100.00

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	1,672,338	USD	1,168,040	BNY Mellon	15/3/2023	(39,611)
USD	67,093	AUD	98,281	BNY Mellon	15/3/2023	777
Net unrealised depreciation						(38,834)
CAD Hedged Share Class						
CAD	717,190	USD	535,015	BNY Mellon	15/3/2023	(7,311)
USD	30,126	CAD	40,681	BNY Mellon	15/3/2023	192
Net unrealised depreciation						(7,119)
CHF Hedged Share Class						
CHF	7,067	USD	7,711	BNY Mellon	15/3/2023	(143)
USD	452	CHF	419	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(141)
CNH Hedged Share Class						
CNY	65,703	USD	9,702	BNY Mellon	15/3/2023	(239)
USD	566	CNY	3,898	BNY Mellon	15/3/2023	4
Net unrealised depreciation						(235)
EUR Hedged Share Class						
EUR	10,347,262	USD	11,155,814	BNY Mellon	15/3/2023	(140,134)
USD	677,720	EUR	636,883	BNY Mellon	15/3/2023	(299)
Net unrealised depreciation						(140,433)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP Hedged Share Class						
GBP	2,108,702	USD	2,562,143	BNY Mellon	15/3/2023	(1,752)
USD	143,221	GBP	119,221	BNY Mellon	15/3/2023	(1,536)
Net unrealised depreciation						(3,288)
HKD Hedged Share Class						
HKD	29,177,063	USD	3,725,399	BNY Mellon	15/3/2023	(5,598)
USD	216,706	HKD	1,698,681	BNY Mellon	15/3/2023	141
Net unrealised depreciation						(5,457)
NZD Hedged Share Class						
NZD	1,619,029	USD	1,029,320	BNY Mellon	15/3/2023	(28,737)
USD	49,219	NZD	79,213	BNY Mellon	15/3/2023	265
Net unrealised depreciation						(28,472)
SGD Hedged Share Class						
SGD	1,312,009	USD	991,588	BNY Mellon	15/3/2023	(17,403)
USD	55,586	SGD	74,471	BNY Mellon	15/3/2023	290
Net unrealised depreciation						(17,113)
Total net unrealised depreciation						(241,092)

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

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
98	USD	MSCI Emerging Markets Index	March 2023	(288,206)
Total				(288,206)

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
	Egypt		
255,892	Commercial International	HSBC Bank	(24,357)
			(24,357)
	Netherlands		
212,438	X5 Retail**	JP Morgan	2,124
			2,124
	United Kingdom		
199,583	Prudential	JP Morgan	(70,256)
			(70,256)
	Vietnam		
496,900	Vietnam Dairy Products	HSBC Bank	(17,360)
			(17,360)
Total			(109,849)

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

Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	25.77
Technology	18.84
Consumer Cyclical	12.67
Consumer Non-cyclical	11.26
Energy	8.95
Communications	6.44
Basic Materials	5.92
Industrial	4.45
Investment Funds	3.81
Utilities	1.97
Other Net Liabilities	(0.08)
	100.00

Emerging Markets Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
1,819,769	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	182,030,772	7.52
Total Funds		182,030,772	7.52
COMMON / PREFERRED STOCKS (SHARES)			
	Bermuda		
224,158	Credicorp	28,483,757	1.18
	Brazil		
5,453,918	Ambev*	13,934,761	0.57
8,116,295	Ambev	20,850,671	0.86
20,102,293	B3 - Brasil Bolsa Balcao	41,190,636	1.70
5,327,663	Banco Bradesco*	13,612,179	0.56
5,348,685	Banco Bradesco	13,576,522	0.56
9,261,566	Cyrela Brazil Realty Empreendimentos e Participacoes	26,742,535	1.11
39,914,101	Hapvida Participacoes e Investimentos	34,536,994	1.43
10,116,373	Sendas Distribuidora	35,052,922	1.45
		199,497,220	8.24
	Cayman Islands		
379,346	Alibaba*	33,761,794	1.40
149,770	Baidu*	21,122,063	0.87
9,384,000	China Mengniu Dairy	41,247,043	1.70
3,619,800	ENN Energy*	51,421,550	2.12
5,299,000	Li Ning	45,064,121	1.86
2,771,830	Meituan	48,062,952	1.99
451,275	Pinduoduo	40,515,469	1.67
15,567,200	Sands China*	53,946,731	2.23
1,088,000	Tencent	47,628,595	1.97
301,955	Tencent*	13,344,901	0.55
		396,115,219	16.36
	China		
65,321,000	China Construction Bank	39,946,597	1.65
7,967,500	China Merchants Bank	43,141,647	1.78
12,624,000	China Oilfield Services	13,510,207	0.56
2,652,596	China Oilfield Services	6,045,704	0.25
6,032,194	Han's Laser Technology Industry	25,474,403	1.05
208,954	Kweichow Moutai	54,531,359	2.25
4,461,362	Shanghai International Airport	37,642,809	1.56
2,455,100	Shenzhen Inovance Technology	25,893,679	1.07
685,900	Shenzhen Mindray Bio-Medical Electronics	30,991,223	1.28
		277,177,628	11.45
	Egypt		
6,320,057	Commercial International Bank Egypt	10,958,482	0.45
	Hungary		
943,602	OTP Bank Nyrt	28,766,739	1.19
	India		
3,998,628	Axis Bank	40,829,119	1.69
2,688,208	HDFC Bank	52,016,289	2.15
779,900	Hindustan Unilever	23,214,208	0.96
5,046,327	ICICI Prudential Life Insurance	24,960,748	1.03
1,067,927	InterGlobe Aviation	23,980,958	0.99
1,663,480	Mahindra & Mahindra	25,547,570	1.06
744,988	Tata Consultancy Services	29,854,937	1.23
		220,403,829	9.11
	Indonesia		
122,101,000	Bank Rakyat Indonesia Persero	37,390,927	1.55
	Italy		
3,943,400	PRADA	26,677,865	1.10
	Kazakhstan		
484,292	Kaspi.KZ JSC	36,370,329	1.50
	Malaysia		
10,342,100	Public Bank	9,518,235	0.39
	Mexico		
10,577,320	Cemex	5,189,096	0.22
3,493,466	Cemex	17,187,852	0.71
430,657	Fomento Economico Mexicano	39,844,386	1.65
139,513	Grupo Aeroportuario del Pacifico	26,231,234	1.08
1,716,813	Grupo Aeroportuario del Pacifico	32,276,110	1.33
		120,728,678	4.99
	Netherlands		
184,651	Prosus	13,417,052	0.56
	Panama		
392,134	Copa	35,617,531	1.47
	Poland		
1,902,521	Bank Polska Kasa Opieki	38,761,902	1.60
	Saudi Arabia		
1,062,859	Saudi Basic Industries	25,065,714	1.04
	Singapore		
3,979,000	Singapore Telecommunications	6,999,729	0.29
	South Africa		
1,275,166	Gold Fields*	11,629,514	0.48
2,349,581	Gold Fields	21,349,100	0.88
9,592,290	Sanlam	30,705,702	1.27
		63,684,316	2.63
	South Korea		
145,737	Hansol Chemical	22,522,740	0.93
3,191,138	Samsung Electronics	146,142,417	6.04
493,986	SK Hynix	33,374,152	1.38
404,273	S-Oil	24,655,076	1.02
		226,694,385	9.37
	Taiwan		
3,199,000	Accton Technology	29,712,218	1.23
2,829,000	Delta Electronics	26,600,633	1.10

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

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
11,908,000	Taiwan Semiconductor Manufacturing	199,707,381	8.25
202,539	Taiwan Semiconductor Manufacturing	17,790,013	0.73
		273,810,245	11.31
	Thailand		
23,784,800	PTT	21,367,871	0.88
	United Arab Emirates		
6,790,069	Abu Dhabi Commercial Bank	15,492,173	0.64
19,153,047	Emaar Properties	29,046,059	1.20
		44,538,232	1.84
	United States		
704,600	Yum China	41,564,354	1.72
Total Common / Preferred Stocks (Shares)		2,183,610,239	90.22
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		2,365,641,011	97.74
Other Transferable Securities			
COMMON / PREFERRED STOCKS (SHARES)			
	Cyprus		
3,342,918	Fix Price**	435	0.00
492,035	TCS**	3,870	0.00
		4,305	0.00
	Russian Federation		
1,013,604	Gazprom**	135	0.00
1,056,549	LUKOIL**	141	0.00
190,106	Novatek**	25	0.00
1,732,056	Sberbank of Russia**	230	0.00
64,838,702	Surgutneftegas**	8,631	0.00
		9,162	0.00
	South Korea		
753,932	Hanwha Solutions**	23,701,923	0.98
	United States		
19,672	Sequoia Pine Investment**	10,130,687	0.42
Total Common/Preferred Stocks (Shares)		33,846,077	1.40
Total Other Transferable Securities		33,846,077	1.40
Total Portfolio		2,399,487,088	99.14
Other Net Assets		20,930,278	0.86
Total Net Assets (USD)		2,420,417,366	100.00

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
EUR Hedged Share Class						
EUR	1,531,638	USD	1,651,440	BNY Mellon	15/3/2023	(20,859)
USD	142,239	EUR	133,500	BNY Mellon	15/3/2023	115
Net unrealised depreciation						(20,744)
Total net unrealised depreciation						(20,744)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
446	USD	MSCI Emerging Markets Index	March 2023	(996,618)
Total				(996,618)

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised depreciation USD
	China		
377,521	Contemporary Amperex Technology	Goldman Sachs	(2,704,373)

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

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised depreciation USD
6,740,420	Haier Smart Home	Goldman Sachs	(262,876)
419,516	Prosus	JP Morgan	(2,680,272)
			(5,647,521)
	Egypt		
2,663,688	Commercial International	HSBC Bank	(253,548)
			(253,548)
	United Kingdom		
1,594,898	Prudential	JP Morgan	(677,004)
			(677,004)
Total			(6,578,073)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	22.12
Technology	19.13
Consumer Cyclical	11.88
Consumer Non-cyclical	10.70
Communications	10.53
Industrial	8.12
Investment Funds	7.52
Basic Materials	4.31
Energy	2.71
Utilities	2.12
Other Net Assets	0.86
	100.00

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

Emerging Markets Impact Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
BONDS			
	Austria		
USD 1,153,000	Klabin Austria 4.875% 19/9/2027	1,116,577	1.27
USD 1,733,000	Klabin Austria 7% 3/4/2049	1,693,019	1.92
USD 2,633,000	Suzano Austria 5.75% 14/7/2026	2,646,303	3.01
		5,455,899	6.20
	Benin		
EUR 1,142,000	Benin Government International Bond 4.95% 22/1/2035	885,812	1.01
	Bermuda		
USD 2,706,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	2,337,795	2.65
	Brazil		
USD 2,300,000	Banco Bradesco 4.375% 18/3/2027*	2,170,102	2.47
USD 2,980,000	Banco do Brasil 4.875% 11/1/2029	2,774,365	3.15
		4,944,467	5.62
	British Virgin Islands		
USD 1,886,732	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	1,828,809	2.08
	Cayman Islands		
USD 2,300,000	Baidu 2.375% 23/8/2031	1,832,835	2.08
USD 2,937,000	Gaci First Investment 5% 13/10/2027	2,914,972	3.31
USD 1,600,000	Hongkong Land Finance Cayman Islands 2.25% 15/7/2031	1,283,656	1.46
USD 1,000,000	MAF Sukuk 3.933% 28/2/2030	941,058	1.07
USD 1,011,000	MAF Sukuk 4.638% 14/5/2029	991,258	1.13
		7,963,779	9.05
	Chile		
USD 2,950,000	Chile Government International Bond 2.75% 31/1/2027	2,709,523	3.08
USD 2,739,000	Colbun 3.15% 19/1/2032	2,270,610	2.58
USD 3,044,000	Empresa Nacional de Telecomunicaciones 3.05% 14/9/2032	2,355,295	2.68
USD 2,206,000	Interchile 4.5% 30/6/2056	1,775,830	2.02
USD 1,836,000	Inversiones CMPC 4.375% 4/4/2027	1,743,530	1.98
		10,854,788	12.34
	China		
USD 2,639,000	Industrial & Commercial Bank of China 1.625% 28/10/2026	2,341,593	2.66
	Egypt		
USD 1,800,000	Egypt Government International Bond 5.25% 6/10/2025	1,561,500	1.77
	Georgia		
USD 2,040,000	Georgian Railway 4% 17/6/2028	1,795,200	2.04
	Hong Kong		
USD 1,896,000	Lenovo 6.536% 27/7/2032	1,848,491	2.10
USD 2,714,000	Xiaomi Best Time International 4.1% 14/7/2051	1,768,225	2.01
		3,616,716	4.11
	Hungary		
EUR 2,030,000	Hungary Government International Bond 1.75% 5/6/2035	1,464,214	1.66
EUR 785,000	Hungary Government International Bond 5% 22/2/2027	833,580	0.95
		2,297,794	2.61
	India		
USD 1,039,875	JSW Hydro Energy 4.125% 18/5/2031	856,212	0.97
USD 1,388,000	Power Finance 3.75% 6/12/2027	1,259,943	1.43
		2,116,155	2.40
	Indonesia		
EUR 255,000	Indonesia Government International Bond 1.3% 23/3/2034	197,760	0.23
	International		
USD 2,000,000	Arab Petroleum Investments 1.483% 6/10/2026	1,784,906	2.03
EUR 400,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033	323,481	0.37
		2,108,387	2.40
	Mauritius		
USD 649,400	Greenko Power II 4.3% 13/12/2028	552,701	0.63
USD 755,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	713,918	0.81
		1,266,619	1.44
	Mexico		
EUR 3,070,000	Mexico Government International Bond 1.35% 18/9/2027	2,911,178	3.31
	Netherlands		
USD 668,500	Greenko Dutch 3.85% 29/3/2026	592,834	0.67
	Panama		
USD 200,000	Panama Government International Bond 3.875% 17/3/2028	187,565	0.21
	Paraguay		
USD 2,345,000	Banco Continental SAECA 2.75% 10/12/2025	2,077,905	2.36
	Peru		
USD 3,209,000	Fondo MIVIVIENDA 4.625% 12/4/2027*	3,077,527	3.49
USD 1,215,000	Peruvian Government International Bond 3% 15/1/2034	956,940	1.09
		4,034,467	4.58
	Serbia		
EUR 3,140,000	Serbia International Bond 1% 23/9/2028	2,529,716	2.88
	Singapore		
USD 470,580	Continuum Energy Levanter 4.5% 9/2/2027	415,287	0.47

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

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	South Korea		
USD 1,415,000	Industrial Bank of Korea 1.04% 22/6/2025	1,278,904	1.45
USD 2,400,000	POSCO 2.75% 15/7/2024	2,307,426	2.62
USD 2,000,000	Shinhan Card 1.375% 19/10/2025	1,784,220	2.03
USD 2,000,000	Shinhan Financial 1.35% 10/1/2026*	1,781,780	2.02
USD 200,000	Woori Bank 4.875% 26/1/2028	198,830	0.23
		7,351,160	8.35
	Turkey		
EUR 1,900,000	Arcelik 3% 27/5/2026	1,828,687	2.08
	Ukraine		
USD 280,000	NPC Ukrenergo 6.875% 9/11/2028	49,726	0.06
	United Arab Emirates		
USD 1,754,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027*	1,710,150	1.94
USD 2,422,000	First Abu Dhabi Bank 5.125% 13/10/2027	2,437,138	2.77
		4,147,288	4.71
	United States		
USD 2,700,000	MercadoLibre 2.375% 14/1/2026	2,399,267	2.73
	Uruguay		
USD 705,000	Uruguay Government International Bond 5.75% 28/10/2034	759,638	0.86
Total Bonds		80,857,791	91.88
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		80,857,791	91.88
Total Portfolio		80,857,791	91.88
Other Net Assets		7,146,447	8.12
Total Net Assets (USD)		88,004,238	100.00

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CLP	264,950,000	USD	332,023	Goldman Sachs	14/3/2023	(13,231)
GBP	30,000	USD	36,220	BNP Paribas	14/3/2023	205
USD	307,820	CLP	264,950,000	Goldman Sachs	14/3/2023	(10,971)
USD	9,931,944	EUR	9,318,000	Barclays	14/3/2023	12,753
USD	1,221,634	EUR	1,120,000	Citigroup	14/3/2023	29,372
USD	226,252	EUR	210,000	Bank of America	14/3/2023	2,703
Net unrealised appreciation						20,831

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	72,980,751	USD	78,696,383	BNY Mellon	15/3/2023	(1,001,182)
USD	3,329,939	EUR	3,120,292	BNY Mellon	15/3/2023	8,110
Net unrealised depreciation						(993,072)
Total net unrealised depreciation						(972,241)

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

Emerging Markets Local Currency Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
BONDS			
	Brazil		
BRL 2,602,750	Brazil Letras do Tesouro Nacional 0% 1/1/2024	44,994,522	2.74
BRL 795,760	Brazil Letras do Tesouro Nacional 0% 1/7/2024	12,988,557	0.79
BRL 447,280	Brazil Letras do Tesouro Nacional 0% 1/7/2025	6,498,636	0.39
BRL 2,352,590	Brazil Letras do Tesouro Nacional 0% 1/1/2026	32,025,320	1.95
BRL 1,321,800	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	24,492,367	1.49
BRL 2,008,530	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	35,415,572	2.16
BRL 2,444,020	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	41,196,304	2.51
BRL 1,492,370	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	24,764,493	1.51
BRL 132,370	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	2,138,347	0.13
		224,514,118	13.67
	Chile		
CLP 10,390,000,000	Bonos de la Tesoreria de la Republica en pesos 2.3% 1/10/2028	10,479,643	0.64
CLP 4,300,000,000	Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	4,910,636	0.30
USD 8,911,000	Chile Government International Bond 2.55% 27/1/2032	7,307,933	0.44
USD 3,447,000	Chile Government International Bond 4.34% 7/3/2042*	2,945,315	0.18
		25,643,527	1.56
	China		
CNY 95,850,000	China Government Bond 1.99% 9/4/2025	13,671,527	0.83
CNY 61,410,000	China Government Bond 2.68% 21/5/2030	8,739,827	0.53
CNY 57,430,000	China Government Bond 2.85% 4/6/2027	8,318,954	0.51
CNY 93,570,000	China Government Bond 3.02% 22/10/2025	13,660,497	0.83
CNY 1,820,000	China Government Bond 3.12% 5/12/2026	266,899	0.02
CNY 59,850,000	China Government Bond 3.13% 21/11/2029	8,814,210	0.54
CNY 60,360,000	China Government Bond 3.25% 22/11/2028	8,961,401	0.55
CNY 59,140,000	China Government Bond 3.27% 19/11/2030	8,825,307	0.54
CNY 1,730,000	China Government Bond 3.28% 3/12/2027	256,671	0.01
CNY 55,330,000	China Government Bond 3.29% 23/5/2029	8,256,612	0.50
CNY 19,970,000	China Government Bond 3.72% 12/4/2051	3,085,366	0.19
CNY 61,070,000	China Government Bond 3.81% 14/9/2050	9,570,128	0.58
		92,427,399	5.63
	Colombia		
USD 8,739,000	Colombia Government International Bond 3.125% 15/4/2031	6,321,596	0.39
USD 7,631,000	Colombia Government International Bond 7.5% 2/2/2034	7,224,649	0.44
COP 393,000,000	Colombia Government International Bond 9.85% 28/6/2027	74,662	0.00
COP 51,169,600,000	Colombian TES 6% 28/4/2028	8,078,184	0.49
COP 26,051,600,000	Colombian TES 6.25% 26/11/2025	4,672,125	0.28
COP 13,416,100,000	Colombian TES 7% 26/3/2031	1,978,841	0.12
COP 115,866,800,000	Colombian TES 7% 26/3/2031	17,188,965	1.05
COP 173,716,600,000	Colombian TES 7% 30/6/2032	24,709,951	1.50
COP 60,569,500,000	Colombian TES 7.25% 18/10/2034	8,304,648	0.51
COP 37,461,800,000	Colombian TES 7.25% 26/10/2050	4,401,208	0.27
COP 52,211,100,000	Colombian TES 7.5% 26/8/2026	9,389,344	0.57
COP 56,595,600,000	Colombian TES 7.75% 18/9/2030	8,953,179	0.55
COP 137,249,700,000	Colombian TES 9.25% 28/5/2042	20,590,237	1.25
		121,887,589	7.42
	Czech Republic		
CZK 40,330,000	Czech Republic Government Bond 0% 12/12/2024	1,651,089	0.10
CZK 242,220,000	Czech Republic Government Bond 0.95% 15/5/2030	8,343,898	0.51
CZK 121,910,000	Czech Republic Government Bond 1% 26/6/2026	4,824,601	0.29
CZK 340,570,000	Czech Republic Government Bond 1.2% 13/3/2031	11,613,978	0.71
CZK 133,890,000	Czech Republic Government Bond 1.25% 14/2/2025	5,586,100	0.34
CZK 346,920,000	Czech Republic Government Bond 1.75% 23/6/2032	12,095,723	0.74
CZK 321,190,000	Czech Republic Government Bond 2% 13/10/2033	11,094,826	0.67
CZK 60,340,000	Czech Republic Government Bond 2.5% 25/8/2028	2,400,552	0.15
CZK 295,110,000	Czech Republic Government Bond 2.75% 23/7/2029	11,727,628	0.71
CZK 60,570,000	Czech Republic Government Bond 4.2% 4/12/2036	2,563,453	0.16

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
CZK 95,400,000	Czech Republic Government Bond 5.7% 25/5/2024	4,315,644	0.26
CZK 95,820,000	Czech Republic Government Bond 6% 26/2/2026	4,418,561	0.27
		80,636,053	4.91
	Dominican Republic		
USD 6,115,000	Dominican Republic International Bond 5.5% 22/2/2029	5,679,276	0.35
DOP 107,700,000	Dominican Republic International Bond 13.625% 3/2/2033	2,191,075	0.13
		7,870,351	0.48
	Egypt		
EGP 79,711,000	Egypt Government Bond 14.664% 6/10/2030	2,010,254	0.12
EGP 58,045,000	Egypt Government Bond 14.82% 6/7/2031	1,458,080	0.09
		3,468,334	0.21
	Ghana		
GHS 58,473,000	Ghana Treasury Note 17.6% 20/2/2023***	4,586,325	0.28
GHS 12,800,000	Republic of Ghana Government Bonds 20.75% 6/3/2023	999,851	0.06
		5,586,176	0.34
	Hungary		
HUF 1,322,270,000	Hungary Government Bond 1% 26/11/2025	2,882,524	0.17
HUF 663,140,000	Hungary Government Bond 1.5% 22/4/2026	1,432,616	0.09
HUF 1,140,440,000	Hungary Government Bond 2.75% 22/12/2026	2,481,490	0.15
HUF 2,427,660,000	Hungary Government Bond 3% 27/10/2027	5,184,593	0.32
HUF 3,082,650,000	Hungary Government Bond 3% 21/8/2030*	6,123,738	0.37
HUF 3,093,360,000	Hungary Government Bond 4% 28/4/2051	4,871,707	0.30
HUF 1,912,570,000	Hungary Government Bond 5.5% 24/6/2025	4,714,274	0.29
HUF 19,420,000	Hungary Government Bond 6% 24/11/2023	51,587	0.00
HUF 1,765,230,000	Hungary Government Bond 6.75% 22/10/2028	4,450,239	0.27
USD 8,514,000	Hungary Government International Bond 6.25% 22/9/2032*	8,668,316	0.53
		40,861,084	2.49
	India		
INR 42,120,000	India Government Bond 6.79% 15/5/2027	498,047	0.03
INR 49,600,000	India Government Bond 7.17% 8/1/2028	593,319	0.04
		1,091,366	0.07
	Indonesia		
IDR 112,721,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	7,196,589	0.44
IDR 128,942,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	8,311,305	0.50
IDR 103,937,000,000	Indonesia Treasury Bond 6.375% 15/8/2028	6,759,278	0.41
IDR 336,824,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	21,461,872	1.31
IDR 55,147,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	3,562,659	0.22
IDR 84,479,000,000	Indonesia Treasury Bond 7% 15/5/2027	5,643,723	0.34
IDR 194,185,000,000	Indonesia Treasury Bond 7% 15/2/2033	12,844,605	0.78
IDR 110,720,000,000	Indonesia Treasury Bond 7.5% 15/8/2032	7,587,042	0.46
IDR 50,052,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	3,419,897	0.21
IDR 88,260,000,000	Indonesia Treasury Bond 8.25% 15/6/2032	6,350,582	0.39
IDR 217,471,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	15,741,247	0.96
IDR 45,689,000,000	Indonesia Treasury Bond 8.375% 15/3/2024	3,062,062	0.19
IDR 141,385,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	9,818,145	0.60
IDR 155,569,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	11,297,879	0.69
IDR 104,642,000,000	Indonesia Treasury Bond 8.375% 15/4/2039	7,730,264	0.47
IDR 119,054,000,000	Indonesia Treasury Bond 8.75% 15/5/2031	8,774,865	0.53
IDR 108,753,000,000	Indonesia Treasury Bond 9% 15/3/2029	7,977,870	0.48
IDR 61,927,000,000	Indonesia Treasury Bond 9.5% 15/7/2031	4,745,029	0.29
IDR 143,955,000,000	Indonesia Treasury Bond 11% 15/9/2025	10,475,796	0.64
		162,760,709	9.91
	Kazakhstan		
KZT 4,682,750,000	Development Bank of Kazakhstan JSC 8.95% 4/5/2023	10,348,063	0.63
	Malaysia		
MYR 122,530	Malaysia Government Bond 2.632% 15/4/2031	2,487,473	0.15
MYR 501,730	Malaysia Government Bond 3.502% 31/5/2027	11,124,763	0.68
MYR 570,890	Malaysia Government Bond 3.582% 15/7/2032	12,375,174	0.75
MYR 382,630	Malaysia Government Bond 3.733% 15/6/2028	8,526,615	0.52
MYR 315,560	Malaysia Government Bond 3.757% 22/5/2040	6,631,187	0.40
MYR 406,450	Malaysia Government Bond 3.828% 5/7/2034	8,858,162	0.54
MYR 157,440	Malaysia Government Bond 3.844% 15/4/2033	3,455,803	0.21
MYR 89,790	Malaysia Government Bond 3.882% 14/3/2025	2,020,410	0.12
MYR 655,980	Malaysia Government Bond 3.885% 15/8/2029	14,669,172	0.89

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

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
MYR 248,420	Malaysia Government Bond 3.892% 15/3/2027	5,589,546	0.34
MYR 344,910	Malaysia Government Bond 3.899% 16/11/2027	7,766,757	0.47
MYR 590,200	Malaysia Government Bond 3.955% 15/9/2025	13,326,418	0.81
MYR 352,530	Malaysia Government Bond 4.059% 30/9/2024	7,948,951	0.49
MYR 112,870	Malaysia Government Bond 4.065% 15/6/2050	2,381,914	0.15
MYR 228,430	Malaysia Government Bond 4.181% 15/7/2024	5,151,726	0.31
MYR 356,730	Malaysia Government Bond 4.232% 30/6/2031	8,120,367	0.50
MYR 472,160	Malaysia Government Bond 4.392% 15/4/2026	10,795,287	0.66
MYR 176,310	Malaysia Government Bond 4.498% 15/4/2030	4,100,823	0.25
MYR 241,090	Malaysia Government Bond 4.504% 30/4/2029	5,578,272	0.34
MYR 102,200	Malaysia Government Bond 4.696% 15/10/2042	2,426,621	0.15
MYR 257,930	Malaysia Government Bond 4.736% 15/3/2046	6,046,656	0.37
MYR 173,930	Malaysia Government Bond 4.762% 7/4/2037	4,116,202	0.25
MYR 171,820	Malaysia Government Bond 4.893% 8/6/2038	4,148,588	0.25
MYR 3,890	Malaysia Government Investment Issue 4.128% 15/8/2025	88,112	0.01
		157,734,999	9.61
	Mexico		
MXN 2,471,136	Mexican Bonos 5.5% 4/3/2027	11,502,321	0.70
MXN 4,947,026	Mexican Bonos 5.75% 5/3/2026	23,802,839	1.45
MXN 4,719,727	Mexican Bonos 7.5% 3/6/2027	23,691,568	1.44
MXN 918,572	Mexican Bonos 7.5% 26/5/2033	4,418,711	0.27
MXN 5,853,686	Mexican Bonos 7.75% 29/5/2031	29,133,573	1.77
MXN 2,662,224	Mexican Bonos 7.75% 23/11/2034	12,993,334	0.79
MXN 2,284,911	Mexican Bonos 7.75% 13/11/2042	10,703,400	0.65
MXN 2,201,370	Mexican Bonos 8% 7/12/2023	11,672,465	0.71
MXN 3,459,836	Mexican Bonos 8% 5/9/2024	17,986,205	1.10
MXN 3,208,162	Mexican Bonos 8% 7/11/2047	15,354,896	0.94
MXN 712,469	Mexican Bonos 8% 31/7/2053	3,388,177	0.21
MXN 3,166,912	Mexican Bonos 8.5% 31/5/2029	16,525,634	1.01
MXN 2,725,125	Mexican Bonos 8.5% 18/11/2038	13,890,711	0.85
MXN 2,311,404	Mexican Bonos 10% 5/12/2024	12,382,577	0.75
MXN 768,946	Mexican Bonos 10% 20/11/2036	4,444,040	0.27
MXN 1,423,777	Petroleos Mexicanos 7.19% 12/9/2024	7,158,011	0.43
		219,048,462	13.34
	Peru		
PEN 65,400,000	Peruvian Government International Bond 6.35% 12/8/2028	16,225,446	0.99
PEN 88,237,000	Peruvian Government International Bond 6.95% 12/8/2031	21,845,639	1.33
PEN 20,854,000	Peruvian Government International Bond 8.2% 12/8/2026	5,685,511	0.34
		43,756,596	2.66
	Philippines		
PHP 125,000,000	Philippine Government International Bond 6.25% 14/1/2036	2,092,478	0.13
	Poland		
PLN 30,750,000	Republic of Poland Government Bond 0.25% 25/10/2026	5,583,277	0.34
PLN 30,910,000	Republic of Poland Government Bond 1.25% 25/10/2030	4,838,395	0.29
PLN 44,869,000	Republic of Poland Government Bond 1.75% 25/4/2032	6,917,006	0.42
PLN 49,632,000	Republic of Poland Government Bond 2.5% 25/7/2026	9,946,763	0.61
PLN 25,116,000	Republic of Poland Government Bond 2.5% 25/7/2027	4,858,376	0.30
PLN 38,224,000	Republic of Poland Government Bond 2.75% 25/4/2028	7,281,283	0.44
PLN 73,062,000	Republic of Poland Government Bond 2.75% 25/10/2029	13,266,693	0.81
PLN 16,060,000	Republic of Poland Government Bond 3.25% 25/7/2025	3,374,973	0.21
PLN 14,301,000	Republic of Poland Government Bond 3.75% 25/5/2027	2,926,279	0.18
EUR 2,920,000	Republic of Poland Government International Bond 4.25% 14/2/2043	2,993,736	0.18
		61,986,781	3.78
	Romania		
RON 21,715,000	Romania Government Bond 3.25% 24/6/2026	4,160,686	0.25
RON 12,375,000	Romania Government Bond 3.65% 24/9/2031	2,020,188	0.12
RON 9,105,000	Romania Government Bond 4.15% 24/10/2030	1,587,267	0.10
RON 21,495,000	Romania Government Bond 4.25% 28/4/2036	3,299,141	0.20
RON 38,070,000	Romania Government Bond 4.75% 11/10/2034	6,333,384	0.38
RON 24,735,000	Romania Government Bond 4.85% 25/7/2029	4,622,991	0.28
RON 26,465,000	Romania Government Bond 5% 12/2/2029	5,024,910	0.31
RON 14,970,000	Romania Government Bond 5.8% 26/7/2027	3,056,254	0.19
RON 29,150,000	Romania Government Bond 6.7% 25/2/2032	5,866,937	0.36
EUR 4,246,000	Romanian Government International Bond 2.75% 26/2/2026*	4,245,738	0.26

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

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 2,877,000	Romanian Government International Bond 3.624% 26/5/2030	2,562,984	0.16
USD 8,578,000	Romanian Government International Bond 7.125% 17/1/2033	9,022,984	0.55
		51,803,464	3.16
	Russian Federation		
RUB 431,758,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	344,837	0.02
RUB 1,262,514,000	Russian Federal Bond - OFZ 6.9% 23/5/2029	1,008,347	0.06
RUB 730,796,000	Russian Federal Bond - OFZ 7.05% 19/1/2028	583,674	0.04
RUB 694,456,000	Russian Federal Bond - OFZ 7.25% 10/5/2034	554,649	0.03
RUB 841,856,000	Russian Federal Bond - OFZ 7.65% 10/4/2030	672,375	0.04
RUB 611,571,000	Russian Federal Bond - OFZ 8.5% 17/9/2031	488,451	0.03
		3,652,333	0.22
	Serbia		
EUR 9,041,000	Serbia International Bond 1% 23/9/2028	7,283,810	0.44
USD 3,539,000	Serbia International Bond 6.25% 26/5/2028*	3,545,636	0.22
		10,829,446	0.66
	South Africa		
ZAR 132,362,535	Republic of South Africa Government Bond 6.25% 31/3/2036	4,785,499	0.29
ZAR 151,515,279	Republic of South Africa Government Bond 6.5% 28/2/2041*	5,192,336	0.32
ZAR 1,113,037,932	Republic of South Africa Government Bond 7% 28/2/2031	49,462,373	3.01
ZAR 519,706,467	Republic of South Africa Government Bond 8% 31/1/2030*	25,423,148	1.55
ZAR 428,887,378	Republic of South Africa Government Bond 8.25% 31/3/2032*	20,123,604	1.22
ZAR 384,961,514	Republic of South Africa Government Bond 8.5% 31/1/2037	16,735,511	1.02
ZAR 236,732,574	Republic of South Africa Government Bond 8.75% 31/1/2044	10,045,019	0.61
ZAR 436,282,994	Republic of South Africa Government Bond 8.75% 28/2/2048*	18,498,124	1.13
ZAR 525,020,975	Republic of South Africa Government Bond 8.875% 28/2/2035	24,308,067	1.48
ZAR 198,921,788	Republic of South Africa Government Bond 9% 31/1/2040	8,826,779	0.54
ZAR 456,441,695	Republic of South Africa Government Bond 10.5% 21/12/2026*	26,394,001	1.61
		209,794,461	12.78
	Sweden		
EUR 9,116,450	East Renewable 13.5% 1/1/2025	2,909,164	0.18
	Ukraine		
UAH 80,000,000	Ukraine Government International Bond 10% 23/8/2023	1,409,730	0.09
UAH 40,626,000	Ukraine Government International Bond 15.84% 26/2/2025	759,951	0.05
UAH 224,880,000	Ukraine Government International Bond 16% 24/5/2023	6,144,092	0.37
		8,313,773	0.51
	United States		
USD 3,023,100	United States Treasury Note/Bond 1.75% 15/5/2023†	3,004,013	0.18
	Uruguay		
UYU 149,670,000	Uruguay Government International Bond 8.5% 15/3/2028	3,649,310	0.22
	Zambia		
ZMW 55,000,000	Zambia Government Bond 13% 18/12/2027	1,836,589	0.11
Total Bonds		1,557,506,638	94.86
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,557,506,638	94.86
Total Portfolio		1,557,506,638	94.86
Other Net Assets		84,330,587	5.14
Total Net Assets (USD)		1,641,837,225	100.00

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD	82,751,300	USD	56,991,516	State Street	14/3/2023	(1,157,326)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD	11,168,100	USD	7,753,604	Bank of America	14/3/2023	(218,232)

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	11,050,800	USD	7,626,047	Westpac	14/3/2023	(169,820)
AUD	2,200,000	USD	1,536,508	Deutsche Bank	14/3/2023	(52,118)
AUD	2,005,200	USD	1,387,401	HSBC Bank	14/3/2023	(34,447)
BRL	10,255,144	USD	2,014,077	Bank of America	2/3/2023	(46,538)
BRL	93,772,500	USD	17,958,212	HSBC Bank	2/3/2023	32,864
BRL	39,738,400	USD	7,755,317	BNP Paribas	2/3/2023	(131,157)
BRL	37,380,400	USD	7,200,031	Morgan Stanley	2/3/2023	(28,273)
BRL	25,115,200	USD	4,738,091	Citigroup	2/3/2023	80,480
BRL	116,763,844	USD	22,435,494	HSBC Bank	4/4/2023	(181,998)
CAD	11,167,600	USD	8,279,374	State Street	14/3/2023	(62,438)
CAD	5,061,000	USD	3,779,437	JP Morgan	14/3/2023	(55,637)
CAD	10,046,000	USD	7,445,397	Barclays	14/3/2023	(53,717)
CHF	18,095,200	USD	19,616,115	JP Morgan	14/3/2023	(244,083)
CLP	23,081,047,090	USD	27,670,151	Morgan Stanley	14/3/2023	101,257
CLP	4,313,481,100	USD	5,200,098	Bank of America	14/3/2023	(10,063)
CLP	4,025,575,800	USD	4,828,214	UBS	14/3/2023	15,410
CLP	12,535,417,400	USD	15,409,248	BNP Paribas	14/3/2023	(326,475)
CLP	4,950,337,800	USD	6,181,741	Barclays	14/3/2023	(225,432)
CLP	2,669,401,300	USD	3,305,579	HSBC Bank	14/3/2023	(93,721)
CLP	3,181,256,600	USD	3,900,989	JP Morgan	14/3/2023	(73,261)
CLP	3,325,290,900	USD	4,034,376	Goldman Sachs	14/3/2023	(33,344)
CNH	443,517,260	USD	64,688,806	Bank of America	14/3/2023	(821,023)
CNH	7,380,000	USD	1,093,310	BNP Paribas	14/3/2023	(30,569)
CNH	55,590,000	USD	8,231,512	State Street	14/3/2023	(226,389)
CNH	28,940,000	USD	4,312,326	Goldman Sachs	14/3/2023	(144,881)
CNH	34,167,000	USD	5,080,169	HSBC Bank	14/3/2023	(160,021)
CNH	222,442,000	USD	32,760,534	JP Morgan	14/3/2023	(728,235)
CNH	8,600,000	USD	1,247,812	Morgan Stanley	14/3/2023	(9,387)
COP	103,313,514,700	USD	21,360,097	Bank of America	14/3/2023	68,006
COP	109,922,385,500	USD	22,599,010	Goldman Sachs	14/3/2023	199,828
COP	14,931,800,000	USD	3,000,168	BNP Paribas	14/3/2023	96,814
COP	48,493,681,100	USD	9,778,779	Barclays	14/3/2023	279,223
COP	101,869,905,800	USD	21,148,698	Standard Chartered Bank	14/3/2023	(20,014)
COP	11,585,060,000	USD	2,425,253	BNY Mellon	14/3/2023	(22,413)
COP	10,030,039,400	USD	2,177,111	JP Morgan	14/3/2023	(96,796)
CZK	727,940,138	USD	32,244,363	Morgan Stanley	14/3/2023	677,050
CZK	246,505,000	USD	10,819,263	Royal Bank of Canada	14/3/2023	329,035
CZK	15,980,000	USD	713,142	Standard Chartered Bank	14/3/2023	9,560
CZK	174,182,600	USD	7,851,583	JP Morgan	14/3/2023	25,902
CZK	273,212,800	USD	12,404,033	Goldman Sachs	14/3/2023	(47,864)
CZK	115,541,800	USD	5,224,637	Citigroup	14/3/2023	792
CZK	103,442,500	USD	4,721,571	UBS	14/3/2023	(43,339)
CZK	68,470,100	USD	3,091,385	Deutsche Bank	14/3/2023	5,205
CZK	131,867,400	USD	5,937,998	Société Générale	14/3/2023	25,763
EGP	127,100,000	USD	4,869,732	Citigroup	30/3/2023	(797,648)
EGP	140,400,000	USD	4,503,609	Citigroup	27/4/2023	(71,012)
EGP	192,209,300	USD	6,174,705	Bank of America	27/4/2023	(106,426)
EUR	74,237,008	USD	79,419,485	State Street	14/3/2023	(392,758)
EUR	35,887,700	USD	38,154,961	Morgan Stanley	14/3/2023	48,188
EUR	10,020,000	USD	10,819,786	UBS	14/3/2023	(153,303)
EUR	13,733,300	USD	14,937,024	Westpac	14/3/2023	(317,661)
EUR	76,196,600	USD	82,674,801	JP Morgan	14/3/2023	(1,562,052)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	21,104,000	USD	22,695,980	Bank of America	14/3/2023	(230,365)
EUR	3,188,800	USD	3,428,868	HSBC Bank	14/3/2023	(34,329)
GBP	5,974,400	USD	7,213,646	RBS	14/3/2023	40,346
GBP	6,041,500	USD	7,444,020	BNP Paribas	14/3/2023	(108,557)
GBP	6,196,700	USD	7,475,867	State Street	14/3/2023	48,037
GBP	400,000	USD	484,286	Standard Chartered Bank	14/3/2023	1,385
HUF	19,929,948,014	USD	52,814,893	JP Morgan	14/3/2023	3,143,425
HUF	362,030,000	USD	960,056	Standard Chartered Bank	14/3/2023	56,434
HUF	1,245,000,000	USD	3,385,865	Toronto-Dominion	14/3/2023	109,784
HUF	2,918,547,700	USD	7,976,548	HSBC Bank	14/3/2023	218,005
HUF	118,080,000	USD	323,074	Morgan Stanley	14/3/2023	8,465
HUF	2,424,758,900	USD	6,748,931	UBS	14/3/2023	59,186
HUF	3,912,137,000	USD	10,658,093	BNP Paribas	14/3/2023	326,211
IDR	523,315,000,000	USD	33,603,971	UBS	14/3/2023	702,422
IDR	39,954,720,000	USD	2,590,543	Barclays	14/3/2023	28,727
IDR	129,880,600,717	USD	8,564,828	HSBC Bank	14/3/2023	(50,380)
IDR	33,290,587,604	USD	2,212,319	Morgan Stanley	14/3/2023	(29,923)
IDR	218,898,281,100	USD	14,486,640	RBS	14/3/2023	(136,555)
IDR	211,042,192,596	USD	13,985,049	BNP Paribas	14/3/2023	(149,998)
IDR	99,412,114,800	USD	6,588,820	JP Morgan	14/3/2023	(71,763)
IDR	104,571,588,100	USD	6,888,230	Deutsche Bank	14/3/2023	(32,939)
IDR	40,713,821,700	USD	2,676,918	Standard Chartered Bank	14/3/2023	(7,884)
IDR	20,562,900,000	USD	1,350,180	Bank of America	14/3/2023	(2,160)
ILS	27,820,500	USD	7,875,360	JP Morgan	14/3/2023	(275,493)
INR	1,296,474,500	USD	15,847,997	Deutsche Bank	14/3/2023	(176,999)
INR	21,549,810	USD	263,368	RBS	14/3/2023	(2,887)
INR	487,755,190	USD	5,960,201	Barclays	14/3/2023	(64,512)
INR	1,046,766,748	USD	12,678,364	JP Morgan	14/3/2023	(25,682)
INR	344,286,452	USD	4,154,778	HSBC Bank	14/3/2023	6,748
INR	446,297,800	USD	5,388,521	BNP Paribas	14/3/2023	6,056
JPY	7,508,586,900	USD	58,179,426	Bank of America	14/3/2023	(3,109,043)
JPY	6,346,670,200	USD	48,358,048	JP Morgan	14/3/2023	(1,809,534)
JPY	9,873,759,900	USD	74,867,016	Morgan Stanley	14/3/2023	(2,449,695)
JPY	4,202,882,200	USD	32,193,616	Barclays	14/3/2023	(1,368,331)
JPY	272,204,200	USD	2,099,550	Goldman Sachs	14/3/2023	(103,118)
JPY	1,910,389,300	USD	14,453,320	Westpac	14/3/2023	(441,913)
JPY	94,700,000	USD	716,073	Standard Chartered Bank	14/3/2023	(21,513)
KZT	552,290,000	USD	1,146,424	JP Morgan	20/6/2023	39,619
MXN	706,373,507	USD	36,741,927	Morgan Stanley	14/3/2023	1,712,358
MXN	611,326,400	USD	32,196,552	JP Morgan	14/3/2023	1,083,461
MXN	165,624,000	USD	8,731,087	State Street	14/3/2023	285,322
MXN	66,134,700	USD	3,486,674	Deutsche Bank	14/3/2023	113,635
MXN	183,492,500	USD	9,949,761	Citigroup	14/3/2023	39,391
MYR	89,386,500	USD	20,393,154	Goldman Sachs	14/3/2023	(458,632)
MYR	46,818,500	USD	10,829,968	Barclays	14/3/2023	(388,744)
MYR	89,354,900	USD	20,731,610	Morgan Stanley	14/3/2023	(804,135)
NZD	11,552,600	USD	7,430,406	JP Morgan	14/3/2023	(290,754)
NZD	1,000,000	USD	634,724	Standard Chartered Bank	14/3/2023	(16,712)
PEN	17,338,100	USD	4,525,147	Morgan Stanley	14/3/2023	27,086
PEN	22,772,400	USD	5,929,540	Standard Chartered Bank	14/3/2023	49,503
PEN	16,931,900	USD	4,388,777	HSBC Bank	14/3/2023	56,805

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
PEN	39,537,100	USD	10,155,287	Bank of America	14/3/2023	225,439
PHP	1,217,004,069	USD	21,693,210	Bank of America	14/3/2023	287,145
PHP	417,534,900	USD	7,658,380	HSBC Bank	14/3/2023	(117,267)
PHP	409,397,100	USD	7,469,660	JP Morgan	14/3/2023	(75,523)
PHP	615,400,800	USD	11,129,709	Morgan Stanley	14/3/2023	(14,933)
PHP	414,351,700	USD	7,510,259	RBS	14/3/2023	(26,638)
PLN	349,028,391	USD	78,974,633	Deutsche Bank	14/3/2023	(208,908)
PLN	60,359,500	USD	13,813,844	Morgan Stanley	14/3/2023	(192,431)
PLN	11,460,000	USD	2,629,935	UBS	14/3/2023	(43,741)
PLN	37,006,100	USD	8,327,828	JP Morgan	14/3/2023	23,389
PLN	25,017,700	USD	5,750,607	Société Générale	14/3/2023	(104,828)
PLN	91,086,700	USD	20,535,152	Citigroup	14/3/2023	20,512
RON	117,205,100	USD	25,141,706	HSBC Bank	14/3/2023	173,123
RON	77,162,900	USD	16,989,694	BNP Paribas	14/3/2023	(323,478)
RON	40,372,900	USD	8,780,879	UBS	14/3/2023	(60,840)
RON	23,962,300	USD	5,194,055	Standard Chartered Bank	14/3/2023	(18,499)
RON	10,587,100	USD	2,293,461	Morgan Stanley	14/3/2023	(6,780)
THB	5,321,351,341	USD	157,983,295	Morgan Stanley	14/3/2023	(7,224,784)
THB	541,084,800	USD	16,222,074	JP Morgan	14/3/2023	(892,671)
THB	846,279,200	USD	24,963,399	Goldman Sachs	14/3/2023	(987,573)
THB	1,037,019,600	USD	30,145,032	Standard Chartered Bank	14/3/2023	(765,365)
THB	6,236,234,641	USD	180,014,278	Standard Chartered Bank	15/5/2023	(2,245,087)
USD	69,526,679	EUR	64,472,982	State Street	14/3/2023	893,946
USD	24,024,017	JPY	3,113,186,300	Bank of America	14/3/2023	1,190,910
USD	12,875,566	THB	431,871,100	Morgan Stanley	14/3/2023	640,282
USD	27,221,940	ZAR	460,506,394	BNP Paribas	14/3/2023	2,167,064
USD	16,475,211	CNH	112,956,800	Bank of America	14/3/2023	209,102
USD	64,085,229	MXN	1,238,544,347	Morgan Stanley	14/3/2023	(3,339,916)
USD	28,322,258	HUF	10,524,435,300	JP Morgan	14/3/2023	(1,227,728)
USD	56,930,326	RON	265,085,040	HSBC Bank	14/3/2023	(324,711)
USD	11,682,089	CNH	79,686,100	Morgan Stanley	14/3/2023	207,058
USD	7,817,467	CLP	6,316,524,831	Morgan Stanley	14/3/2023	217,344
USD	7,259,328	PLN	32,082,600	Deutsche Bank	14/3/2023	19,203
USD	3,921,062	PHP	219,752,729	Bank of America	14/3/2023	(47,901)
USD	15,733,456	INR	1,308,394,228	Bank of America	14/3/2023	(81,620)
USD	26,416,004	COP	130,814,003,400	Goldman Sachs	14/3/2023	(716,023)
USD	22,437,019	ZAR	396,610,000	State Street	14/3/2023	858,569
USD	19,817,358	PEN	76,076,400	Bank of America	14/3/2023	(157,003)
USD	4,578,842	CAD	6,180,000	State Street	14/3/2023	31,701
USD	27,589,829	THB	919,156,800	JP Morgan	14/3/2023	1,549,318
USD	17,004,859	PHP	938,175,859	HSBC Bank	14/3/2023	60,431
USD	4,613,712	CHF	4,250,000	State Street	14/3/2023	63,824
USD	16,851,935	MYR	73,665,347	Morgan Stanley	14/3/2023	423,463
USD	8,134,709	CNH	55,740,000	State Street	14/3/2023	107,986
USD	18,701,087	MXN	351,090,000	Goldman Sachs	14/3/2023	(411,910)
USD	2,786,786	PHP	155,527,712	Barclays	14/3/2023	(22,206)
USD	4,544,461	RON	21,100,000	UBS	14/3/2023	(12,872)
USD	2,878,019	PLN	12,840,000	HSBC Bank	14/3/2023	(19,602)
USD	23,388,813	AUD	33,510,000	Bank of America	14/3/2023	778,851
USD	36,805,928	COP	177,298,540,000	BNY Mellon	14/3/2023	32,701

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	5,468,712	ZAR	93,750,000	RBS	14/3/2023	368,035
USD	34,648,392	IDR	525,104,669,718	Deutsche Bank	14/3/2023	224,670
USD	15,313,387	CLP	12,379,054,700	Bank of America	14/3/2023	418,751
USD	11,610,480	COP	55,308,361,600	Morgan Stanley	14/3/2023	139,055
USD	12,576,189	ZAR	212,110,000	Deutsche Bank	14/3/2023	1,035,872
USD	51,750,996	JPY	6,644,015,700	JP Morgan	14/3/2023	3,021,657
USD	30,387,582	EUR	27,821,800	JP Morgan	14/3/2023	770,740
USD	6,704,953	MXN	127,689,500	JP Morgan	14/3/2023	(246,339)
USD	44,806,002	EUR	40,789,100	HSBC Bank	14/3/2023	1,385,218
USD	12,302,018	INR	1,011,611,300	JP Morgan	14/3/2023	74,275
USD	4,828,325	IDR	73,337,424,300	JP Morgan	14/3/2023	20,620
USD	11,007,803	ZAR	190,627,200	Morgan Stanley	14/3/2023	636,306
USD	4,840,182	THB	158,472,400	Goldman Sachs	14/3/2023	350,521
USD	11,235,665	JPY	1,430,575,700	Barclays	14/3/2023	743,364
USD	31,365,846	IDR	474,675,378,754	HSBC Bank	14/3/2023	248,053
USD	20,608,778	AUD	29,313,500	State Street	14/3/2023	830,290
USD	15,635,996	CNH	106,857,700	JP Morgan	14/3/2023	248,175
USD	7,514,072	GBP	6,157,000	JP Morgan	14/3/2023	38,371
USD	6,260,490	COP	29,778,681,100	JP Morgan	14/3/2023	84,138
USD	7,834,689	MXN	148,848,300	BNP Paribas	14/3/2023	(268,468)
USD	11,506,658	PLN	50,229,800	Morgan Stanley	14/3/2023	171,229
USD	4,441,673	CZK	98,900,800	State Street	14/3/2023	(31,159)
USD	13,754,181	EUR	12,667,400	Deutsche Bank	14/3/2023	269,489
USD	9,464,128	CNH	64,390,400	HSBC Bank	14/3/2023	191,723
USD	11,196,340	GBP	9,207,600	HSBC Bank	14/3/2023	16,663
USD	12,891,783	PHP	697,910,400	Standard Chartered Bank	14/3/2023	286,797
USD	3,048,021	MYR	13,173,853	Goldman Sachs	14/3/2023	110,056
USD	77,910,525	EUR	71,720,400	Morgan Stanley	14/3/2023	1,562,776
USD	8,098,660	CLP	6,421,432,538	JP Morgan	14/3/2023	372,311
USD	3,755,113	INR	306,334,600	Morgan Stanley	14/3/2023	52,326
USD	26,008,510	JPY	3,310,666,600	HSBC Bank	14/3/2023	1,727,020
USD	3,712,837	IDR	55,783,410,100	Morgan Stanley	14/3/2023	55,903
USD	22,233,518	INR	1,825,827,500	HSBC Bank	14/3/2023	164,023
USD	3,276,502	HUF	1,199,581,400	UBS	14/3/2023	(91,623)
USD	2,789,493	COP	12,838,779,300	BNP Paribas	14/3/2023	126,621
USD	4,795,650	CLP	3,883,373,200	Deutsche Bank	14/3/2023	123,126
USD	5,143,526	HUF	1,869,666,400	State Street	14/3/2023	(106,031)
USD	12,960,804	JPY	1,669,068,300	Morgan Stanley	14/3/2023	719,322
USD	22,880,154	ZAR	409,290,000	UBS	14/3/2023	611,820
USD	10,942,782	CLP	8,803,325,954	BNP Paribas	14/3/2023	350,509
USD	3,040,250	COP	13,896,983,212	Bank of America	14/3/2023	157,898
USD	7,130,278	AUD	10,009,300	JP Morgan	14/3/2023	376,775
USD	35,517,049	BRL	180,843,366	Bank of America	2/3/2023	820,664
USD	12,012,905	MXN	226,091,100	Deutsche Bank	14/3/2023	(295,274)
USD	8,340,190	BRL	43,406,376	HSBC Bank	2/3/2023	12,296
USD	5,998,585	BRL	30,585,824	Deutsche Bank	2/3/2023	130,426
USD	11,923,014	CLP	9,540,258,700	Goldman Sachs	14/3/2023	444,054
USD	3,161,800	ZAR	54,975,100	Goldman Sachs	14/3/2023	170,757
USD	25,473,797	RON	115,433,200	BNP Paribas	14/3/2023	541,676
USD	6,241,531	ZAR	107,530,000	JP Morgan	14/3/2023	391,122
USD	6,301,171	RON	28,720,000	JP Morgan	14/3/2023	98,011
USD	25,546,071	MXN	483,967,700	HSBC Bank	14/3/2023	(800,659)
USD	10,853,435	HUF	3,888,847,400	Goldman Sachs	14/3/2023	(65,477)
USD	2,892,711	PHP	155,726,192	Citigroup	14/3/2023	80,134
USD	7,884,990	COP	36,247,298,000	Standard Chartered Bank	14/3/2023	366,992
USD	1,022,300	PHP	55,047,708	RBS	14/3/2023	28,081

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	7,966,913	IDR	119,444,775,278	BNP Paribas	14/3/2023	136,596
USD	9,797,913	CZK	212,586,300	Deutsche Bank	14/3/2023	183,604
USD	13,502,689	BRL	68,874,500	BNP Paribas	2/3/2023	288,512
USD	17,044,761	PLN	74,169,100	JP Morgan	14/3/2023	306,916
USD	6,181,829	ZAR	105,355,300	HSBC Bank	14/3/2023	449,740
USD	12,747,554	CAD	17,079,300	BNP Paribas	14/3/2023	180,887
USD	31,363,000	CHF	29,164,800	JP Morgan	14/3/2023	140,276
USD	17,957,297	PEN	69,392,800	Morgan Stanley	14/3/2023	(262,240)
USD	5,005,992	ZAR	88,350,000	Toronto-Dominion	14/3/2023	199,114
USD	3,777,992	COP	17,990,797,000	HSBC Bank	14/3/2023	46,548
USD	25,187,948	BRL	131,480,000	BNY Mellon	2/3/2023	(37,644)
USD	15,004,387	CZK	332,503,100	Morgan Stanley	14/3/2023	(33,212)
USD	1,831,360	PEN	7,100,000	BNP Paribas	14/3/2023	(32,792)
USD	1,838,044	HUF	664,340,000	HSBC Bank	14/3/2023	(27,257)
USD	4,981,108	HUF	1,813,664,800	Morgan Stanley	14/3/2023	(111,210)
USD	3,983,598	CLP	3,200,422,400	Standard Chartered Bank	14/3/2023	132,809
USD	10,549,320	CAD	14,089,600	Bank of America	14/3/2023	182,425
USD	3,901,724	PEN	15,098,500	Deutsche Bank	14/3/2023	(62,487)
USD	4,007,945	HUF	1,444,800,000	Citigroup	14/3/2023	(48,693)
USD	11,231,534	COP	54,283,122,200	Barclays	14/3/2023	(27,247)
USD	2,603,378	CZK	57,600,000	JP Morgan	14/3/2023	(1,608)
USD	2,316,428	ZAR	41,800,200	Standard Chartered Bank	14/3/2023	42,195
USD	7,949,493	INR	659,430,300	Standard Chartered Bank	14/3/2023	(21,301)
USD	23,785,702	EUR	22,296,100	BNP Paribas	14/3/2023	51,074
USD	7,776,266	PEN	30,175,800	Citigroup	14/3/2023	(146,589)
USD	8,185,334	CZK	182,290,000	UBS	14/3/2023	(58,810)
USD	1,653,785	EUR	1,550,000	Bank of America	14/3/2023	3,780
USD	3,991,130	GBP	3,300,000	Morgan Stanley	14/3/2023	(15,661)
USD	65,894,401	BRL	342,476,266	HSBC Bank	4/4/2023	623,391
USD	179,099,214	THB	6,236,234,641	Standard Chartered Bank	14/3/2023	2,421,264
USD	20,218,688	THB	700,436,000	Standard Chartered Bank	15/5/2023	252,162
USD	9,596,271	MXN	176,368,900	Citibank	14/3/2023	(5,080)
ZAR	357,311,230	USD	21,121,759	BNP Paribas	14/3/2023	(1,681,445)
ZAR	216,339,500	USD	12,530,017	JP Morgan	14/3/2023	(759,584)
ZAR	470,824,800	USD	26,690,070	Morgan Stanley	14/3/2023	(1,073,799)
ZAR	65,173,500	USD	3,844,437	UBS	14/3/2023	(298,528)
ZAR	81,409,800	USD	4,701,054	Citibank	14/3/2023	(271,773)
ZAR	306,989,200	USD	17,123,691	Goldman Sachs	14/3/2023	(421,259)
ZAR	229,100,000	USD	12,887,911	Société Générale	14/3/2023	(423,215)
Net unrealised depreciation						(1,860,570)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	2,526,272	USD	1,764,719	BNY Mellon	15/3/2023	(60,089)
USD	68,804	AUD	100,002	BNY Mellon	15/3/2023	1,327
Net unrealised depreciation						(58,762)
CAD Hedged Share Class						
CAD	588,491	USD	439,019	BNY Mellon	15/3/2023	(6,012)
USD	16,759	CAD	22,489	BNY Mellon	15/3/2023	212
Net unrealised depreciation						(5,800)
CHF Hedged Share Class						
CHF	1,203,655	USD	1,313,262	BNY Mellon	15/3/2023	(24,484)
USD	53,806	CHF	49,751	BNY Mellon	15/3/2023	537
Net unrealised depreciation						(23,947)
EUR Hedged Share Class						
EUR	302,317,131	USD	325,171,017	BNY Mellon	15/3/2023	(3,325,322)
USD	13,756,151	EUR	12,871,321	BNY Mellon	15/3/2023	53,465
Net unrealised depreciation						(3,271,857)
GBP Hedged Share Class						
GBP	97,917,575	USD	119,032,928	BNY Mellon	15/3/2023	(141,143)
USD	5,158,549	GBP	4,287,748	BNY Mellon	15/3/2023	(47,632)
Net unrealised depreciation						(188,775)
HKD Hedged Share Class						
HKD	17,243,330	USD	2,201,684	BNY Mellon	15/3/2023	(3,321)
USD	454,328	HKD	3,559,166	BNY Mellon	15/3/2023	568
Net unrealised depreciation						(2,753)
NZD Hedged Share Class						
NZD	229,480	USD	146,099	BNY Mellon	15/3/2023	(4,277)
USD	5,577	NZD	8,899	BNY Mellon	15/3/2023	77
Net unrealised depreciation						(4,200)
PLN Hedged Share Class						
PLN	6,901,130	USD	1,562,022	BNY Mellon	15/3/2023	(4,756)
USD	59,108	PLN	264,571	BNY Mellon	15/3/2023	(594)
Net unrealised depreciation						(5,350)
SEK Hedged Share Class						
SEK	33,445	USD	3,226	BNY Mellon	15/3/2023	(13)
USD	127	SEK	1,327	BNY Mellon	15/3/2023	(1)
Net unrealised depreciation						(14)
SGD Hedged Share Class						
SGD	7,283,764	USD	5,511,548	BNY Mellon	15/3/2023	(103,252)
USD	411,083	SGD	549,795	BNY Mellon	15/3/2023	2,854
Net unrealised depreciation						(100,398)
Total net unrealised depreciation						(5,522,426)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
621	USD	US Treasury 10 Year Note (CBT)	June 2023	(413,811)
Total				(413,811)

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

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 41,679,882	Fund receives Fixed 12.6355%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(56,124)	(56,124)
IRS	BRL 49,090,978	Fund receives Fixed 12.97%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	43,227	43,227
IRS	BRL 46,828,624	Fund receives Fixed 11.985%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(270,334)	(270,334)
IRS	BRL 56,747,094	Fund receives Fixed 12.78%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(23,706)	(23,706)
IRS	CLP 1,427,135,312	Fund receives CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 9.96%	Morgan Stanley	15/3/2024	3,279	3,279
IRS	MXN 221,472,007	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 9.29%	Morgan Stanley	17/2/2028	31,231	31,231
IRS	THB 304,158,188	Fund receives Fixed 2.201%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	15/3/2028	(97,630)	(97,630)
IRS	THB 215,321,498	Fund receives Fixed 2.279%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	15/3/2028	(46,706)	(46,706)
IRS	THB 875,024,980	Fund receives Fixed 2.5207%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	15/3/2028	92,327	92,327
IRS	CNY 61,710,944	Fund receives Floating CNRR 3 Month; and pays Fixed 2.477%	Morgan Stanley	15/3/2028	197,894	197,894
IRS	CNY 109,277,861	Fund receives Floating CNRR 3 Month; and pays Fixed 2.915%	Morgan Stanley	15/3/2028	29,605	29,605
IRS	CNY 108,938,812	Fund receives Floating CNRR 3 Month; and pays Fixed 2.938%	Morgan Stanley	15/3/2028	12,718	12,718
IRS	PLN 29,776,306	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 6.42%	Morgan Stanley	15/3/2028	(129,801)	(129,801)
IRS	PLN 8,719,860	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 6.755%	Morgan Stanley	15/3/2028	(65,592)	(65,592)
IRS	CZK 243,542,706	Fund receives Fixed 4.8%; and pays Floating CZK Interbank 6 Month	Morgan Stanley	20/9/2028	(41,825)	(41,825)
IRS	THB 56,466,522	Fund receives Fixed 2.455%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	15/3/2033	(46,263)	(46,263)
IRS	THB 172,383,988	Fund receives Fixed 2.6425%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	15/3/2033	(60,766)	(60,766)
IRS	THB 132,541,042	Fund receives Fixed 2.6925%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	15/3/2033	(30,220)	(30,220)
IRS	THB 1,095,663,955	Fund receives Fixed 2.837%; and pays Floating THB BKIBOR 3 Month	Morgan Stanley	15/3/2033	144,316	144,316
Total					(314,370)	(314,370)

IRS: Interest Rate Swaps

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
160,100,000	Call	OTC EUR/USD	JP Morgan	EUR 1.078	22/3/2023	(154,251)	612,450
Total						(154,251)	612,450

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

Emerging Markets Sustainable Equity Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
17,764	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	1,776,959	3.34
Total Funds		1,776,959	3.34
COMMON / PREFERRED STOCKS (SHARES)			
	Austria		
24,213	Erste Bank	944,711	1.77
	Brazil		
66,653	Arezzo Industria e Comercio	953,598	1.79
421,193	B3 - Brasil Bolsa Balcao	863,046	1.62
255,006	Banco Bradesco	647,280	1.22
1,225,112	Hapvida Participacoes e Investimentos	1,060,069	1.99
225,763	Iguatemi	837,272	1.57
203,631	Sendas Distribuidora	705,575	1.33
		5,066,840	9.52
	Cayman Islands		
77,100	Alibaba	849,682	1.60
14,374	Alibaba	1,279,286	2.40
35,000	Baidu	601,096	1.13
2,196	Baidu	309,702	0.58
214,000	China Mengniu Dairy	940,630	1.77
27,314	Kanzhun	559,118	1.05
49,713	KE	914,719	1.72
56,800	Meituan	984,900	1.85
31,095	Tencent	1,374,243	2.58
672,000	Xinyi Solar	717,462	1.35
		8,530,838	16.03
	China		
170,500	China Merchants Bank	923,207	1.73
93,000	China Merchants Bank	499,262	0.94
8,000	Contemporary Amperex Technology	464,927	0.87
59,800	Haier Smart Home	226,382	0.43
259,000	Haier Smart Home	915,690	1.72
121,640	LONGi Green Energy Technology	774,305	1.45
80,900	Shenzhen Inovance Technology	853,244	1.60
24,600	Shenzhen Mindray Bio-Medical Electronics	1,111,509	2.09
		5,768,526	10.83
	Egypt		
339,920	Commercial International Bank Egypt	589,394	1.11
	Greece		
144,138	National Bank of Greece	800,332	1.50
	Hong Kong		
368,000	Hang Lung Properties	709,838	1.33
	Hungary		
22,364	OTP Bank Nyrt	681,791	1.28
	India		
3,875	Axis Bank	39,567	0.07
20,626	Axis Bank	1,051,926	1.98
27,913	HDFC Bank	540,111	1.01
13,568	HDFC Bank	912,719	1.71
27,389	Hindustan Unilever	815,251	1.53
31,596	ICICI Bank	652,458	1.23
29,286	Tata Consultancy Services	1,173,618	2.21
		5,185,650	9.74
	Indonesia		
1,229,100	Bank Central Asia	705,221	1.32
2,322,700	Bank Rakyat Indonesia Persero	711,279	1.34
		1,416,500	2.66
	Kazakhstan		
10,068	Kaspi.KZ JSC	756,107	1.42
	Mexico		
126,469	Grupo Financiero Banorte	1,068,345	2.00
256,354	Wal-Mart de Mexico	1,000,236	1.88
		2,068,581	3.88
	Panama		
8,484	Copa	770,602	1.45
	Saudi Arabia		
31,122	Leejam Sports	758,839	1.43
	South Africa		
36,068	Gold Fields	327,726	0.62
35,579	Gold Fields	324,480	0.61
621,589	Life Healthcare	661,898	1.24
1,718	Naspers	305,084	0.57
		1,619,188	3.04
	South Korea		
53,255	Samsung Electronics	2,438,884	4.58
619	Samsung Electronics	710,302	1.34
22,859	Samsung Electronics	922,479	1.73
2,079	Samsung SDI	1,093,508	2.05
		5,165,173	9.70
	Taiwan		
69,000	Accton Technology	640,870	1.20
60,000	Delta Electronics	564,170	1.06
128,000	Taiwan Semiconductor Manufacturing	2,146,670	4.03
32,126	Taiwan Semiconductor Manufacturing	2,821,787	5.30
		6,173,497	11.59
	Thailand		
917,000	Bangkok Dusit Medical Services	726,516	1.36
	United Arab Emirates		
273,404	Abu Dhabi Commercial Bank	623,797	1.17
581,358	Aldar Properties	743,936	1.40
		1,367,733	2.57
	United Kingdom		
60,809	Prudential	928,606	1.74

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

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

NM0423U-2875152-286/1102

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	United States		
21,070	Yum China	1,242,919	2.33
Total Common / Preferred Stocks (Shares)		51,272,181	96.28
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		53,049,140	99.62
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	Cyprus		
6,774	TCS**	68	0.00
Total Common Stocks (Shares)		68	0.00
Total Other Transferable Securities		68	0.00
Total Portfolio		53,049,208	99.62
Other Net Assets		203,071	0.38
Total Net Assets (USD)		53,252,279	100.00

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
NZD Hedged Share Class						
NZD	8,177	USD	5,204	BNY Mellon	15/3/2023	(151)
USD	409	NZD	656	BNY Mellon	15/3/2023	3
Net unrealised depreciation						(148)
Total net unrealised depreciation						(148)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
11	USD	MSCI Emerging Markets Index	March 2023	(48,806)
Total				(48,806)

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised depreciation USD
	United Kingdom		
895	Prudential	JP Morgan	(315)
			(315)
Total			(315)

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

Sector Breakdown
as at 28 February 2023

	% of Net Assets
Financials	30.76
Technology	20.61
Communications	15.01
Consumer Cyclical	13.23
Consumer Non-cyclical	9.98
Investment Funds	3.34
Energy	2.80
Industrial	2.66
Basic Materials	1.23
Other Net Assets	0.38
	100.00

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

ESG Flex Choice Cautious Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
145,966	iShares Asia Investment Grade Bond UCITS ETF~	662,043	5.67
19,807	iShares Edge MSCI World Minimum Volatility ESG UCITS ETF~	117,303	1.00
126,707	iShares Global Aggregate Bond ESG UCITS ETF~	505,308	4.32
21,563	iShares Global Clean Energy UCITS ETF~	237,279	2.03
9,652	iShares IV Public Company - iShares MSCI Japan SRI UCITS ETF USD~	58,974	0.51
168,514	iShares JP Morgan ESG USD EM Bond UCITS ETF~	683,830	5.85
357	iShares MSCI Canada UCITS ETF~	59,401	0.51
79,236	iShares MSCI EM ESG Enhanced UCITS ETF~	370,825	3.17
2,246	iShares MSCI Europe SRI UCITS ETF~	245,667	2.10
12,087	iShares MSCI Pacific EX-Japan ESG Enhanced UCITS ETF~	59,039	0.51
21,465	iShares MSCI USA ESG Enhanced UCITS ETF~	153,432	1.31
38,680	iShares MSCI USA ESG Screened UCITS ETF~	284,066	2.43
62,159	iShares MSCI USA SRI UCITS ETF~	520,892	4.46
37,008	iShares MSCI USA Value Factor ESG UCITS ETF~	173,475	1.48
48,457	iShares MSCI World ESG Enhanced UCITS ETF~	320,155	2.74
511,377	iShares USD Corp Bond ESG UCITS ETF~	2,146,300	18.37
130,688	iShares USD High Yield Corp Bond ESG UCITS ETF~	577,432	4.94
6,453	iShares USD Treasury Bond 1-3yr UCITS ETF~	818,886	7.01
236,640	iShares USD Treasury Bond 20+yr UCITS ETF~	881,366	7.54
347,970	iShares USD Treasury Bond 3-7yr UCITS ETF~	1,643,188	14.06
6,835	iShares USD Treasury Bond 7-10yr UCITS ETF~	1,192,502	10.20
Total Funds		11,711,363	100.21
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		11,711,363	100.21
Total Portfolio		11,711,363	100.21
Other Net Liabilities		(24,451)	(0.21)
Total Net Assets (USD)		11,686,912	100.00

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	146,640	USD	102,437	BNY Mellon	15/3/2023	(3,491)
USD	2,567	AUD	3,731	BNY Mellon	15/3/2023	51
Net unrealised depreciation						(3,440)
CAD Hedged Share Class						
CAD	18,776	USD	14,007	BNY Mellon	15/3/2023	(192)
USD	338	CAD	454	BNY Mellon	15/3/2023	4
Net unrealised depreciation						(188)
CNH Hedged Share Class						
CNY	4,414,432	USD	651,490	BNY Mellon	15/3/2023	(15,743)
USD	16,253	CNY	111,379	BNY Mellon	15/3/2023	213
Net unrealised depreciation						(15,530)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP Hedged Share Class						
GBP	11,946	USD	14,522	BNY Mellon	15/3/2023	(17)
USD	377	GBP	314	BNY Mellon	15/3/2023	(4)
Net unrealised depreciation						(21)
HKD Hedged Share Class						
HKD	1,116,701	USD	142,584	BNY Mellon	15/3/2023	(215)
USD	3,710	HKD	29,069	BNY Mellon	15/3/2023	4
Net unrealised depreciation						(211)
Total net unrealised depreciation						(19,390)

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

ESG Flex Choice Growth Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
42,074	iShares Asia Investment Grade Bond UCITS ETF~	190,831	1.44
90,746	iShares Edge MSCI World Minimum Volatility ESG UCITS ETF~	537,425	4.03
16,752	iShares Global Aggregate Bond ESG UCITS ETF~	66,807	0.50
24,001	iShares Global Clean Energy UCITS ETF~	264,107	1.98
57,490	iShares IV Public Company - iShares MSCI Japan SRI UCITS ETF USD~	351,264	2.64
33,324	iShares JP Morgan ESG USD EM Bond UCITS ETF~	135,229	1.02
1,524	iShares MSCI Canada UCITS ETF~	253,578	1.90
286,190	iShares MSCI EM ESG Enhanced UCITS ETF~	1,339,369	10.05
12,451	iShares MSCI Europe SRI UCITS ETF~	1,361,890	10.22
51,199	iShares MSCI Pacific EX-Japan ESG Enhanced UCITS ETF~	250,082	1.88
24,257	iShares MSCI UK IMI ESG Leaders UCITS ETF~	148,141	1.11
255,039	iShares MSCI USA ESG Enhanced UCITS ETF~	1,823,019	13.68
134,604	iShares MSCI USA ESG Screened UCITS ETF~	988,532	7.42
298,518	iShares MSCI USA SRI UCITS ETF~	2,501,581	18.78
42,368	iShares MSCI USA Value Factor ESG UCITS ETF~	198,600	1.49
153,880	iShares MSCI World ESG Enhanced UCITS ETF~	1,016,685	7.63
253,493	iShares USD Corp Bond ESG UCITS ETF~	1,063,935	7.99
78,777	iShares USD Treasury Bond 20+yr UCITS ETF~	293,405	2.20
3,847	iShares USD Treasury Bond 7-10yr UCITS ETF~	671,186	5.04
Total Funds		13,455,666	101.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		13,455,666	101.00
Total Portfolio		13,455,666	101.00
Other Net Liabilities		(132,741)	(1.00)
Total Net Assets (USD)		13,322,925	100.00

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	3,270,162	USD	2,284,323	BNY Mellon	15/3/2023	(77,744)
USD	92,417	AUD	135,004	BNY Mellon	15/3/2023	1,322
Net unrealised depreciation						(76,422)
CAD Hedged Share Class						
CAD	19,310	USD	14,405	BNY Mellon	15/3/2023	(197)
USD	571	CAD	770	BNY Mellon	15/3/2023	4
Net unrealised depreciation						(193)
CNH Hedged Share Class						
CNY	3,877,028	USD	572,566	BNY Mellon	15/3/2023	(14,214)
USD	23,630	CNY	162,466	BNY Mellon	15/3/2023	232
Net unrealised depreciation						(13,982)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP Hedged Share Class						
GBP	12,297	USD	14,949	BNY Mellon	15/3/2023	(18)
USD	597	GBP	496	BNY Mellon	15/3/2023	(5)
Net unrealised depreciation						(23)
HKD Hedged Share Class						
HKD	23,393,841	USD	2,986,920	BNY Mellon	15/3/2023	(4,424)
USD	167,150	HKD	1,310,331	BNY Mellon	15/3/2023	96
Net unrealised depreciation						(4,328)
Total net unrealised depreciation						(94,948)

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

ESG Flex Choice Moderate Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
63,551	iShares Asia Investment Grade Bond UCITS ETF~	288,242	2.41
60,690	iShares Edge MSCI World Minimum Volatility ESG UCITS ETF~	359,424	3.00
41,876	iShares Global Aggregate Bond ESG UCITS ETF~	167,001	1.39
21,885	iShares Global Clean Energy UCITS ETF~	240,823	2.01
45,282	iShares IV Public Company - iShares MSCI Japan SRI UCITS ETF USD~	276,673	2.31
68,261	iShares JP Morgan ESG USD EM Bond UCITS ETF~	277,003	2.31
935	iShares MSCI Canada UCITS ETF~	155,575	1.30
194,854	iShares MSCI EM ESG Enhanced UCITS ETF~	911,917	7.62
7,990	iShares MSCI Europe SRI UCITS ETF~	873,946	7.30
33,620	iShares MSCI Pacific EX-Japan ESG Enhanced UCITS ETF~	164,217	1.37
15,756	iShares MSCI UK IMI ESG Leaders UCITS ETF~	96,224	0.80
227,730	iShares MSCI USA ESG Enhanced UCITS ETF~	1,627,814	13.60
40,910	iShares MSCI USA ESG Screened UCITS ETF~	300,443	2.51
188,511	iShares MSCI USA SRI UCITS ETF~	1,579,722	13.19
37,976	iShares MSCI USA Value Factor ESG UCITS ETF~	178,013	1.49
107,638	iShares MSCI World ESG Enhanced UCITS ETF~	711,164	5.94
389,225	iShares USD Corp Bond ESG UCITS ETF~	1,633,616	13.64
52,176	iShares USD High Yield Corp Bond ESG UCITS ETF~	230,534	1.93
664	iShares USD Treasury Bond 1-3yr UCITS ETF~	84,262	0.70
124,925	iShares USD Treasury Bond 20+yr UCITS ETF~	465,283	3.89
147,424	iShares USD Treasury Bond 3-7yr UCITS ETF~	696,167	5.81
4,052	iShares USD Treasury Bond 7-10yr UCITS ETF~	706,953	5.91
Total Funds		12,025,016	100.43
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		12,025,016	100.43
Total Portfolio		12,025,016	100.43
Other Net Liabilities		(51,819)	(0.43)
Total Net Assets (USD)		11,973,197	100.00

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	814,591	USD	568,963	BNY Mellon	15/3/2023	(19,309)
USD	18,671	AUD	27,160	BNY Mellon	15/3/2023	345
Net unrealised depreciation						(18,964)
CAD Hedged Share Class						
CAD	19,115	USD	14,261	BNY Mellon	15/3/2023	(195)
USD	451	CAD	606	BNY Mellon	15/3/2023	4
Net unrealised depreciation						(191)
CNH Hedged Share Class						
CNY	4,093,668	USD	604,030	BNY Mellon	15/3/2023	(14,477)
USD	323,710	CNY	2,211,350	BNY Mellon	15/3/2023	5,243
Net unrealised depreciation						(9,234)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP Hedged Share Class						
GBP	12,171	USD	14,796	BNY Mellon	15/3/2023	(18)
USD	472	GBP	392	BNY Mellon	15/3/2023	(3)
Net unrealised depreciation						(21)
HKD Hedged Share Class						
HKD	25,035,880	USD	3,196,582	BNY Mellon	15/3/2023	(4,742)
USD	104,836	HKD	821,547	BNY Mellon	15/3/2023	97
Net unrealised depreciation						(4,645)
Total net unrealised depreciation						(33,055)

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

ESG Global Conservative Income Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Guernsey		
750,000	Bluefield Solar Income Fund	1,176,863	0.25
394,929	Syncona	766,178	0.16
		1,943,041	0.41
	Ireland		
4,372,552	iShares Bond ESG Paris-Aligned Climate UCITS ETF~	20,788,424	4.43
1,943,251	iShares Green Bond Index Fund IE~	17,425,132	3.71
		38,213,556	8.14
	Jersey		
1,200,000	Foresight Solar Fund	1,585,811	0.34
	United Kingdom		
645,343	Aquila European Renewables Income Fund	622,756	0.13
1,692,922	Greencoat UK Wind Fund	3,002,270	0.64
479,433	Gresham House Energy Storage Fund	908,901	0.20
		4,533,927	0.97
Total Funds		46,276,335	9.86
COMMON / PREFERRED STOCKS (SHARES)			
	Australia		
407,258	APM Human Services International	596,462	0.13
	Belgium		
4,027	Azelis	96,326	0.02
6,926	KBC	491,469	0.11
3,243	Telenet	47,250	0.01
		635,045	0.14
	Brazil		
57,447	Atacadao	142,265	0.03
312,144	MRV Engenharia e Participacoes	337,243	0.07
		479,508	0.10
	Canada		
42,527	Brookfield Renewable	1,120,644	0.24
47,341	North West	1,160,076	0.25
		2,280,720	0.49
	China		
3,000	Contemporary Amperex Technology	163,906	0.03
	Denmark		
2,160	Chr Hansen	140,720	0.03
1,934	DSV	330,646	0.07
5,007	Novo Nordisk	669,278	0.14
6,176	Orsted	509,395	0.11
24,534	Tryg	516,355	0.11
10,468	Vestas Wind Systems	281,198	0.06
		2,447,592	0.52
	Finland		
69,542	Nordea Bank	834,814	0.18
19,338	Sampo	892,449	0.19
		1,727,263	0.37
	France		
9,073	ALD	114,320	0.02
16,076	BNP Paribas	1,070,019	0.23
2,062	Capgemini	366,520	0.08
7,309	Cie de Saint-Gobain	411,131	0.09
17,950	Euroapi	275,353	0.06
359	Hermes International	618,198	0.13
1,460	L'Oreal	547,208	0.12
4,374	Sanofi	388,805	0.08
282	Sartorius Stedim Biotech	87,335	0.02
12,399	Schneider Electric	1,882,664	0.40
9,801	Vinci	1,057,528	0.22
		6,819,081	1.45
	Germany		
12,193	LEG Immobilien	835,952	0.18
259	Sartorius*	104,455	0.02
19,237	Vonovia	455,725	0.09
		1,396,132	0.29
	India		
61,695	Bandhan Bank	162,001	0.03
	Indonesia		
3,854,800	Bank Rakyat Indonesia Persero	1,109,764	0.24
21,328,900	Dayamitra Telekomunikasi	907,255	0.19
		2,017,019	0.43
	Ireland		
2,192,138	Greencoat Renewables	2,433,273	0.52
718	Linde	233,960	0.05
1,460	STERIS	257,163	0.05
983	Trane Technologies	170,964	0.04
		3,095,360	0.66
	Italy		
32,810	UniCredit	641,764	0.14
	Japan		
36,700	Asahi	503,171	0.11
1,700	Daikin Industries*	273,151	0.06
2,200	GMO Payment Gateway	169,439	0.03
8,100	Nidec*	384,452	0.08
10,400	Recruit	265,133	0.06
		1,595,346	0.34
	Jersey		
4,484	Aptiv	489,498	0.10
	Netherlands		
1,389	ASML	806,731	0.17
10,008	ASR Nederland	429,644	0.09
4,558	Koninklijke DSM	532,830	0.12
10,058	STMicroelectronics	456,231	0.10
		2,225,436	0.48
	Norway		
18,625	Gjensidige Forsikring	313,327	0.07

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

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
	South Africa		
2,672	Capitec Bank	241,026	0.05
	South Korea		
593	Samsung SDI	293,225	0.06
	Spain		
8,237	ACCIONA Energias Renovables*	300,321	0.06
6,815	Amadeus IT Group SA	401,540	0.08
25,622	EDP Renovaveis	496,426	0.11
25,292	Industria de Diseno Textil	733,215	0.16
		1,931,502	0.41
	Sweden		
7,601	Alfa Laval	236,482	0.05
17,874	Epiroc	325,626	0.07
32,398	Volvo*	609,661	0.13
		1,171,769	0.25
	Switzerland		
4,515	Landis+Gyr	321,947	0.07
1,315	Lonza	748,026	0.16
3,527	Nestle	379,000	0.08
2,102	Roche	575,459	0.12
266	SGS	576,375	0.12
1,481	Sika*	391,905	0.08
1,323	Zurich Insurance	593,951	0.13
		3,586,663	0.76
	United Kingdom		
5,272	AstraZeneca	652,419	0.14
20,953	Halma	518,642	0.11
114,198	HSBC	825,464	0.18
28,442	Pearson	296,861	0.06
21,657	RELX*	615,403	0.13
1,166,666	Sdcl Energy Efficiency Income Trust	1,234,207	0.26
1,133,067	Triple Point Social Housing Reit	686,613	0.15
23,656	Wise*	156,632	0.03
		4,986,241	1.06
	United States		
4,127	Agilent Technologies	552,838	0.12
30,000	Allstate	646,420	0.14
1,250	Autodesk	233,429	0.05
8,710	Avangrid*	322,130	0.07
5,480	Ball	289,325	0.06
1,319	Block	92,839	0.02
12,627	Boston Scientific	556,739	0.12
257	Cable One*	167,703	0.03
4,068	Crown	334,403	0.07
4,161	Danaher	962,420	0.20
949	Darling Ingredients	54,868	0.01
4,385	Encompass Health*	240,665	0.05
606	Enphase Energy	120,208	0.03
742	Etsy	84,607	0.02
3,787	Global Payments	404,332	0.09
6,753	ICF International	646,221	0.14
689	Inspire Medical Systems	173,723	0.04
6,540	Instructure	161,025	0.03
4,378	Jack Henry & Associates	682,791	0.15
71	MercadoLibre	79,764	0.02
26,224	Mueller Water Products	344,163	0.07
1,903	PayPal	131,869	0.03
2,002	Quanta Services	306,604	0.07
295	SolarEdge Technologies	87,817	0.02
2,298	Stride	93,825	0.02
1,006	Tesla	196,537	0.04
663	Thermo Fisher Scientific	337,114	0.07
10,278	Trimble	500,998	0.11
1,588	Veeva Systems	249,567	0.05
3,641	Zoetis	571,905	0.12
11,673	Zurn Elkay Water Solutions	255,253	0.05
		9,882,102	2.11
Total Common / Preferred Stocks (Shares)		49,177,988	10.47
BONDS			
	Australia		
USD 225,000	Westpac Banking 2.668% 15/11/2035	161,920	0.03
USD 25,000	Westpac Banking 3.133% 18/11/2041	15,965	0.00
USD 95,000	Westpac Banking 4.11% 24/7/2034	78,846	0.02
USD 100,000	Westpac Banking 4.421% 24/7/2039	78,515	0.02
		335,246	0.07
	Austria		
EUR 1,400,000	ams-OSRAM 0% 5/3/2025	1,139,250	0.25
EUR 400,000	ams-OSRAM 2.125% 3/11/2027	291,220	0.06
		1,430,470	0.31
	British Virgin Islands		
EUR 313,000	Global Switch 2.25% 31/5/2027	288,728	0.06
	Canada		
USD 66,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	55,340	0.01
USD 24,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	18,694	0.00
USD 128,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	107,846	0.02
USD 125,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	116,623	0.03
USD 325,000	Bank of Nova Scotia/The 1.3% 11/6/2025	278,869	0.06
USD 437,000	Bank of Nova Scotia/The 3.4% 11/2/2024	403,042	0.08
USD 99,000	Bombardier 6% 15/2/2028	86,994	0.02
USD 293,000	Bombardier 7.125% 15/6/2026	270,259	0.06
USD 100,000	Bombardier 7.5% 1/2/2029	92,573	0.02
USD 211,000	Bombardier 7.875% 15/4/2027	197,484	0.04
USD 20,000	Canadian National Railway 3.85% 5/8/2032	17,173	0.00
USD 155,000	Canadian National Railway 4.45% 20/1/2049	129,660	0.03

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

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 45,000	Canadian Pacific Railway 2.05% 5/3/2030	34,624	0.01
USD 65,000	Canadian Pacific Railway 3% 2/12/2041	45,582	0.01
USD 30,000	Canadian Pacific Railway 3.1% 2/12/2051	19,071	0.00
USD 225,000	Canadian Pacific Railway 4.8% 1/8/2045	191,441	0.04
USD 98,000	Clarios Global 6.75% 15/5/2025	91,754	0.02
USD 55,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	50,732	0.01
USD 319,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	297,919	0.06
USD 48,000	Garda World Security 7.75% 15/2/2028	44,331	0.01
USD 70,000	GFL Environmental 4% 1/8/2028	57,309	0.02
USD 74,000	GFL Environmental 4.375% 15/8/2029	60,029	0.01
USD 177,000	GFL Environmental 4.75% 15/6/2029	148,258	0.03
USD 102,000	GFL Environmental 5.125% 15/12/2026	91,878	0.02
USD 69,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	66,115	0.01
USD 5,000	Masonite International 5.375% 1/2/2028	4,398	0.00
USD 75,000	Nutrien 5.9% 7/11/2024	70,830	0.01
USD 224,000	Open Text 6.9% 1/12/2027	213,407	0.05
USD 40,000	Rogers Communications 3.8% 15/3/2032	32,682	0.01
USD 103,000	Rogers Communications 4.3% 15/2/2048	74,326	0.02
USD 121,000	Rogers Communications 4.35% 1/5/2049	87,809	0.02
USD 731,000	Rogers Communications 4.55% 15/3/2052	542,517	0.11
USD 140,000	Toronto-Dominion Bank/The 0.7% 10/9/2024	122,672	0.03
USD 150,000	Toronto-Dominion Bank/The 2.65% 12/6/2024	136,345	0.03
USD 555,000	Toronto-Dominion Bank/The 8.125% 31/10/2082	545,117	0.12
USD 295,000	TransAlta 7.75% 15/11/2029	283,306	0.06
USD 54,000	Videotron 3.625% 15/6/2029	42,561	0.01
		5,129,570	1.09
	Cayman Islands		
USD 400,000	Alibaba 3.15% 9/2/2051	238,719	0.05
	Cyprus		
EUR 375,000	Bank of Cyprus 2.5% 24/6/2027	320,289	0.07
	Denmark		
USD 395,000	Danske Bank 6.466% 9/1/2026	374,388	0.08
	Finland		
USD 243,000	Ahlstrom-Munksjo 3 Oy 4.875% 4/2/2028	195,083	0.04
EUR 600,000	Citycon 3.625% 10/9/2171*	332,640	0.07
EUR 231,000	Citycon 4.496% 22/2/2172	145,241	0.03
EUR 950,000	Finnair 4.25% 19/5/2025	851,903	0.18
USD 95,000	Nokia 6.625% 15/5/2039	87,172	0.02
USD 700,000	Nordea Bank 1.5% 30/9/2026	571,944	0.12
USD 240,000	Nordea Bank 3.75% 1/3/2172*	173,902	0.04
USD 500,000	Nordea Bank 6.625% 26/9/2171	457,598	0.10
EUR 200,000	SBB Treasury 1.125% 26/11/2029	131,036	0.03
		2,946,519	0.63
	France		
EUR 3,520	Accor 0.7% 7/12/2027	161,065	0.03
EUR 600,000	Accor 4.375% 30/4/2171	581,439	0.12
EUR 300,000	Air France-KLM 8.125% 31/5/2028	302,477	0.07
USD 209,000	Altice France 5.125% 15/7/2029	151,090	0.03
EUR 200,000	Atos 0% 6/11/2024	176,762	0.04
EUR 300,000	Atos 1.75% 7/5/2025	273,283	0.06
EUR 200,000	Atos 2.5% 7/11/2028	154,658	0.03
EUR 200,000	Banijay 6.5% 1/3/2026	190,226	0.04
USD 400,000	BNP Paribas 2.819% 19/11/2025	357,481	0.08
USD 200,000	BNP Paribas 4.245% 23/3/2171	153,200	0.03
USD 1,100,000	BNP Paribas 4.625% 25/8/2171	812,316	0.17
EUR 200,000	BNP Paribas 6.875% 12/6/2029	198,755	0.04
EUR 200,000	BNP Paribas 7.375% 6/11/2030	201,200	0.04
USD 400,000	BPCE 5.975% 18/1/2027	375,382	0.08
EUR 100,000	Burger King France 7.232% 1/11/2026	99,621	0.02
EUR 300,000	Casino Guichard Perrachon 3.992% 31/1/2172	64,782	0.01
EUR 500,000	Casino Guichard Perrachon 4.498% 7/3/2024	415,725	0.09
EUR 276,000	Casino Guichard Perrachon 5.25% 15/4/2027	158,617	0.03
USD 786,000	Constellium 3.75% 15/4/2029	608,511	0.13
USD 760,000	Credit Agricole 4.75% 23/3/2171	584,019	0.13
USD 250,000	Credit Agricole 8.125% 23/3/2171*	238,391	0.05
EUR 132,000	Elior 3.75% 15/7/2026	111,676	0.02
EUR 100,000	Eutelsat 2% 2/10/2025	91,460	0.02
EUR 100,000	Faurecia 2.625% 15/6/2025	94,963	0.02
EUR 811,000	Faurecia 2.75% 15/2/2027*	714,061	0.15
EUR 306,000	Faurecia 7.25% 15/6/2026*	314,606	0.07
EUR 606,000	Goldstory 5.375% 1/3/2026*	567,404	0.12
EUR 100,000	iliad 1.875% 11/2/2028	82,376	0.02
EUR 100,000	iliad 2.375% 17/6/2026	90,265	0.02
EUR 500,000	iliad 5.375% 14/6/2027	488,925	0.10
EUR 200,000	iliad 5.625% 15/2/2030	193,471	0.04
USD 400,000	Iliad 6.5% 15/10/2026	351,894	0.08
USD 200,000	Iliad 7% 15/10/2028*	172,977	0.04
GBP 1,700,000	Korian 4.125% 15/6/2171*	1,527,782	0.33
EUR 214,000	Paprec 3.5% 1/7/2028	183,350	0.04
EUR 300,000	Quatrim 5.875% 15/1/2024*	281,409	0.06
EUR 1,400,000	RCI Banque 2.625% 18/2/2030	1,291,500	0.28
EUR 200,000	Renault 2.375% 25/5/2026	183,545	0.04
USD 450,000	Societe Generale 5.375% 18/5/2171*	348,056	0.07

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 475,000	Societe Generale 6.447% 12/1/2027	450,303	0.10
EUR 200,000	Societe Generale 7.875% 18/1/2029	203,298	0.04
USD 500,000	Societe Generale 7.875% 18/6/2171	468,861	0.10
USD 500,000	Societe Generale 7.875% 18/6/2171	468,861	0.10
USD 400,000	Societe Generale 8% 29/3/2171*	374,372	0.08
EUR 300,000	Tereos Finance Groupe I 7.25% 15/4/2028	299,583	0.06
EUR 200,000	Unibail-Rodamco-Westfield 2.125% 25/7/2023	183,140	0.04
EUR 313,000	Vallourec 8.5% 30/6/2026	316,161	0.07
EUR 300,000	Verallia 1.875% 10/11/2031	236,354	0.05
		16,349,653	3.48
	Germany		
USD 400,000	Allianz 3.2% 30/4/2171	283,667	0.06
USD 400,000	Allianz 3.5% 30/4/2171	320,439	0.07
EUR 800,000	Bayer 4.5% 25/3/2082*	746,719	0.16
USD 200,000	Cheplapharm Arzneimittel 5.5% 15/1/2028	166,528	0.04
EUR 1,400,000	Commerzbank 6.125% 9/4/2171	1,324,050	0.28
GBP 100,000	Commerzbank 8.625% 28/2/2033	117,318	0.02
USD 430,000	Deutsche Bank 1.447% 1/4/2025	381,904	0.08
USD 305,000	Deutsche Bank 2.129% 24/11/2026	256,745	0.05
USD 990,000	Deutsche Bank 2.222% 18/9/2024	909,451	0.19
EUR 700,000	Deutsche Bank 4% 24/6/2032	631,015	0.13
USD 800,000	Deutsche Bank 6% 30/4/2171*	682,136	0.15
USD 250,000	Deutsche Bank 6.119% 14/7/2026	234,975	0.05
USD 240,000	Deutsche Bank 6.72% 18/1/2029	227,515	0.05
EUR 200,000	Deutsche Bank 6.75% 30/4/2171	182,320	0.04
USD 210,000	Deutsche Bank 7.079% 10/2/2034	191,361	0.04
EUR 200,000	Deutsche Bank 10% 12/1/2027	212,871	0.05
EUR 200,000	Deutsche Lufthansa 2% 14/7/2024	193,888	0.04
EUR 500,000	Deutsche Lufthansa 3.5% 14/7/2029	433,838	0.09
EUR 500,000	DIC Asset 2.25% 22/9/2026	356,740	0.08
EUR 207,000	Gruenenthal 4.125% 15/5/2028	181,635	0.04
EUR 207,000	Nidda Healthcare 7.5% 21/8/2026	202,895	0.04
EUR 600,000	Tele Columbus 3.875% 2/5/2025*	487,524	0.10
EUR 270,000	TK Elevator Holdco 6.625% 15/7/2028	232,673	0.05
EUR 730,000	TK Elevator Midco 4.375% 15/7/2027	664,774	0.14
EUR 200,000	Vantage Towers 0% 31/3/2025	193,267	0.04
EUR 100,000	Vantage Towers 0.375% 31/3/2027	94,195	0.02
		9,910,443	2.10
	Ireland		
USD 482,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.15% 15/2/2024	442,024	0.09
USD 251,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.5% 15/1/2025	224,842	0.05
USD 150,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.65% 21/7/2027	127,654	0.03
USD 195,000	AerCap Ireland Capital / AerCap Global Aviation Trust 4.625% 15/10/2027	172,685	0.04
USD 150,000	AerCap Ireland Capital / AerCap Global Aviation Trust 6.5% 15/7/2025	141,503	0.03
USD 975,000	AIB 4.263% 10/4/2025	895,396	0.19
EUR 200,000	AIB 5.25% 9/4/2171	185,850	0.04
EUR 800,000	AIB 6.25% 23/12/2171*	758,400	0.16
USD 365,000	Bank of Ireland 6.253% 16/9/2026	343,692	0.07
USD 513,000	Shire Acquisitions Investments Ireland 2.875% 23/9/2023	475,313	0.10
		3,767,359	0.80
	Italy		
EUR 586,000	Azzurra Aeroporti 2.125% 30/5/2024	568,054	0.12
EUR 221,000	Azzurra Aeroporti 2.625% 30/5/2027	193,358	0.04
EUR 1,825,000	Banco BPM 2.875% 29/6/2031*	1,601,437	0.34
EUR 200,000	Banco BPM 3.375% 19/1/2032	175,750	0.04
EUR 248,000	Castor 7.296% 15/2/2029	242,499	0.05
EUR 200,000	Cedacri Mergeco 7.279% 15/5/2028*	194,871	0.04
EUR 920,000	doValue 3.375% 31/7/2026*	841,404	0.18
EUR 175,000	Enel 6.375% 16/4/2028	175,219	0.04
EUR 155,000	Fiber Bidco 11% 25/10/2027	166,176	0.04
EUR 233,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	204,186	0.05
EUR 270,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	234,865	0.05
EUR 264,000	Inter Media and Communication 6.75% 9/2/2027	249,537	0.05
EUR 1,300,000	Intesa Sanpaolo 5.5% 1/3/2172	1,110,525	0.24
EUR 600,000	Intesa Sanpaolo 7.75% 11/7/2171*	595,875	0.13
EUR 400,000	Nexi 0% 24/2/2028	293,943	0.06
EUR 1,100,000	Poste Italiane 2.625% 24/6/2171*	848,375	0.18
EUR 492,000	Rekeep 7.25% 1/2/2026*	425,920	0.09
EUR 100,000	Telecom Italia 1.625% 18/1/2029	75,967	0.02
EUR 300,000	Telecom Italia 2.375% 12/10/2027	254,703	0.05
EUR 700,000	Telecom Italia 2.875% 28/1/2026	648,046	0.14
EUR 600,000	Telecom Italia 3% 30/9/2025	570,810	0.12
EUR 200,000	Telecom Italia 6.875% 15/2/2028	202,591	0.04
EUR 200,000	UniCredit 2.731% 15/1/2032	172,000	0.04
EUR 265,000	UniCredit 4.875% 20/2/2029	262,748	0.05

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

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,200,000	UniCredit 7.5% 3/6/2171*	1,181,100	0.25
USD 800,000	UniCredit 8% 3/6/2171*	734,076	0.15
		12,224,035	2.60
	Japan		
USD 85,000	Honda Motor 2.967% 10/3/2032	68,877	0.01
USD 300,000	Mitsubishi UFJ Financial 0.953% 19/7/2025	263,238	0.06
USD 200,000	Mitsubishi UFJ Financial 2.048% 17/7/2030	149,306	0.03
USD 400,000	Mitsubishi UFJ Financial 2.527% 13/9/2023	370,139	0.08
USD 210,000	Mitsubishi UFJ Financial 2.559% 25/2/2030	164,470	0.03
USD 200,000	Mitsubishi UFJ Financial 3.195% 18/7/2029	164,666	0.04
USD 275,000	Mizuho Financial 0.849% 8/9/2024	251,664	0.05
USD 200,000	Nomura 2.679% 16/7/2030	152,178	0.03
USD 200,000	Nomura 3.103% 16/1/2030	158,761	0.03
USD 735,000	NTT Finance 1.162% 3/4/2026	609,135	0.13
EUR 298,000	SoftBank 2.125% 6/7/2024	280,902	0.06
EUR 664,000	SoftBank 3.125% 19/9/2025	609,466	0.13
EUR 129,000	SoftBank 4.5% 20/4/2025	123,480	0.03
EUR 300,000	SoftBank 4.75% 30/7/2025	287,243	0.06
USD 200,000	SoftBank 6% 19/1/2172	183,552	0.04
USD 335,000	Sumitomo Mitsui Financial 1.474% 8/7/2025	286,465	0.06
USD 550,000	Sumitomo Mitsui Financial 2.632% 14/7/2026	472,045	0.10
USD 250,000	Sumitomo Mitsui Financial 3.944% 19/7/2028	219,452	0.05
USD 215,000	Takeda Pharmaceutical 3.175% 9/7/2050	136,658	0.03
USD 343,000	Takeda Pharmaceutical 4.4% 26/11/2023	319,863	0.07
USD 200,000	Takeda Pharmaceutical 5% 26/11/2028	185,316	0.04
		5,456,876	1.16
	Jersey		
GBP 140,000	AA Bond 4.875% 31/7/2043	156,075	0.03
EUR 410,000	Adient Global 3.5% 15/8/2024	401,421	0.09
USD 230,000	Aptiv 5.4% 15/3/2049	189,259	0.04
USD 170,000	Aptiv / Aptiv 3.25% 1/3/2032	132,936	0.03
USD 225,000	Aptiv / Aptiv 4.15% 1/5/2052	152,755	0.03
GBP 380,000	CPUK Finance 4.5% 28/8/2027	374,510	0.08
GBP 200,000	CPUK Finance 4.875% 28/2/2047	219,485	0.05
		1,626,441	0.35
	Luxembourg		
EUR 1,200,000	ADLER 2.75% 13/11/2026	545,196	0.12
EUR 300,000	ADLER 3.25% 5/8/2025	142,068	0.03
EUR 1,700,000	Aroundtown 3.375% 23/12/2171	936,105	0.20
USD 84,000	Camelot Finance 4.5% 1/11/2026	72,493	0.01
GBP 366,000	Cidron Aida Finco 6.25% 1/4/2028*	359,035	0.07
EUR 380,000	Dana Financing Luxembourg 3% 15/7/2029	302,833	0.06
EUR 400,000	European TopSoho 4% 18/10/2021***	369,026	0.08
USD 400,000	Herens Holdco 4.75% 15/5/2028	308,744	0.07
EUR 100,000	Kleopatra Finco 4.25% 1/3/2026	84,632	0.02
EUR 49,616	Lincoln Financing 3.625% 1/4/2024	49,591	0.01
EUR 200,000	Monitchem HoldCo 3 5.25% 15/3/2025*	197,630	0.04
EUR 500,000	Rossini 6.75% 30/10/2025*	503,125	0.11
EUR 520,000	SES 2.875% 27/8/2171	441,168	0.09
EUR 200,000	SES 5.625% 29/1/2172	198,390	0.04
EUR 608,000	Summer BC Holdco B 5.75% 31/10/2026	539,971	0.12
USD 114,000	Telecom Italia Capital 6% 30/9/2034	89,049	0.02
USD 177,000	Telecom Italia Capital 6.375% 15/11/2033	144,054	0.03
USD 200,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	177,164	0.04
		5,460,274	1.16
	Marshall Islands		
USD 483,000	Danaos 8.5% 1/3/2028	444,132	0.10
	Netherlands		
EUR 700,000	Abertis Infraestructuras Finance 3.248% 24/2/2172	630,175	0.13
EUR 100,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	98,535	0.02
USD 193,000	Diamond BC 4.625% 1/10/2029	148,828	0.03
USD 330,000	Elastic 4.125% 15/7/2029	254,724	0.05
USD 280,000	Enel Finance International 1.375% 12/7/2026	228,246	0.05
USD 200,000	ING Groep 1.4% 1/7/2026	170,256	0.04
USD 935,000	ING Groep 3.875% 16/11/2171	681,899	0.14
USD 200,000	ING Groep 4.1% 2/10/2023	186,456	0.04
USD 200,000	ING Groep 4.625% 6/1/2026	185,386	0.04
USD 223,000	ING Groep 5.75% 16/11/2026	194,122	0.04
USD 525,000	JDE Peet's 1.375% 15/1/2027	419,241	0.09
USD 10,000	NXP / NXP Funding 5.55% 1/12/2028	9,377	0.00
USD 375,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	277,305	0.06
USD 60,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	44,148	0.01
USD 15,000	NXP / NXP Funding / NXP USA 3.25% 11/5/2041	9,790	0.00
USD 716,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	623,056	0.14
USD 60,000	Sensata Technologies 4% 15/4/2029	49,574	0.01
USD 375,000	Siemens Financieringsmaatschappij 2.875% 11/3/2041	261,733	0.05
EUR 497,664	Summer BidCo 9% 15/11/2025	387,825	0.08
EUR 400,000	Telefonica Europe 3.875% 22/9/2171	371,080	0.08

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,100,000	Telefonica Europe 6.135% 2/3/2030	1,057,722	0.23
EUR 200,000	Telefonica Europe 7.125% 23/8/2028	205,630	0.04
EUR 137,000	Trivium Packaging Finance 3.75% 15/8/2026	125,264	0.03
EUR 193,000	Trivium Packaging Finance 6.404% 15/8/2026	190,198	0.04
USD 200,000	Trivium Packaging Finance 8.5% 15/8/2027	178,911	0.04
EUR 164,000	United 4.875% 1/7/2024*	158,842	0.04
USD 400,000	UPC Broadband Finco 4.875% 15/7/2031	315,275	0.07
EUR 425,000	VZ Secured Financing 3.5% 15/1/2032	332,985	0.07
EUR 500,000	VZ Vendor Financing II 2.875% 15/1/2029*	385,743	0.08
USD 200,000	Ziggo Bond 5.125% 28/2/2030	150,467	0.03
		8,332,793	1.77
	Portugal		
EUR 200,000	EDP - Energias de Portugal 1.7% 20/7/2080	180,900	0.04
EUR 400,000	EDP - Energias de Portugal 1.875% 2/8/2081	345,800	0.07
EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083	98,700	0.02
		625,400	0.13
	Romania		
EUR 200,000	RCS & RDS 2.5% 5/2/2025	187,981	0.04
	Spain		
EUR 1,800,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2171	1,737,216	0.37
USD 800,000	Banco Bilbao Vizcaya Argentaria 6.125% 16/2/2172*	672,944	0.14
EUR 200,000	Banco de Sabadell 2% 17/1/2030	182,445	0.04
EUR 1,000,000	Banco de Sabadell 2.5% 15/4/2031*	891,079	0.19
USD 200,000	Banco Santander 2.746% 28/5/2025	176,177	0.04
EUR 200,000	Banco Santander 4.375% 14/4/2171	174,462	0.04
EUR 200,000	Bankinter 7.375% 15/8/2028	199,110	0.04
EUR 800,000	CaixaBank 6.375% 19/12/2171	797,160	0.17
EUR 200,000	CaixaBank 6.75% 13/9/2171	197,917	0.04
EUR 200,000	Cellnex Finance 1% 15/9/2027	167,186	0.04
EUR 200,000	Cellnex Finance 1.5% 8/6/2028	166,991	0.03
EUR 600,000	Cellnex Telecom 0.75% 20/11/2031	486,030	0.10
EUR 100,000	Cellnex Telecom 1% 20/4/2027	85,794	0.02
EUR 300,000	Cellnex Telecom 1.75% 23/10/2030	233,689	0.05
EUR 237,000	Food Service Project 5.5% 21/1/2027	221,568	0.05
EUR 340,000	Lorca Telecom Bondco 4% 18/9/2027	307,799	0.06
		6,697,567	1.42
	Sweden		
EUR 130,000	Dometic 3% 8/5/2026	115,147	0.03
EUR 125,000	Fastighets Balder 2.873% 2/6/2081	97,438	0.02
EUR 1,800,000	Heimstaden Bostad 2.625% 1/5/2171	1,157,220	0.24
EUR 200,000	Intrum 4.875% 15/8/2025	188,017	0.04
EUR 125,000	Intrum 9.25% 15/3/2028	126,949	0.03
EUR 346,000	Verisure 9.25% 15/10/2027	366,435	0.08
EUR 793,000	Volvo Car 2.5% 7/10/2027	705,203	0.15
		2,756,409	0.59
	Switzerland		
USD 250,000	Credit Suisse 3.625% 9/9/2024	222,189	0.05
USD 600,000	Credit Suisse 6.25% 18/12/2171*	465,894	0.10
USD 200,000	Credit Suisse 6.25% 18/12/2171	155,298	0.03
GBP 100,000	Credit Suisse 7.75% 10/3/2026	115,643	0.02
USD 520,000	UBS 1.008% 30/7/2024	479,634	0.10
USD 200,000	UBS 4.375% 10/8/2171	148,298	0.03
USD 210,000	UBS 4.875% 12/8/2171	173,217	0.04
USD 250,000	UBS 7% 31/7/2171*	234,762	0.05
USD 400,000	UBS 7% 19/2/2172	374,912	0.08
		2,369,847	0.50
	United Kingdom		
USD 230,000	Barclays 3.932% 7/5/2025	210,474	0.04
USD 200,000	Barclays 4.836% 9/5/2028	175,454	0.04
USD 425,000	Barclays 5.088% 20/6/2030	369,387	0.08
USD 510,000	Barclays 5.2% 12/5/2026	466,704	0.10
USD 450,000	Barclays 6.125% 15/12/2171	398,324	0.08
GBP 400,000	Barclays 6.375% 15/3/2171	426,238	0.09
GBP 200,000	Barclays 7.125% 15/9/2171	219,292	0.05
USD 695,000	Barclays 8% 15/12/2171*	638,480	0.14
GBP 300,000	BCP V Modular Services Finance II 6.125% 30/11/2028	294,722	0.06
GBP 100,000	Bellis Acquisition 3.25% 16/2/2026	94,740	0.02
GBP 825,000	Bellis Acquisition 4.5% 16/2/2026	807,431	0.17
USD 200,000	British Telecommunications 4.25% 23/11/2081	166,050	0.04
USD 800,000	British Telecommunications 4.875% 23/11/2081*	611,971	0.13
GBP 275,000	BUPA Finance 4% 24/3/2171	220,560	0.05
GBP 212,000	Constellation Automotive Financing 4.875% 15/7/2027*	175,070	0.04
GBP 306,000	Gatwick Airport Finance 4.375% 7/4/2026	321,225	0.07
GBP 1,186,000	Heathrow Finance 4.125% 1/9/2029*	1,147,486	0.25
GBP 100,000	Heathrow Finance 4.75% 1/3/2024	112,493	0.02
USD 225,000	HSBC 0.976% 24/5/2025	198,977	0.04
USD 725,000	HSBC 2.633% 7/11/2025	645,479	0.14
USD 200,000	HSBC 3.803% 11/3/2025	184,127	0.04
USD 300,000	HSBC 3.95% 18/5/2024	280,788	0.06
USD 220,000	HSBC 4% 9/9/2171*	179,661	0.04
USD 200,000	HSBC 4.25% 14/3/2024	185,106	0.04

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

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 275,000	HSBC 4.375% 23/11/2026	247,593	0.05
USD 200,000	HSBC 4.583% 19/6/2029	176,339	0.04
USD 310,000	HSBC 4.6% 17/6/2171	235,576	0.05
USD 250,000	HSBC 6% 22/11/2171	217,988	0.05
USD 200,000	HSBC 6.375% 30/9/2171	184,050	0.04
USD 255,000	HSBC 7.39% 3/11/2028	253,348	0.05
USD 335,000	HSBC 8.113% 3/11/2033	345,840	0.07
USD 1,000,000	HSBC Bank 5.401% 19/12/2171	739,961	0.16
USD 350,000	Lloyds Banking 3.87% 9/7/2025	320,309	0.07
USD 855,000	Lloyds Banking 4.582% 10/12/2025	772,972	0.16
USD 320,000	Lloyds Banking 4.65% 24/3/2026	289,837	0.06
USD 325,000	Lloyds Banking 6.75% 27/9/2171*	295,651	0.06
USD 200,000	Lloyds Banking 7.5% 27/12/2171	184,779	0.04
USD 400,000	Merlin Entertainments 5.75% 15/6/2026	357,213	0.07
GBP 800,000	National Express 4.25% 26/2/2172*	818,651	0.17
GBP 200,000	Nationwide Building Society 5.75% 20/12/2171	206,750	0.04
USD 395,000	NatWest 7.472% 10/11/2026	385,926	0.08
GBP 658,000	Ocado 3.875% 8/10/2026	584,779	0.13
GBP 120,000	Pinewood Finance 3.625% 15/11/2027	122,462	0.03
GBP 1,137,000	Premier Foods Finance 3.5% 15/10/2026	1,164,566	0.25
USD 634,000	Santander UK 5% 7/11/2023	593,368	0.13
GBP 200,000	Santander UK 6.75% 24/6/2171	221,214	0.05
EUR 100,000	Sherwood Financing 4.5% 15/11/2026	87,527	0.02
GBP 356,000	Sherwood Financing 6% 15/11/2026	335,290	0.07
USD 400,000	Standard Chartered 4.3% 19/2/2172*	306,491	0.07
EUR 186,000	Synthomer 3.875% 1/7/2025	172,867	0.04
GBP 1,017,000	Thames Water Kemble Finance 4.625% 19/5/2026*	1,037,240	0.22
USD 200,000	Vmed O2 UK Financing I 4.25% 31/1/2031	151,075	0.03
USD 200,000	Vmed O2 UK Financing I 4.75% 15/7/2031	155,889	0.03
EUR 500,000	Vodafone 2.625% 27/8/2080	447,575	0.10
EUR 300,000	Vodafone 3% 27/8/2080	241,635	0.05
EUR 100,000	Vodafone 3.1% 3/1/2079	99,015	0.02
USD 245,000	Vodafone 3.25% 4/6/2081	199,455	0.04
EUR 600,000	Vodafone 4.2% 3/10/2078*	549,000	0.12
GBP 322,000	Vodafone 4.875% 3/10/2078	352,786	0.07
USD 750,000	Vodafone 5.125% 4/6/2081	531,484	0.11
USD 175,000	Vodafone 6.15% 27/2/2037	169,036	0.04
USD 200,000	Vodafone 6.25% 3/10/2078	183,083	0.04
		22,268,859	4.75
	United States		
USD 235,000	AbbVie 3.2% 14/5/2026	207,359	0.04
USD 650,000	AbbVie 3.8% 15/3/2025	592,389	0.13
USD 441,000	AbbVie 4.4% 6/11/2042	357,122	0.08
USD 98,000	AbbVie 4.45% 14/5/2046	78,359	0.02
USD 43,000	AbbVie 4.55% 15/3/2035	37,437	0.01
USD 555,000	AbbVie 4.875% 14/11/2048	472,865	0.10
USD 4,000	Acadia Healthcare 5% 15/4/2029	3,410	0.00
USD 48,000	Acadia Healthcare 5.5% 1/7/2028	42,249	0.01
USD 109,000	AdaptHealth 6.125% 1/8/2028	96,098	0.02
USD 8,000	ADT Security 4.125% 1/8/2029	6,476	0.00
USD 63,000	ADT Security 4.875% 15/7/2032	50,697	0.01
USD 39,000	Advanced Drainage Systems 5% 30/9/2027	34,072	0.01
USD 258,000	Advanced Drainage Systems 6.375% 15/6/2030	232,077	0.05
USD 150,000	AES 2.45% 15/1/2031	111,597	0.02
USD 172,000	Aetna 3.875% 15/8/2047	120,776	0.03
USD 75,000	Aetna 4.125% 15/11/2042	56,994	0.01
USD 35,000	Aetna 6.75% 15/12/2037	34,983	0.01
USD 172,000	AHP Health Partners 5.75% 15/7/2029	135,410	0.03
USD 240,000	Air Lease 1.875% 15/8/2026	196,833	0.04
USD 815,000	Air Lease 5.85% 15/12/2027	761,486	0.16
USD 50,000	Air Products and Chemicals 1.5% 15/10/2025	42,880	0.01
USD 213,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	183,906	0.04
USD 107,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	94,658	0.02
USD 49,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	41,363	0.01
USD 39,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	35,526	0.01
USD 52,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	48,572	0.01
USD 320,000	Alexandria Real Estate Equities 1.875% 1/2/2033	222,083	0.05
USD 175,000	Alexandria Real Estate Equities 2.75% 15/12/2029	139,001	0.03
USD 255,000	Alexandria Real Estate Equities 4.9% 15/12/2030	231,863	0.05
USD 33,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	27,412	0.01
USD 205,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	161,323	0.03
USD 297,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	253,841	0.05
USD 156,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	143,503	0.03
USD 214,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	190,844	0.04
USD 94,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	81,182	0.02
USD 500,000	Allstate 5.75% 15/8/2053	461,286	0.10

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

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,050,000	Ally Financial 4.7% 15/8/2171	776,737	0.17
USD 575,000	Ally Financial 5.75% 20/11/2025	528,052	0.11
USD 260,000	Alphabet 1.9% 15/8/2040	161,219	0.03
USD 120,000	Alphabet 2.05% 15/8/2050	67,289	0.01
USD 290,000	Amazon.com 2.5% 3/6/2050	171,986	0.04
USD 155,000	Amazon.com 2.7% 3/6/2060	88,441	0.02
USD 134,000	Amazon.com 3.1% 12/5/2051	89,254	0.02
USD 275,000	Amazon.com 3.15% 22/8/2027	241,059	0.05
USD 365,000	Amazon.com 3.875% 22/8/2037	301,724	0.06
USD 130,000	Amazon.com 4.1% 13/4/2062	99,979	0.02
USD 32,000	AMC Networks 4.25% 15/2/2029	22,291	0.00
USD 356,000	American Airlines 11.75% 15/7/2025	366,445	0.08
USD 64,564	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	59,151	0.01
USD 226,401	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	202,411	0.04
USD 930,000	American Express 3.55% 15/9/2171	744,089	0.16
USD 1,000,000	American Express 3.95% 1/8/2025	912,018	0.19
USD 225,000	American Honda Finance 1.3% 9/9/2026	185,640	0.04
USD 675,000	American Honda Finance 2% 24/3/2028	547,419	0.12
USD 245,000	American Honda Finance 2.35% 8/1/2027	209,638	0.04
USD 25,000	American International 4.75% 1/4/2048	20,748	0.00
USD 79,000	American International 4.8% 10/7/2045	65,651	0.01
USD 110,000	American Tower 1.3% 15/9/2025	92,947	0.02
USD 255,000	American Tower 1.6% 15/4/2026	213,135	0.05
USD 120,000	American Tower 1.875% 15/10/2030	86,441	0.02
USD 750,000	American Tower 2.1% 15/6/2030	556,129	0.12
USD 174,000	American Tower 3.375% 15/10/2026	152,126	0.03
USD 95,000	American Tower 3.55% 15/7/2027	82,480	0.02
USD 250,000	American Tower 3.95% 15/3/2029	213,962	0.05
USD 10,000	American Tower 4% 1/6/2025	9,097	0.00
USD 100,000	American Tower 4.4% 15/2/2026	91,222	0.02
USD 35,000	American Water Capital 4.2% 1/9/2048	27,574	0.01
USD 45,000	Amgen 2% 15/1/2032	32,540	0.01
USD 510,000	Amgen 3% 15/1/2052	303,470	0.06
USD 90,000	Amgen 4.2% 22/2/2052	67,415	0.01
USD 225,000	Amgen 4.563% 15/6/2048	180,177	0.04
USD 215,000	Amgen 5.15% 2/3/2028	200,992	0.04
USD 270,000	Amgen 5.25% 2/3/2033	250,569	0.05
USD 120,000	Amgen 5.65% 2/3/2053	110,749	0.02
USD 60,000	Amgen 5.75% 2/3/2063	54,966	0.01
USD 167,000	AMN Healthcare 4% 15/4/2029	132,805	0.03
USD 60,000	AMN Healthcare 4.625% 1/10/2027	51,375	0.01
USD 42,000	AmWINS 4.875% 30/6/2029	33,597	0.01
USD 25,000	Analog Devices 1.7% 1/10/2028	19,770	0.00
USD 165,000	Analog Devices 2.8% 1/10/2041	111,652	0.02
USD 75,000	Analog Devices 3.5% 5/12/2026	66,737	0.01
USD 130,000	ANGI 3.875% 15/8/2028	91,962	0.02
USD 25,000	APi DE 4.125% 15/7/2029	20,232	0.00
USD 29,000	APi DE 4.75% 15/10/2029	24,370	0.01
USD 175,000	Apple 2.2% 11/9/2029	141,307	0.03
USD 180,000	Apple 2.65% 8/2/2051	111,703	0.02
USD 615,000	Apple 2.7% 5/8/2051	383,314	0.08
USD 55,000	Apple 2.8% 8/2/2061	32,751	0.01
USD 15,000	Apple 2.9% 12/9/2027	13,080	0.00
USD 50,000	Apple 2.95% 11/9/2049	33,340	0.01
USD 70,000	Apple 3.45% 9/2/2045	53,024	0.01
USD 330,000	Apple 3.95% 8/8/2052	262,537	0.06
USD 535,000	Applied Materials 3.3% 1/4/2027	475,053	0.10
USD 89,000	APX 5.75% 15/7/2029	70,230	0.02
USD 165,000	APX 6.75% 15/2/2027	149,114	0.03
USD 212,000	Aramark Services 5% 1/2/2028	183,953	0.04
USD 169,000	Aramark Services 6.375% 1/5/2025	158,187	0.03
USD 256,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	193,766	0.04
USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	181,297	0.04
USD 59,000	Asbury Automotive 4.5% 1/3/2028	49,779	0.01
USD 49,000	Asbury Automotive 5% 15/2/2032	39,240	0.01
USD 221,000	Ashland 3.375% 1/9/2031	165,897	0.04
USD 96,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	73,866	0.02
USD 55,000	Astrazeneca Finance 2.25% 28/5/2031	42,850	0.01
USD 350,000	AT&T 3.5% 1/6/2041	245,911	0.05
USD 450,000	AT&T 3.65% 1/6/2051	299,379	0.06
USD 100,000	AT&T 3.65% 15/9/2059	62,915	0.01
USD 810,000	AT&T 4.5% 15/5/2035	683,078	0.15
USD 26,000	AthenaHealth 6.5% 15/2/2030	19,365	0.00
USD 330,000	Autodesk 2.4% 15/12/2031	247,249	0.05
USD 85,000	Autodesk 3.5% 15/6/2027	74,888	0.02
USD 140,000	AvalonBay Communities 5% 15/2/2033	130,392	0.03
USD 99,000	Avantor Funding 3.875% 1/11/2029	80,539	0.02
USD 237,000	Avantor Funding 4.625% 15/7/2028	205,216	0.04
USD 510,000	Aviation Capital 1.95% 20/9/2026	411,853	0.09
USD 71,000	Avient 7.125% 1/8/2030	66,919	0.01
USD 364,000	Axalta Coating Systems 3.375% 15/2/2029	284,571	0.06
USD 275,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	238,741	0.05
USD 136,000	Ball 3.125% 15/9/2031	102,540	0.02

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 249,000	Ball 4.875% 15/3/2026	226,425	0.05
USD 375,000	Bank of America 1.197% 24/10/2026	314,063	0.07
USD 1,687,000	Bank of America 1.319% 19/6/2026	1,438,806	0.31
USD 113,000	Bank of America 1.658% 11/3/2027	94,444	0.02
USD 890,000	Bank of America 1.843% 4/2/2025	806,704	0.17
USD 410,000	Bank of America 2.087% 14/6/2029	323,427	0.07
USD 1,415,000	Bank of America 2.456% 22/10/2025	1,261,875	0.27
USD 40,000	Bank of America 2.687% 22/4/2032	30,431	0.01
USD 10,000	Bank of America 2.884% 22/10/2030	7,930	0.00
USD 450,000	Bank of America 2.972% 4/2/2033	344,440	0.07
USD 25,000	Bank of America 3.194% 23/7/2030	20,344	0.00
USD 150,000	Bank of America 3.366% 23/1/2026	134,999	0.03
USD 1,270,000	Bank of America 3.419% 20/12/2028	1,083,702	0.23
USD 120,000	Bank of America 3.593% 21/7/2028	103,951	0.02
USD 290,000	Bank of America 3.705% 24/4/2028	253,247	0.05
USD 475,000	Bank of America 3.824% 20/1/2028	419,079	0.09
USD 175,000	Bank of America 4.443% 20/1/2048	140,841	0.03
USD 175,000	Bank of America 4.75% 21/4/2045	147,437	0.03
USD 205,000	Bank of America 6.204% 10/11/2028	197,873	0.04
USD 761,000	Bank of New York Mellon 3.7% 20/3/2171	654,331	0.14
USD 250,000	Bank of New York Mellon/The 5.224% 21/11/2025	234,202	0.05
USD 25,000	Baxalta 5.25% 23/6/2045	22,334	0.01
USD 195,000	Baxter International 2.539% 1/2/2032	141,373	0.03
USD 53,000	Beacon Roofing Supply 4.125% 15/5/2029	42,678	0.01
USD 183,000	Becton Dickinson 3.7% 6/6/2027	162,169	0.03
USD 98,000	Becton Dickinson 3.734% 15/12/2024	89,543	0.02
USD 73,000	Becton Dickinson 4.685% 15/12/2044	60,528	0.01
EUR 100,000	Belden 3.375% 15/7/2031	86,322	0.02
EUR 500,000	Belden 3.875% 15/3/2028	468,595	0.10
USD 224,000	Big River Steel / BRS Finance 6.625% 31/1/2029	205,400	0.04
USD 188,000	Black Knight InfoServ 3.625% 1/9/2028	154,427	0.03
USD 552,000	Block 3.5% 1/6/2031	419,919	0.09
USD 75,000	Boise Cascade 4.875% 1/7/2030	61,941	0.01
USD 32,000	Booking 0.75% 1/5/2025	43,740	0.01
USD 535,000	Booking 2.75% 15/3/2023	502,511	0.11
USD 5,000	Boston Properties 3.25% 30/1/2031	3,912	0.00
USD 165,000	Boston Properties 3.4% 21/6/2029	133,054	0.03
USD 140,000	Boston Properties 4.5% 1/12/2028	122,483	0.03
EUR 389,000	Boxer Parent 6.5% 2/10/2025	388,805	0.08
USD 80,000	Boxer Parent 9.125% 1/3/2026	73,095	0.02
USD 19,000	Boyne USA 4.75% 15/5/2029	15,910	0.00
USD 105,000	Bristol-Myers Squibb 3.2% 15/6/2026	93,364	0.02
USD 107,000	Bristol-Myers Squibb 3.4% 26/7/2029	92,095	0.02
USD 265,000	Bristol-Myers Squibb 3.7% 15/3/2052	194,626	0.04
USD 10,000	Bristol-Myers Squibb 3.9% 15/3/2062	7,297	0.00
USD 430,000	Broadcom 3.419% 15/4/2033	325,183	0.07
USD 350,000	Broadcom 4.15% 15/4/2032	288,662	0.06
USD 825,000	Broadcom 4.926% 15/5/2037	670,280	0.14
USD 39,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco 4.5% 1/4/2027	31,298	0.01
USD 26,000	Cable One 0% 15/3/2026	19,371	0.00
USD 156,000	Cable One 1.125% 15/3/2028	109,190	0.02
USD 299,000	Cable One 4% 15/11/2030*	219,784	0.05
USD 240,000	Cablevision Lightpath 5.625% 15/9/2028	168,369	0.04
USD 115,000	Camden Property Trust 2.8% 15/5/2030	92,639	0.02
USD 94,000	Camelot Return Merger Sub 8.75% 1/8/2028	84,049	0.02
USD 25,000	Cano Health 6.25% 1/10/2028	14,272	0.00
USD 650,000	Capital One Financial 2.618% 2/11/2032	471,956	0.10
USD 195,000	Capital One Financial 5.817% 1/2/2034	177,162	0.04
USD 430,000	Carlisle 2.2% 1/3/2032	305,488	0.07
USD 16,000	Carrier Global 2.242% 15/2/2025	14,119	0.00
USD 213,000	Catalent Pharma Solutions 3.125% 15/2/2029	173,395	0.04
USD 54,000	Catalent Pharma Solutions 3.5% 1/4/2030	43,973	0.01
USD 25,000	Catalent Pharma Solutions 5% 15/7/2027	22,640	0.01
USD 50,000	Caterpillar 2.6% 19/9/2029	40,872	0.01
USD 189,000	CCO / CCO Capital 4.25% 1/2/2031	143,230	0.03
USD 132,000	CCO / CCO Capital 4.25% 15/1/2034	92,870	0.02
USD 215,000	CCO / CCO Capital 4.5% 15/8/2030	166,538	0.04
USD 2,000	CCO / CCO Capital 4.5% 1/5/2032	1,492	0.00
USD 12,000	CCO / CCO Capital 4.5% 1/6/2033	8,758	0.00

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 46,000	CCO / CCO Capital 4.75% 1/3/2030	36,484	0.01
USD 88,000	CCO / CCO Capital 4.75% 1/2/2032	67,189	0.01
USD 88,000	CCO / CCO Capital 5% 1/2/2028	74,846	0.02
USD 30,000	CCO / CCO Capital 5.125% 1/5/2027	26,147	0.01
USD 128,000	CCO / CCO Capital 6.375% 1/9/2029	112,437	0.02
USD 50,000	CCO / CCO Capital 7.375% 1/3/2031	45,739	0.01
USD 95,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	88,303	0.02
USD 107,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	97,695	0.02
USD 140,000	Centene 2.45% 15/7/2028	110,415	0.02
USD 89,000	Centene 2.5% 1/3/2031	65,141	0.01
USD 78,000	Centene 2.625% 1/8/2031	57,278	0.01
USD 281,000	Centene 3% 15/10/2030	215,396	0.05
USD 241,000	Central Parent / CDK Global 7.25% 15/6/2029	221,409	0.05
USD 149,000	Charles River Laboratories International 4.25% 1/5/2028	126,504	0.03
USD 200,000	Charles Schwab 4% 1/6/2171	171,384	0.04
USD 590,000	Charles Schwab 4% 1/3/2172	468,980	0.10
USD 135,000	Chobani / Chobani Finance 4.625% 15/11/2028	110,847	0.02
USD 146,000	Chobani / Chobani Finance 7.5% 15/4/2025	133,919	0.03
USD 44,000	CHS/Community Health Systems 4.75% 15/2/2031	32,104	0.00
USD 89,000	CHS/Community Health Systems 5.25% 15/5/2030	67,179	0.01
USD 20,000	CHS/Community Health Systems 5.625% 15/3/2027	16,546	0.00
USD 260,000	CHS/Community Health Systems 6% 15/1/2029	212,117	0.04
USD 54,000	Ciena 4% 31/1/2030	43,264	0.01
USD 130,000	Citigroup 1.122% 28/1/2027	107,296	0.02
USD 615,000	Citigroup 2.976% 5/11/2030	489,815	0.10
USD 50,000	Citigroup 3.52% 27/10/2028	42,969	0.01
USD 131,000	Citigroup 3.668% 24/7/2028	113,899	0.02
USD 850,000	Citigroup 3.887% 10/1/2028	750,226	0.16
USD 140,000	Citigroup 4.075% 23/4/2029	122,361	0.03
USD 515,000	Citigroup 4.125% 25/7/2028	452,267	0.10
USD 480,000	Citigroup 4.45% 29/9/2027	430,529	0.09
USD 430,000	Citigroup 6.27% 17/11/2033	421,941	0.09
USD 484,000	Clarivate Science 3.875% 1/7/2028	392,809	0.08
USD 322,000	Clarivate Science 4.875% 1/7/2029	260,353	0.06
USD 353,000	Clear Channel Outdoor 5.125% 15/8/2027	294,962	0.06
USD 199,000	Clear Channel Outdoor 7.5% 1/6/2029	151,245	0.03
USD 113,000	Clear Channel Outdoor 7.75% 15/4/2028	88,741	0.02
USD 68,000	Clearway Energy Operating 3.75% 15/1/2032	50,873	0.01
USD 943,000	Clearway Energy Operating 4.75% 15/3/2028	814,218	0.17
USD 536,000	Cloud Software 6.5% 31/3/2029	438,444	0.09
USD 66,000	Clydesdale Acquisition 6.625% 15/4/2029	59,278	0.01
USD 66,000	Clydesdale Acquisition 8.75% 15/4/2030	55,376	0.01
USD 250,000	Comcast 2.8% 15/1/2051	148,519	0.03
USD 75,000	Comcast 2.887% 1/11/2051	45,088	0.01
USD 330,000	Comcast 2.937% 1/11/2056	193,715	0.04
USD 310,000	Comcast 3.45% 1/2/2050	211,166	0.04
USD 300,000	Comcast 3.75% 1/4/2040	231,497	0.05
USD 455,000	Comcast 3.9% 1/3/2038	364,080	0.08
USD 200,000	Comcast 4% 15/8/2047	151,306	0.03
USD 475,000	Comcast 4.4% 15/8/2035	410,564	0.09
USD 375,000	Comcast 4.7% 15/10/2048	313,441	0.07
USD 565,000	Commonwealth Edison 3.85% 15/3/2052	416,251	0.09
USD 55,000	CommScope 4.75% 1/9/2029	42,456	0.01
USD 210,000	CommScope 6% 1/3/2026	190,475	0.04
USD 4,000	CommScope 7.125% 1/7/2028	2,923	0.00
USD 58,000	CommScope 8.25% 1/3/2027	46,407	0.01
USD 164,000	CommScope Technologies 6% 15/6/2025	148,163	0.03
USD 70,000	Compass Diversified 5.25% 15/4/2029	57,556	0.01
USD 364,000	Condor Merger Sub 7.375% 15/2/2030	272,176	0.06
USD 200,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	175,124	0.04
USD 97,000	Consensus Cloud Solutions 6% 15/10/2026	84,840	0.02
USD 22,000	Consensus Cloud Solutions 6.5% 15/10/2028	18,026	0.00
USD 151,000	Consolidated Communications 6.5% 1/10/2028	111,081	0.02
USD 67,000	CoreLogic 4.5% 1/5/2028	47,864	0.01
EUR 400,000	Coty 3.875% 15/4/2026	379,938	0.08
USD 20,000	Covanta 4.875% 1/12/2029	15,904	0.00
USD 39,000	Covanta 5% 1/9/2030	30,708	0.01
USD 116,000	Crocs 4.125% 15/8/2031	88,988	0.02
USD 56,000	Crocs 4.25% 15/3/2029	45,196	0.01
USD 6,000	Crowdstrike 3% 15/2/2029	4,739	0.00
USD 229,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	200,339	0.04
USD 475,000	Crown Castle 2.5% 15/7/2031	358,769	0.08
USD 100,000	Crown Castle 2.9% 1/4/2041	63,668	0.01
USD 75,000	Crown Castle 3.1% 15/11/2029	61,066	0.01
USD 50,000	Crown Castle 3.8% 15/2/2028	43,635	0.01
USD 330,000	Crown Castle 4.3% 15/2/2029	291,025	0.06

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 222,000	CSC 4.125% 1/12/2030	149,303	0.03
USD 200,000	CSC 4.5% 15/11/2031	133,814	0.03
USD 50,000	CSX 2.5% 15/5/2051	28,736	0.01
USD 35,000	CSX 3.25% 1/6/2027	30,627	0.01
USD 155,000	CSX 3.35% 15/9/2049	104,245	0.02
USD 35,000	CSX 4.1% 15/11/2032	30,233	0.01
USD 90,000	CSX 4.25% 15/3/2029	80,262	0.02
USD 50,000	CSX 4.3% 1/3/2048	39,657	0.01
USD 25,000	CSX 4.75% 15/11/2048	21,135	0.00
USD 272,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	239,783	0.05
USD 170,000	CVS Health 1.3% 21/8/2027	134,378	0.03
USD 25,000	CVS Health 4.78% 25/3/2038	21,194	0.00
USD 345,000	CVS Health 5% 20/2/2026	322,239	0.07
USD 574,000	CVS Health 5.05% 25/3/2048	480,681	0.10
USD 100,000	CVS Health 5.125% 20/7/2045	84,401	0.02
USD 30,000	Danaher 2.8% 10/12/2051	18,454	0.00
USD 287,000	Darling Ingredients 6% 15/6/2030	260,750	0.06
USD 185,000	Dell International / EMC 5.75% 1/2/2033	167,080	0.04
USD 527,000	Dell International / EMC 6.02% 15/6/2026	500,491	0.11
USD 141,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	118,834	0.03
USD 800,000	Discovery Communications 3.8% 13/3/2024	737,869	0.16
USD 234,000	Dun & Bradstreet 5% 15/12/2029	182,413	0.04
USD 160,000	DuPont de Nemours 5.319% 15/11/2038	145,257	0.03
USD 28,000	DuPont de Nemours 5.419% 15/11/2048	25,152	0.01
USD 94,000	Dycom Industries 4.5% 15/4/2029	76,823	0.02
USD 415,000	Ecolab 2.7% 15/12/2051	245,302	0.05
USD 447,000	Element Solutions 3.875% 1/9/2028	362,939	0.08
USD 500,000	Elevance Health 3.65% 1/12/2027	440,601	0.09
USD 163,000	Elevance Health 3.7% 15/9/2049	115,039	0.02
USD 105,000	Elevance Health 4.375% 1/12/2047	82,972	0.02
USD 235,000	Elevance Health 5.5% 15/10/2032	223,554	0.05
USD 25,000	Elevance Health 6.1% 15/10/2052	24,909	0.01
USD 40,000	Embecta 6.75% 15/2/2030	33,952	0.01
USD 145,000	Encompass Health 4.5% 1/2/2028	124,919	0.03
USD 68,000	Encompass Health 4.625% 1/4/2031	54,415	0.01
USD 30,000	Encompass Health 4.75% 1/2/2030	25,016	0.01
GBP 969,000	Encore Capital 4.25% 1/6/2028	883,182	0.19
EUR 148,000	Encore Capital 4.875% 15/10/2025	138,317	0.03
GBP 400,000	Encore Capital 5.375% 15/2/2026	413,731	0.09
USD 127,000	Entegris 3.625% 1/5/2029	98,115	0.02
USD 33,000	Entegris 4.375% 15/4/2028	27,438	0.01
USD 351,000	Entegris Escrow 4.75% 15/4/2029	299,454	0.06
USD 5,000	Entegris Escrow 5.95% 15/6/2030	4,379	0.00
USD 125,000	Equinix 1.55% 15/3/2028	97,588	0.02
USD 250,000	Equinix 2.5% 15/5/2031	186,940	0.04
USD 205,000	Equinix 2.9% 18/11/2026	175,681	0.04
USD 105,000	Equinix 2.95% 15/9/2051	61,180	0.01
USD 20,000	Equinix 3% 15/7/2050	11,882	0.00
USD 90,000	Equinix 3.2% 18/11/2029	73,628	0.02
USD 50,000	Equinix 3.4% 15/2/2052	31,863	0.01
USD 65,000	ERP Operating 1.85% 1/8/2031	47,840	0.01
USD 100,000	ERP Operating 2.5% 15/2/2030	79,071	0.02
USD 140,000	ERP Operating 2.85% 1/11/2026	121,227	0.03
USD 199,000	Fair Isaac 4% 15/6/2028	168,902	0.04
USD 775,000	FedEx 3.1% 5/8/2029	642,025	0.14
USD 20,000	FedEx 4.25% 15/5/2030	17,588	0.00
USD 60,000	FedEx 4.55% 1/4/2046	46,412	0.01
USD 50,000	FedEx 5.25% 15/5/2050	43,461	0.01
USD 130,000	Fifth Third Bancorp 6.361% 27/10/2028	125,991	0.03
USD 510,000	FirstEnergy Transmission 4.35% 15/1/2025	465,208	0.10
USD 285,000	Fiserv 2.75% 1/7/2024	258,063	0.06
USD 103,000	Fiserv 4.4% 1/7/2049	77,682	0.02
USD 104,000	Ford Motor 0% 15/3/2026	94,972	0.02
USD 269,000	Ford Motor 3.25% 12/2/2032	191,817	0.04
USD 96,000	Ford Motor 6.1% 19/8/2032	84,697	0.02
USD 200,000	Ford Motor Credit 4.389% 8/1/2026	176,310	0.04
GBP 520,000	Ford Motor Credit 4.535% 6/3/2025	571,230	0.12
EUR 575,000	Ford Motor Credit 4.867% 3/8/2027	561,493	0.12
USD 200,000	Ford Motor Credit 5.125% 16/6/2025	182,033	0.04
USD 200,000	Ford Motor Credit 7.35% 6/3/2030	190,891	0.04
USD 63,000	Foundation Building Materials 6% 1/3/2029	46,936	0.01
USD 86,000	Frontier Communications 5% 1/5/2028	71,633	0.01
USD 184,000	Frontier Communications 5.875% 15/10/2027	161,304	0.03
USD 3,000	Frontier Communications 6% 15/1/2030	2,254	0.00
USD 271,000	Frontier Communications 8.75% 15/5/2030	258,184	0.05
USD 107,000	Garden Spinco 8.625% 20/7/2030	106,376	0.02
USD 98,000	Gartner 3.625% 15/6/2029	79,850	0.02
USD 22,000	Gartner 4.5% 1/7/2028	18,969	0.00
USD 365,000	GATX 4.35% 15/2/2024	338,820	0.07

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 32,000	GCI 4.75% 15/10/2028	25,824	0.01
USD 104,000	Gen Digital 6.75% 30/9/2027	95,929	0.02
USD 118,000	General Electric 8.099% 15/6/2023	111,197	0.02
USD 15,000	General Mills 2.25% 14/10/2031	11,254	0.00
USD 2,000	General Mills 3% 1/2/2051	1,307	0.00
USD 50,000	General Mills 4% 17/4/2025	45,771	0.01
USD 25,000	General Motors 5.2% 1/4/2045	19,450	0.00
USD 300,000	General Motors 5.4% 1/4/2048	234,103	0.05
USD 500,000	General Motors 5.6% 15/10/2032	445,482	0.09
USD 1,075,000	General Motors Financial 2.9% 26/2/2025	957,413	0.20
USD 25,000	Gilead Sciences 2.8% 1/10/2050	15,099	0.00
USD 45,000	Gilead Sciences 4.15% 1/3/2047	35,080	0.01
USD 205,000	Gilead Sciences 4.5% 1/2/2045	168,954	0.04
USD 315,000	Gilead Sciences 4.75% 1/3/2046	266,147	0.06
USD 1,265,274	Ginnie Mae II Pool 2.5% 20/1/2050	1,005,283	0.21
USD 1,075,808	Ginnie Mae II Pool 2.5% 20/3/2050	854,739	0.18
USD 1,507,463	Ginnie Mae II Pool 2.5% 20/8/2050	1,223,536	0.26
USD 2,001,521	Ginnie Mae II Pool 2.5% 20/10/2050	1,624,551	0.35
USD 761,920	Ginnie Mae II Pool 2.5% 20/10/2050	618,440	0.13
USD 1,246,060	Ginnie Mae II Pool 2.5% 20/11/2050	1,011,356	0.21
USD 9,767,924	Ginnie Mae II Pool 2.5% 20/2/2051	8,098,548	1.72
USD 871,209	Ginnie Mae II Pool 2.5% 20/2/2051	711,147	0.15
USD 2,053,264	Ginnie Mae II Pool 2.5% 20/2/2051	1,660,916	0.35
USD 1,147,052	Ginnie Mae II Pool 2.5% 20/5/2051	927,366	0.20
USD 1,815,288	Ginnie Mae II Pool 2.5% 20/5/2051	1,467,635	0.31
USD 1,728,353	Ginnie Mae II Pool 2.5% 20/5/2051	1,397,328	0.30
USD 7,472,627	Ginnie Mae II Pool 2.5% 20/5/2051	5,859,118	1.25
USD 4,664,698	Ginnie Mae II Pool 3% 20/12/2050	3,929,779	0.84
USD 1,033,311	Ginnie Mae II Pool 3% 20/4/2051	869,159	0.18
USD 1,278,081	Ginnie Mae II Pool 3% 20/4/2051	1,074,296	0.23
USD 3,088,174	Ginnie Mae II Pool 3% 20/4/2051	2,625,451	0.56
USD 2,168,654	Ginnie Mae II Pool 3% 20/5/2051	1,822,908	0.39
USD 5,578,703	Ginnie Mae II Pool 3% 20/5/2051	4,695,615	1.00
USD 4,049,676	Ginnie Mae II Pool 3% 20/5/2051	3,408,636	0.73
USD 3,991,357	Ginnie Mae II Pool 3% 20/5/2051	3,417,601	0.73
USD 1,429,396	Ginnie Mae II Pool 3% 20/5/2051	1,202,311	0.26
USD 3,414,252	Ginnie Mae II Pool 3% 20/6/2051	2,873,862	0.61
USD 92,504	Ginnie Mae II Pool 3% 20/9/2051	77,542	0.02
USD 319,999	Ginnie Mae II Pool 3% 20/2/2052	269,182	0.06
USD 408,394	Ginnie Mae II Pool 3% 20/3/2052	343,522	0.07
USD 536,274	Ginnie Mae II Pool 3% 20/3/2052	450,804	0.10
USD 554,997	Ginnie Mae II Pool 3% 20/3/2052	466,180	0.10
USD 624,856	Ginnie Mae II Pool 3% 20/3/2052	529,241	0.11
USD 319,202	Ginnie Mae II Pool 3.5% 20/7/2042	279,517	0.06
USD 576,405	Ginnie Mae II Pool 3.5% 20/7/2042	504,744	0.11
USD 954,868	Ginnie Mae II Pool 3.5% 20/12/2043	836,154	0.18
USD 1,391,189	Ginnie Mae II Pool 3.5% 20/5/2044	1,218,231	0.26
USD 630,427	Ginnie Mae II Pool 3.5% 20/10/2046	547,119	0.12
USD 246,398	Ginnie Mae II Pool 3.5% 20/4/2048	213,987	0.05
USD 2,109,222	Ginnie Mae II Pool 3.5% 20/5/2048	1,831,756	0.39
USD 1,013,448	Ginnie Mae II Pool 3.5% 20/6/2051	890,232	0.19
USD 7,373,109	Ginnie Mae II Pool 3.5% 20/6/2051	6,500,303	1.38
USD 1,271,298	Ginnie Mae II Pool 3.5% 20/6/2051	1,110,473	0.24
USD 1,254,571	Ginnie Mae II Pool 3.5% 20/6/2051	1,095,446	0.23
USD 1,448,006	Ginnie Mae II Pool 3.5% 20/6/2051	1,259,276	0.27
USD 1,462,398	Ginnie Mae II Pool 3.5% 20/6/2051	1,271,794	0.27
USD 1,989,965	Ginnie Mae II Pool 3.5% 20/6/2051	1,757,298	0.37
USD 703,798	Ginnie Mae II Pool 3.5% 20/7/2051	612,143	0.13
USD 341,666	Ginnie Mae II Pool 3.5% 20/8/2051	297,137	0.06
USD 69,742	Ginnie Mae II Pool 3.5% 20/9/2051	60,309	0.01
USD 57,972	Ginnie Mae II Pool 3.5% 20/9/2051	50,468	0.01
USD 40,158	Ginnie Mae II Pool 3.5% 20/9/2051	34,961	0.01
USD 195,098	Ginnie Mae II Pool 3.5% 20/3/2052	169,676	0.04
USD 199,640	Ginnie Mae II Pool 3.5% 20/3/2052	173,639	0.04
USD 248,371	Ginnie Mae II Pool 3.5% 20/3/2052	216,033	0.05
USD 544,864	Ginnie Mae II Pool 4% 20/12/2041	492,750	0.10
USD 571,799	Ginnie Mae II Pool 4% 20/7/2044	513,335	0.11
USD 528,955	Ginnie Mae II Pool 4% 20/8/2044	477,289	0.10
USD 1,438,750	Ginnie Mae II Pool 4% 20/9/2047	1,264,719	0.27
USD 166,594	Ginnie Mae II Pool 4% 20/11/2047	148,545	0.03
USD 462,581	Ginnie Mae II Pool 4% 20/4/2049	412,373	0.09
USD 319,862	Ginnie Mae II Pool 4% 20/10/2049	286,245	0.06
USD 546,601	Ginnie Mae II Pool 4% 20/10/2049	488,674	0.10

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Holding	Description	Market Value (EUR)	% of Net Assets
USD 342,353	Ginnie Mae II Pool 4% 20/11/2049	305,770	0.06
USD 172,247	Ginnie Mae II Pool 4% 20/3/2050	153,547	0.03
USD 140,729	Ginnie Mae II Pool 4% 20/5/2050	125,395	0.03
USD 472,864	Ginnie Mae II Pool 4% 20/7/2051	422,327	0.09
USD 1,180,471	Ginnie Mae II Pool 4.5% 20/5/2050	1,077,408	0.23
USD 120,000	Global Payments 4.45% 1/6/2028	105,267	0.02
USD 465,000	Global Payments 5.4% 15/8/2032	416,567	0.09
USD 120,000	Global Payments 5.95% 15/8/2052	103,685	0.02
USD 151,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	119,135	0.03
USD 43,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	38,429	0.01
USD 40,000	Goldman Sachs 1.093% 9/12/2026	33,090	0.01
USD 215,000	Goldman Sachs 1.948% 21/10/2027	176,891	0.04
USD 705,000	Goldman Sachs 1.992% 27/1/2032	507,799	0.11
USD 125,000	Goldman Sachs 2.383% 21/7/2032	91,883	0.02
USD 160,000	Goldman Sachs 2.6% 7/2/2030	126,342	0.03
USD 660,000	Goldman Sachs 2.615% 22/4/2032	496,388	0.11
USD 261,000	Goldman Sachs 3.102% 24/2/2033	201,373	0.04
USD 260,000	Goldman Sachs 3.691% 5/6/2028	226,736	0.05
USD 190,000	Goldman Sachs 3.75% 25/2/2026	170,558	0.04
USD 40,000	Goldman Sachs 3.814% 23/4/2029	34,476	0.01
USD 505,000	Goldman Sachs 4.482% 23/8/2028	454,536	0.10
USD 500,000	Goldman Sachs 5.7% 1/11/2024	472,793	0.10
USD 9,000	Goodyear Tire & Rubber 5.625% 30/4/2033	7,195	0.00
USD 177,000	Goodyear Tire & Rubber 9.5% 31/5/2025	171,642	0.04
USD 6,808,415	Government National Mortgage Association 2.5% 20/10/2051	877,602	0.19
USD 150,000	Graphic Packaging International 3.5% 15/3/2028	123,853	0.03
USD 29,000	GTCR AP Finance 8% 15/5/2027	26,196	0.01
USD 134,000	GYP III 4.625% 1/5/2029	108,436	0.02
USD 135,000	Hanesbrands 9% 15/2/2031	128,337	0.03
USD 221,000	HAT I / HAT II 3.375% 15/6/2026	179,410	0.04
USD 85,000	HB Fuller 4% 15/2/2027	72,529	0.02
USD 39,000	HB Fuller 4.25% 15/10/2028	31,999	0.01
USD 220,000	HCA 3.5% 15/7/2051	133,439	0.03
USD 260,000	HCA 5.25% 15/6/2049	209,959	0.04
USD 270,000	HCA 5.375% 1/9/2026	249,738	0.05
USD 415,000	HCA 5.5% 15/6/2047	348,174	0.07
USD 331,000	HealthEquity 4.5% 1/10/2029	271,326	0.06
USD 165,000	Healthpeak Properties 1.35% 1/2/2027	134,949	0.03
USD 215,000	Healthpeak Properties 3% 15/1/2030	173,564	0.04
USD 95,000	Healthpeak Properties Interim 5.25% 15/12/2032	87,452	0.02
USD 181,000	Herc 5.5% 15/7/2027	160,784	0.03
USD 88,000	Hertz 4.625% 1/12/2026	74,118	0.02
USD 21,000	Hertz 5% 1/12/2029	16,309	0.00
USD 32,000	Hilton Domestic Operating 3.625% 15/2/2032	24,642	0.00
USD 233,000	Hilton Domestic Operating 3.75% 1/5/2029	190,036	0.04
USD 152,000	Hilton Domestic Operating 4.875% 15/1/2030	130,631	0.03
USD 85,000	Hilton Domestic Operating 5.75% 1/5/2028	77,631	0.02
USD 226,000	Hologic 3.25% 15/2/2029	182,957	0.04
USD 380,000	Home Depot 3.35% 15/4/2050	262,253	0.06
USD 40,000	Home Depot 3.9% 15/6/2047	30,900	0.01
USD 60,000	Home Depot 4.2% 1/4/2043	49,093	0.01
USD 50,000	Home Depot 4.25% 1/4/2046	40,308	0.01
USD 180,000	Home Depot 4.5% 6/12/2048	151,082	0.03
USD 155,000	Howard Hughes 4.125% 1/2/2029	121,615	0.03
USD 132,000	Howard Hughes 5.375% 1/8/2028	111,810	0.02
USD 190,000	HP 1.45% 17/6/2026	156,734	0.03
USD 630,000	HP 2.2% 17/6/2025	552,352	0.12
USD 550,000	HP 3% 17/6/2027	469,075	0.10
USD 13,000	HUB International 5.625% 1/12/2029	10,518	0.00
USD 159,000	HUB International 7% 1/5/2026	147,009	0.03
USD 29,000	Imola Merger 4.75% 15/5/2029	23,061	0.01
USD 45,000	Intel 2.8% 12/8/2041	28,616	0.01
USD 10,000	Intel 3.2% 12/8/2061	5,802	0.00
USD 25,000	Intel 5.05% 5/8/2062	20,349	0.00
USD 265,000	Intel 5.2% 10/2/2033	243,409	0.05
USD 125,000	Intel 5.625% 10/2/2043	113,718	0.02
USD 325,000	Intel 5.7% 10/2/2053	295,755	0.06
USD 85,000	Intel 5.9% 10/2/2063	78,040	0.02
USD 130,000	Intercontinental Exchange 3.75% 1/12/2025	117,905	0.03
USD 260,000	Intercontinental Exchange 3.75% 21/9/2028	230,256	0.05
USD 25,000	Intercontinental Exchange 4.25% 21/9/2048	20,114	0.00
USD 135,000	Intercontinental Exchange 4.6% 15/3/2033	121,050	0.03
USD 40,000	International Business Machines 4% 20/6/2042	30,545	0.01
USD 100,000	International Business Machines 4.15% 15/5/2039	79,351	0.02
USD 135,000	Interpublic 3.375% 1/3/2041	91,864	0.02
USD 209,000	IQVIA 5% 15/5/2027	186,837	0.04
USD 6,000	Iron Mountain 5% 15/7/2028	5,114	0.00
USD 40,000	Iron Mountain 5.25% 15/7/2030	32,763	0.01

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Holding	Description	Market Value (EUR)	% of Net Assets
USD 36,000	Iron Mountain 5.625% 15/7/2032	29,083	0.01
USD 73,000	Iron Mountain Information Management Services 5% 15/7/2032	56,680	0.01
USD 90,000	John Deere Capital 2.65% 24/6/2024	81,905	0.02
USD 70,000	John Deere Capital 3.9% 7/6/2032	60,989	0.01
USD 10,000	Johnson & Johnson 3.55% 1/3/2036	8,254	0.00
USD 290,000	JPMorgan Chase 2.301% 15/10/2025	257,867	0.06
USD 310,000	JPMorgan Chase 2.525% 19/11/2041	194,019	0.04
USD 115,000	JPMorgan Chase 2.545% 8/11/2032	86,050	0.02
USD 300,000	JPMorgan Chase 2.956% 13/5/2031	235,343	0.05
USD 300,000	JPMorgan Chase 3.109% 22/4/2041	206,500	0.04
USD 435,000	JPMorgan Chase 3.157% 22/4/2042	297,870	0.06
USD 1,830,000	JPMorgan Chase 3.22% 1/3/2025	1,679,294	0.36
USD 530,000	JPMorgan Chase 3.782% 1/2/2028	467,807	0.10
USD 450,000	JPMorgan Chase 3.882% 24/7/2038	350,265	0.07
USD 275,000	JPMorgan Chase 4.005% 23/4/2029	240,266	0.05
USD 185,000	JPMorgan Chase 4.125% 15/12/2026	167,194	0.04
USD 50,000	JPMorgan Chase 4.85% 1/2/2044	43,761	0.01
USD 50,000	JPMorgan Chase 4.912% 25/7/2033	44,756	0.01
USD 245,000	JPMorgan Chase 4.95% 1/6/2045	210,997	0.05
USD 15,000	JPMorgan Chase 5.625% 16/8/2043	13,950	0.00
USD 420,000	JPMorgan Chase 5.717% 14/9/2033	389,628	0.08
USD 90,000	JPMorgan Chase 6.4% 15/5/2038	92,381	0.02
USD 29,000	KB Home 7.25% 15/7/2030	26,739	0.01
USD 120,000	Keurig Dr Pepper 4.5% 15/4/2052	93,366	0.02
USD 250,000	KeyBank NA/Cleveland OH 4.15% 8/8/2025	229,162	0.05
USD 310,000	Kimco Realty 4.6% 1/2/2033	267,387	0.06
USD 305,000	KLA 3.3% 1/3/2050	205,747	0.04
USD 235,000	KLA 4.1% 15/3/2029	209,966	0.04
USD 83,000	Kobe US Midco 2 9.25% 1/11/2026	58,522	0.01
USD 104,000	Kontoor Brands 4.125% 15/11/2029	82,966	0.02
USD 180,000	Korn Ferry 4.625% 15/12/2027	156,789	0.03
USD 88,000	Kraft Heinz Foods 3% 1/6/2026	76,960	0.02
USD 450,000	Kraft Heinz Foods 4.375% 1/6/2046	341,870	0.07
USD 708,000	Kraft Heinz Foods 4.875% 1/10/2049	581,881	0.12
USD 50,000	Kraft Heinz Foods 5.2% 15/7/2045	43,214	0.01
USD 6,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	4,802	0.00
USD 12,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	9,154	0.00
USD 70,000	Lam Research 1.9% 15/6/2030	53,349	0.01
USD 83,000	Lam Research 2.875% 15/6/2050	51,478	0.01
USD 30,000	Lam Research 3.75% 15/3/2026	27,149	0.01
USD 27,000	Lam Research 4.875% 15/3/2049	23,754	0.01
USD 130,000	Lamb Weston 4.125% 31/1/2030	108,040	0.02
USD 141,000	Lamb Weston 4.375% 31/1/2032	116,469	0.03
USD 329,000	Lamb Weston 4.875% 15/5/2028	291,818	0.06
USD 2,000	Legacy LifePoint Health 4.375% 15/2/2027	1,583	0.00
USD 47,000	Legacy LifePoint Health 6.75% 15/4/2025	42,037	0.01
USD 81,000	Level 3 Financing 3.4% 1/3/2027	64,177	0.02
USD 27,000	Level 3 Financing 3.625% 15/1/2029	16,403	0.00
USD 88,000	Level 3 Financing 3.75% 15/7/2029	53,062	0.01
USD 135,000	Level 3 Financing 3.875% 15/11/2029	97,236	0.02
USD 146,000	Level 3 Financing 4.25% 1/7/2028	94,653	0.02
USD 41,000	Level 3 Financing 4.625% 15/9/2027	28,778	0.01
USD 271,000	Levi Strauss 3.5% 1/3/2031	208,544	0.04
USD 71,000	Liberty Broadband 1.25% 30/9/2050	67,015	0.02
USD 227,000	Liberty Broadband 2.75% 30/9/2050	213,376	0.05
EUR 1,000,000	Liberty Mutual 3.625% 23/5/2059	936,100	0.20
USD 194,000	Lions Gate Capital 5.5% 15/4/2029	128,190	0.03
USD 105,000	Lithia Motors 3.875% 1/6/2029	82,577	0.02
USD 90,000	Live Nation Entertainment 3.75% 15/1/2028	73,962	0.02
USD 116,000	Live Nation Entertainment 4.75% 15/10/2027	97,845	0.02
USD 238,000	Live Nation Entertainment 6.5% 15/5/2027	219,934	0.05
USD 175,000	Lowe's 2.8% 15/9/2041	110,642	0.02
USD 335,000	Lowe's 3% 15/10/2050	198,643	0.04
USD 50,000	Lowe's 3.5% 1/4/2051	32,665	0.01
USD 155,000	Lowe's 3.7% 15/4/2046	107,228	0.02
USD 140,000	Lowe's 4.25% 1/4/2052	103,140	0.02
USD 105,000	Lowe's 4.65% 15/4/2042	85,447	0.02
USD 210,000	Lowe's 5% 15/4/2033	189,540	0.04
USD 95,000	Lowe's 5% 15/4/2040	81,579	0.02

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 215,000	Lowe's 5.125% 15/4/2050	182,864	0.04
USD 171,000	Lumen Technologies 4% 15/2/2027	123,282	0.03
USD 75,000	Lumen Technologies 4.5% 15/1/2029	37,010	0.01
USD 135,000	Madison IAQ 5.875% 30/6/2029	101,282	0.02
USD 10,000	Magallanes 5.141% 15/3/2052	7,322	0.00
USD 110,000	MajorDrive IV 6.375% 1/6/2029	79,915	0.02
USD 195,000	Marsh & McLennan 2.25% 15/11/2030	148,511	0.03
USD 75,000	Marsh & McLennan 2.375% 15/12/2031	56,391	0.01
USD 100,000	Marsh & McLennan 4.375% 15/3/2029	89,529	0.02
USD 60,000	MasTec 4.5% 15/8/2028	51,087	0.01
USD 125,000	Mastercard 3.35% 26/3/2030	107,332	0.02
USD 10,000	Mastercard 3.65% 1/6/2049	7,644	0.00
USD 175,000	Mastercard 3.85% 26/3/2050	137,289	0.03
USD 105,000	Match II 3.625% 1/10/2031	77,330	0.02
USD 47,000	Match II 4.125% 1/8/2030	36,790	0.01
USD 80,000	Match II 4.625% 1/6/2028	66,896	0.01
USD 53,000	Match II 5.625% 15/2/2029	45,862	0.01
USD 206,000	Mattel 3.75% 1/4/2029	167,713	0.04
USD 75,000	Mattel 5.45% 1/11/2041	59,100	0.01
USD 55,000	Mattel 6.2% 1/10/2040	45,876	0.01
USD 457,000	Mauser Packaging Solutions 7.875% 15/8/2026	432,178	0.09
USD 22,000	Medline Borrower 3.875% 1/4/2029	17,135	0.00
USD 164,000	Medline Borrower 5.25% 1/10/2029	127,589	0.03
USD 275,000	Mercedes-Benz Finance North America 0.75% 1/3/2024	246,969	0.05
USD 395,000	Mercedes-Benz Finance North America 5.5% 27/11/2024	372,539	0.08
USD 75,000	Merck 1.45% 24/6/2030	56,259	0.01
USD 295,000	Merck 2.15% 10/12/2031	225,027	0.05
USD 55,000	Merck 3.4% 7/3/2029	47,899	0.01
USD 150,000	Merck 4% 7/3/2049	119,999	0.03
USD 95,000	Merck 6.5% 1/12/2033	100,864	0.02
USD 490,000	MetLife 3.85% 15/3/2171	436,470	0.09
USD 90,000	MetLife 4.721% 15/12/2044	76,390	0.02
USD 60,000	MetLife 5% 15/7/2052	53,511	0.01
USD 108,000	MGIC Investment 5.25% 15/8/2028	94,667	0.02
USD 285,000	Microsoft 2.525% 1/6/2050	177,071	0.04
USD 617,000	Microsoft 2.921% 17/3/2052	411,985	0.09
USD 180,000	Microsoft 3.3% 6/2/2027	161,454	0.03
USD 135,000	MicroStrategy 6.125% 15/6/2028*	105,490	0.02
USD 195,300	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	183,328	0.04
USD 156,000	Minerva Merger Sub 6.5% 15/2/2030	116,187	0.02
USD 28,000	Molina Healthcare 3.875% 15/11/2030	22,266	0.00
USD 76,000	Molina Healthcare 4.375% 15/6/2028	64,279	0.01
USD 365,000	Morgan Stanley 1.512% 20/7/2027	299,190	0.06
USD 2,055,000	Morgan Stanley 1.593% 4/5/2027	1,702,664	0.36
USD 100,000	Morgan Stanley 2.239% 21/7/2032	72,894	0.02
USD 295,000	Morgan Stanley 2.699% 22/1/2031	231,080	0.05
USD 175,000	Morgan Stanley 2.72% 22/7/2025	157,766	0.03
USD 45,000	Morgan Stanley 2.943% 21/1/2033	34,440	0.01
USD 60,000	Morgan Stanley 3.217% 22/4/2042	41,718	0.01
USD 270,000	Morgan Stanley 3.591% 22/7/2028	234,229	0.05
USD 405,000	Morgan Stanley 3.62% 17/4/2025	371,759	0.08
USD 730,000	Morgan Stanley 3.772% 24/1/2029	632,465	0.13
USD 195,000	Morgan Stanley 3.875% 27/1/2026	176,433	0.04
USD 375,000	Morgan Stanley 4.1% 22/5/2023	351,773	0.07
USD 560,000	Motorola Solutions 2.3% 15/11/2030	410,133	0.08
USD 240,000	Motorola Solutions 4.6% 23/2/2028	217,314	0.05
USD 185,000	Motorola Solutions 4.6% 23/5/2029	163,356	0.03
USD 10,000	Motorola Solutions 5.5% 1/9/2044	8,662	0.00
EUR 199,000	MPT Operating Partnership / MPT Finance 0.993% 15/10/2026	146,871	0.03
GBP 140,000	MPT Operating Partnership / MPT Finance 2.55% 5/12/2023	151,542	0.03
EUR 337,000	MPT Operating Partnership / MPT Finance 3.325% 24/3/2025*	293,273	0.06
USD 57,000	Mueller Water Products 4% 15/6/2029	46,922	0.01
USD 32,000	Nationstar Mortgage 5.75% 15/11/2031	23,573	0.00
USD 39,000	Nationstar Mortgage 6% 15/1/2027	33,769	0.01
USD 39,000	Navient 5.5% 15/3/2029	31,037	0.01
USD 103,000	NCR 6.125% 1/9/2029	93,828	0.02
USD 21,000	Neptune Bidco US 9.29% 15/4/2029	18,680	0.00
USD 38,000	NESCO II 5.5% 15/4/2029	32,010	0.01
EUR 349,000	Netflix 3.625% 15/6/2030	323,036	0.07
EUR 320,000	Netflix 4.625% 15/5/2029	317,285	0.07
USD 163,000	Newmont 2.8% 1/10/2029	130,019	0.03
USD 20,000	Newmont 4.875% 15/3/2042	17,057	0.00
USD 93,000	NextEra Energy Operating Partners 4.25% 15/7/2024	84,689	0.02
USD 283,000	NextEra Energy Operating Partners 4.25% 15/9/2024	249,331	0.05
USD 97,000	NFP 4.875% 15/8/2028	79,870	0.02
USD 276,000	NFP 6.875% 15/8/2028*	221,289	0.05

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 47,000	NFP 7.5% 1/10/2030	42,135	0.01
USD 49,000	NMG / Neiman Marcus 7.125% 1/4/2026	44,289	0.01
USD 145,000	Norfolk Southern 2.9% 15/6/2026	126,499	0.03
USD 110,000	Norfolk Southern 3.05% 15/5/2050	68,084	0.01
USD 65,000	Norfolk Southern 3.155% 15/5/2055	39,565	0.01
USD 90,000	Norfolk Southern 3.4% 1/11/2049	59,383	0.01
USD 250,000	Norfolk Southern 3.7% 15/3/2053	173,762	0.04
USD 345,000	Norfolk Southern 3.8% 1/8/2028	302,449	0.06
USD 160,000	Norfolk Southern 4.45% 1/3/2033	140,754	0.03
USD 75,000	Northern Trust 3.15% 3/5/2029	63,834	0.01
USD 50,000	Northern Trust 3.95% 30/10/2025	45,453	0.01
USD 73,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	59,914	0.01
USD 65,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028*	48,390	0.01
USD 589,000	Novelis 3.25% 15/11/2026	487,318	0.10
USD 400,000	Novelis 3.875% 15/8/2031	303,345	0.06
USD 260,000	Nucor 2% 1/6/2025	226,868	0.05
USD 295,000	Nucor 3.95% 23/5/2025	269,570	0.06
USD 215,000	NVIDIA 3.5% 1/4/2040	164,949	0.04
USD 330,000	Ohio Power 1.625% 15/1/2031	238,692	0.05
USD 300,000	Ohio Power 4% 1/6/2049	225,467	0.05
USD 100,000	Oncor Electric Delivery 3.1% 15/9/2049	65,427	0.01
USD 25,000	Oncor Electric Delivery 3.75% 1/4/2045	18,875	0.01
USD 380,000	Oncor Electric Delivery 3.8% 30/9/2047	289,069	0.06
USD 50,000	Oncor Electric Delivery 3.8% 1/6/2049	37,517	0.01
USD 20,000	Oncor Electric Delivery 5.25% 30/9/2040	18,635	0.00
USD 96,000	OneMain Finance 4% 15/9/2030	68,523	0.01
USD 12,000	OneMain Finance 5.375% 15/11/2029	9,518	0.00
USD 65,000	OneMain Finance 6.875% 15/3/2025	59,813	0.01
USD 118,000	OneMain Finance 7.125% 15/3/2026	107,994	0.02
USD 71,000	Option Care Health 4.375% 31/10/2029	57,005	0.01
USD 520,000	Oracle 3.6% 1/4/2050	328,335	0.07
USD 27,000	Oracle 3.65% 25/3/2041	18,606	0.00
USD 95,000	Oracle 3.85% 15/7/2036	72,415	0.02
USD 306,000	Oracle 3.95% 25/3/2051	204,518	0.04
USD 350,000	Oracle 4% 15/7/2046	238,279	0.05
USD 135,000	Oracle 4.125% 15/5/2045	94,884	0.02
USD 60,000	Oracle 4.3% 8/7/2034	49,438	0.01
USD 70,000	Oracle 4.5% 8/7/2044	53,151	0.01
USD 515,000	Oracle 5.375% 15/7/2040	440,943	0.09
USD 35,000	Oracle 5.55% 6/2/2053	29,807	0.01
EUR 1,019,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	874,934	0.19
USD 200,000	Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	165,665	0.04
USD 209,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	168,334	0.04
USD 129,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	99,857	0.02
USD 14,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	10,789	0.00
USD 131,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	110,569	0.02
USD 330,000	PacifiCorp 5.35% 1/12/2053	304,235	0.07
USD 192,000	Paramount Global 6.375% 30/3/2062	155,664	0.03
USD 71,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	59,654	0.01
USD 541,000	PayPal 1.65% 1/6/2025	470,896	0.10
USD 15,000	PayPal 3.25% 1/6/2050	9,660	0.00
USD 195,000	PayPal 4.4% 1/6/2032	171,610	0.04
USD 222,000	Pediatrix Medical 5.375% 15/2/2030	184,879	0.04
USD 470,000	Pfizer 4% 15/12/2036	401,358	0.09
USD 35,000	Pilgrim's Pride 3.5% 1/3/2032	25,568	0.01
USD 260,000	PNC Financial Services 2.55% 22/1/2030	207,118	0.04
USD 1,225,000	PNC Financial Services 3.4% 15/12/2171	957,297	0.20
USD 250,000	PNC Financial Services 3.9% 29/4/2024	231,154	0.05
USD 182,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	165,525	0.04
USD 90,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	78,608	0.02
USD 100,000	Progressive 6.25% 1/12/2032	102,404	0.02
USD 145,000	Prologis 2.25% 15/4/2030	113,766	0.02
USD 215,000	Prologis 2.875% 15/11/2029	174,979	0.04
USD 50,000	Prologis 3.875% 15/9/2028	44,404	0.01
USD 5,000	Prudential Financial 3.935% 7/12/2049	3,696	0.00
USD 80,000	Prudential Financial 4.35% 25/2/2050	63,546	0.01
USD 25,000	Prudential Financial 4.6% 15/5/2044	21,142	0.00
USD 138,000	PTC 3.625% 15/2/2025	123,367	0.03
USD 83,000	PTC 4% 15/2/2028	70,666	0.02
USD 790,000	Public Service Electric and Gas 3.1% 15/3/2032	642,379	0.14
USD 220,000	QUALCOMM 4.3% 20/5/2047	178,995	0.04
USD 70,000	QUALCOMM 4.8% 20/5/2045	61,867	0.01
USD 53,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	37,332	0.01
USD 102,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	45,228	0.01

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

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 171,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	116,320	0.02
USD 180,000	Realty Income 3% 15/1/2027	156,044	0.03
USD 175,000	Realty Income 3.4% 15/1/2028	152,162	0.03
USD 75,000	Realty Income 3.65% 15/1/2028	65,945	0.01
USD 175,000	Realty Income 3.875% 15/4/2025	159,667	0.03
USD 100,000	Realty Income 4.85% 15/3/2030	90,955	0.02
USD 280,000	Realty Income 5.625% 13/10/2032	267,317	0.06
USD 290,000	Regency Centers 2.95% 15/9/2029	229,360	0.05
USD 330,000	Regency Centers 3.7% 15/6/2030	273,237	0.06
USD 135,000	Republic Services 2.3% 1/3/2030	105,974	0.02
USD 85,000	Republic Services 2.375% 15/3/2033	62,944	0.01
USD 130,000	Republic Services 3.95% 15/5/2028	115,611	0.02
USD 16,000	Resideo Funding 4% 1/9/2029	12,404	0.00
USD 29,000	RLJ Lodging Trust 4% 15/9/2029	22,258	0.00
USD 310,000	Roche 2.607% 13/12/2051	188,271	0.04
USD 116,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	93,587	0.02
USD 575,000	Ryder System 3.65% 18/3/2024	529,317	0.11
USD 45,000	Ryder System 3.875% 1/12/2023	41,795	0.01
USD 110,000	S&P Global 2.7% 1/3/2029	90,567	0.02
USD 125,000	S&P Global 2.9% 1/3/2032	99,959	0.02
USD 40,000	S&P Global 3.25% 1/12/2049	27,316	0.01
USD 71,000	Sabre GLBL 7.375% 1/9/2025	62,655	0.01
USD 63,000	Sabre GLBL 9.25% 15/4/2025	58,340	0.01
USD 105,000	Sabre GLBL 11.25% 15/12/2027	98,446	0.02
USD 250,000	Salesforce 2.7% 15/7/2041	164,753	0.04
USD 150,000	Salesforce 3.05% 15/7/2061	89,116	0.02
USD 132,000	SBA Communications 3.125% 1/2/2029	101,873	0.02
USD 276,000	SBA Communications 3.875% 15/2/2027	235,712	0.06
USD 187,000	Sealed Air 4% 1/12/2027	157,481	0.03
USD 51,000	Sealed Air 6.125% 1/2/2028	47,159	0.01
USD 235,000	Sensata Technologies 4.375% 15/2/2030	195,659	0.04
USD 325,000	Sherwin-Williams 2.3% 15/5/2030	250,662	0.05
USD 239,000	Sherwin-Williams 3.125% 1/6/2024	218,627	0.05
USD 25,000	Sherwin-Williams 3.3% 15/5/2050	15,956	0.00
USD 67,000	Sherwin-Williams 3.45% 1/8/2025	60,188	0.01
USD 52,000	Shift4 Payments 0% 15/12/2025	52,459	0.01
USD 171,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	148,345	0.03
USD 152,000	Sinclair Television 4.125% 1/12/2030	109,087	0.02
USD 57,000	Sirius XM Radio 3.125% 1/9/2026	47,285	0.01
USD 80,000	Sirius XM Radio 3.875% 1/9/2031	58,468	0.01
USD 34,000	Sirius XM Radio 4% 15/7/2028	27,271	0.01
USD 38,000	Sirius XM Radio 4.125% 1/7/2030	29,061	0.01
USD 85,000	Sirius XM Radio 5% 1/8/2027	73,098	0.02
USD 42,000	Sirius XM Radio 5.5% 1/7/2029	35,430	0.01
USD 100,000	Six Flags Theme Parks 7% 1/7/2025	94,837	0.02
USD 111,000	SLM 3.125% 2/11/2026	90,136	0.02
USD 484,000	Sotheby's/Bidfair 5.875% 1/6/2029	385,143	0.08
USD 19,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	16,320	0.00
USD 114,000	Spectrum Brands 5% 1/10/2029	92,606	0.02
USD 293,000	Sprint Capital 6.875% 15/11/2028	288,123	0.06
USD 325,000	Sprint Capital 8.75% 15/3/2032	364,031	0.08
USD 42,000	SRS Distribution 4.625% 1/7/2028	34,583	0.01
USD 97,000	SRS Distribution 6% 1/12/2029	75,937	0.02
USD 41,000	SRS Distribution 6.125% 1/7/2029	32,408	0.01
USD 302,000	SS&C Technologies 5.5% 30/9/2027	267,521	0.06
USD 20,000	Standard Industries 3.375% 15/1/2031	14,500	0.00
USD 44,000	Standard Industries 4.375% 15/7/2030	34,477	0.01
USD 89,000	Staples 7.5% 15/4/2026	74,560	0.02
USD 27,000	Starwood Property Trust 4.375% 15/1/2027	22,051	0.00
USD 92,000	Starwood Property Trust 4.75% 15/3/2025	82,036	0.02
USD 50,000	State Street 2.354% 1/11/2025	44,708	0.01
USD 50,000	State Street 3.776% 3/12/2024	46,402	0.01
USD 1,200,000	State Street 5.769% 1/6/2077	938,520	0.20
USD 210,000	Steel Dynamics 1.65% 15/10/2027	165,921	0.04
USD 20,000	Steel Dynamics 3.25% 15/10/2050	12,545	0.00
USD 35,000	Stericycle 3.875% 15/1/2029	28,201	0.01
USD 61,000	Surgery Center 6.75% 1/7/2025	56,659	0.01
USD 134,000	Surgery Center 10% 15/4/2027	127,989	0.03
USD 72,000	SWF Escrow Issuer 6.5% 1/10/2029	43,944	0.01
USD 182,000	Synaptics 4% 15/6/2029	142,077	0.03
USD 114,000	Taylor Morrison Communities 5.875% 15/6/2027	103,433	0.02
USD 6,000	TEGNA 4.75% 15/3/2026	5,368	0.00
USD 113,000	Teleflex 4.25% 1/6/2028	95,974	0.02
USD 131,000	Teleflex 4.625% 15/11/2027	115,335	0.02
USD 87,000	Tempur Sealy International 4% 15/4/2029	70,135	0.01
USD 3,000	Tenet Healthcare 4.25% 1/6/2029	2,475	0.00

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 171,000	Tenet Healthcare 4.875% 1/1/2026	153,556	0.03
USD 35,000	Tenet Healthcare 5.125% 1/11/2027	30,924	0.01
USD 97,000	Tenet Healthcare 6.125% 1/10/2028	84,646	0.02
USD 168,000	Tenet Healthcare 6.125% 15/6/2030	149,871	0.04
USD 44,000	Tenet Healthcare 6.25% 1/2/2027	40,332	0.01
USD 115,000	Terex 5% 15/5/2029	99,059	0.02
USD 150,000	Texas Instruments 2.7% 15/9/2051	96,800	0.02
USD 75,000	Texas Instruments 4.15% 15/5/2048	61,976	0.01
USD 575,000	Thermo Fisher Scientific 2% 15/10/2031	429,715	0.09
USD 140,000	Thermo Fisher Scientific 4.95% 21/11/2032	130,717	0.03
USD 34,000	Titan International 7% 30/4/2028	30,326	0.01
USD 227,000	TK Elevator US Newco 5.25% 15/7/2027	193,571	0.04
USD 505,000	Toyota Motor Credit 1.15% 13/8/2027	403,486	0.09
USD 223,000	Toyota Motor Credit 1.35% 25/8/2023	205,808	0.04
USD 325,000	Toyota Motor Credit 2.15% 13/2/2030	258,349	0.05
USD 34,000	Tri Pointe Homes 5.25% 1/6/2027	29,606	0.01
USD 1,100,000	Truist Financial 4.95% 1/12/2171	1,007,211	0.21
USD 65,000	TTMT Escrow Issuer 8.625% 30/9/2027	61,946	0.01
USD 50,000	TWDC Enterprises 18 4.125% 1/6/2044	40,224	0.01
USD 27,000	Twilio 3.625% 15/3/2029	21,311	0.00
USD 257,000	Twilio 3.875% 15/3/2031	197,575	0.04
USD 237,000	Uber Technologies 0% 15/12/2025	194,571	0.04
USD 156,000	Uber Technologies 4.5% 15/8/2029	129,852	0.03
USD 103,000	Uber Technologies 6.25% 15/1/2028	95,270	0.02
USD 111,000	Uber Technologies 7.5% 15/9/2027	105,370	0.02
USD 93,000	Uber Technologies 8% 1/11/2026	89,307	0.02
USD 50,000	Union Pacific 2.973% 16/9/2062	29,212	0.01
USD 65,000	Union Pacific 3.55% 15/8/2039	49,852	0.01
USD 192,000	Union Pacific 3.839% 20/3/2060	136,513	0.03
USD 115,000	Union Pacific 3.95% 15/8/2059	83,600	0.02
USD 140,000	Union Pacific 4.05% 1/3/2046	107,939	0.02
USD 55,000	Union Pacific 4.5% 10/9/2048	44,936	0.01
USD 344,000	United Airlines 4.375% 15/4/2026	304,775	0.06
USD 199,000	United Airlines 4.625% 15/4/2029	166,456	0.04
USD 133,000	United Natural Foods 6.75% 15/10/2028	118,537	0.03
USD 344,000	United Rentals North America 6% 15/12/2029	323,422	0.07
USD 445,000	UnitedHealth 2.75% 15/5/2040	302,853	0.06
USD 60,000	UnitedHealth 2.9% 15/5/2050	37,919	0.01
USD 75,000	UnitedHealth 3.25% 15/5/2051	49,982	0.01
USD 445,000	UnitedHealth 3.5% 15/8/2039	338,928	0.07
USD 135,000	UnitedHealth 4.2% 15/1/2047	109,408	0.02
USD 155,000	UnitedHealth 4.75% 15/5/2052	133,064	0.03
USD 75,000	UnitedHealth 5.875% 15/2/2053	75,336	0.02
USD 10,000	UnitedHealth 6.05% 15/2/2063	10,180	0.00
USD 124,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	116,757	0.02
USD 73,000	Univision Communications 6.625% 1/6/2027	65,281	0.01
USD 64,000	Univision Communications 7.375% 30/6/2030	56,900	0.01
USD 105,000	US Bancorp 1.375% 22/7/2030	76,254	0.02
USD 50,000	US Bancorp 3% 30/7/2029	41,209	0.01
USD 1,500,000	US Bancorp 3.7% 15/1/2172	1,189,827	0.25
USD 57,000	US Foods 4.625% 1/6/2030	46,837	0.01
USD 41,000	US Foods 4.75% 15/2/2029	34,698	0.01
USD 146,000	US Foods 6.25% 15/4/2025	137,062	0.03
USD 210,000	Vail Resorts 6.25% 15/5/2025	197,090	0.04
USD 155,000	Ventas Realty 3% 15/1/2030	123,600	0.03
USD 145,000	Ventas Realty 4.75% 15/11/2030	128,116	0.03
USD 84,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	61,010	0.01
USD 690,000	Verizon Communications 1.5% 18/9/2030	500,113	0.11
USD 135,000	Verizon Communications 2.55% 21/3/2031	103,368	0.02
USD 565,000	Verizon Communications 2.65% 20/11/2040	358,295	0.08
USD 75,000	Verizon Communications 2.85% 3/9/2041	48,511	0.01
USD 135,000	Verizon Communications 2.987% 30/10/2056	76,845	0.02
USD 650,000	Verizon Communications 3.4% 22/3/2041	457,958	0.10
USD 190,000	Verizon Communications 3.875% 8/2/2029	166,150	0.04
USD 191,000	Verizon Communications 4.016% 3/12/2029	165,506	0.04
USD 460,000	Verizon Communications 4.272% 15/1/2036	380,003	0.08
USD 97,000	Verscend Escrow 9.75% 15/8/2026	91,844	0.02
USD 261,000	Vertiv 4.125% 15/11/2028	213,230	0.05
USD 201,000	Viavi Solutions 3.75% 1/10/2029	158,016	0.03
USD 65,000	Visa 3.65% 15/9/2047	50,159	0.01
USD 835,000	VMware 2.2% 15/8/2031	593,379	0.13
USD 438,000	Voya Financial 6.125% 15/3/2171	406,576	0.09
USD 138,000	Wabash National 4.5% 15/10/2028	112,975	0.02
USD 295,000	Walmart 2.65% 22/9/2051	186,498	0.04
USD 50,000	Walt Disney 3.6% 13/1/2051	36,058	0.01
USD 460,000	Walt Disney 6.65% 15/11/2037	487,185	0.10

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 5,000	Waste Management 1.5% 15/3/2031	3,603	0.00
USD 356,000	WESCO Distribution 7.25% 15/6/2028	339,427	0.07
USD 202,000	William Carter 5.625% 15/3/2027	182,742	0.04
USD 165,000	Williams Scotsman International 4.625% 15/8/2028	139,746	0.03
USD 285,000	Workday 3.8% 1/4/2032	235,124	0.05
USD 36,000	WR Grace 4.875% 15/6/2027	31,094	0.00
USD 175,000	WR Grace 5.625% 15/8/2029	132,483	0.03
USD 34,000	WR Grace 7.375% 1/3/2031	31,764	0.01
USD 330,000	WRKCo 3% 15/6/2033	249,221	0.05
USD 110,000	WRKCo 3.75% 15/3/2025	99,900	0.02
USD 147,000	WRKCo 4% 15/3/2028	128,907	0.03
USD 150,000	WRKCo 4.9% 15/3/2029	134,973	0.03
USD 79,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	66,977	0.01
USD 25,000	XPO Escrow Sub 7.5% 15/11/2027	24,017	0.01
USD 64,000	Yum! Brands 4.75% 15/1/2030	54,893	0.01
USD 516,000	Zayo 4% 1/3/2027	374,010	0.08
USD 345,000	Zayo 6.125% 1/3/2028*	204,748	0.04
USD 395,000	ZoomInfo Technologies /ZoomInfo Finance 3.875% 1/2/2029	309,392	0.07
		221,258,393	47.13
Total Bonds		330,800,391	70.44
EQUITY LINKED NOTES			
USD 1,665	Bank of Montreal (Fund receives 11.769% Fixed; and receives/pays return on Cigna) (22/3/2023)	457,365	0.10
USD 3,531	Bank of Montreal (Fund receives 12.72% Fixed; and receives/pays return on Intl Business Machines) (13/4/2023)	436,182	0.09
USD 397	Bank of Montreal (Fund receives 14.589% Fixed; and receives/pays return on Broadcom) (2/3/2023)	218,818	0.05
USD 1,568	Bank of Montreal (Fund receives 9% Fixed; and receives/pays return on Visa) (22/3/2023)	326,340	0.07
USD 2,997	Royal Bank of Canada (Fund receives 10.57% Fixed; and receives/pays return on Prologis) (1/3/2023)	346,560	0.07
USD 2,115	Royal Bank of Canada (Fund receives 11.04% Fixed; and receives/pays return on Walmart) (10/4/2023)	282,828	0.06
USD 2,593	Royal Bank of Canada (Fund receives 11.58% Fixed; and receives/pays return on Apple) (8/3/2023)	360,179	0.08
USD 2,733	Royal Bank of Canada (Fund receives 11.93% Fixed; and receives/pays return on Danaher) (9/3/2023)	634,790	0.14
USD 1,182	Royal Bank of Canada (Fund receives 13.15% Fixed; and receives/pays return on Cadence Design Systems) (31/3/2023)	217,258	0.05
USD 5,265	Royal Bank of Canada (Fund receives 13.29% Fixed; and receives/pays return on Coca-Cola) (31/3/2023)	294,534	0.06
USD 1,251	Royal Bank of Canada (Fund receives 13.41% Fixed; and receives/pays return on Adobe) (15/3/2023)	383,072	0.08
USD 3,020	Royal Bank of Canada (Fund receives 13.8% Fixed; and receives/pays return on Paypal Holdings) (26/4/2023)	210,925	0.05
USD 784	Royal Bank of Canada (Fund receives 13.85% Fixed; and receives/pays return on United Rentals) (23/3/2023)	342,549	0.07
USD 1,575	Royal Bank of Canada (Fund receives 14.19% Fixed; and receives/pays return on Amazon) (3/4/2023)	142,000	0.03
USD 14,841	Royal Bank of Canada (Fund receives 14.19% Fixed; and receives/pays return on Bank of America) (1/3/2023)	477,794	0.10
USD 1,023	Royal Bank of Canada (Fund receives 15.13% Fixed; and receives/pays return on Home Depot) (10/4/2023)	284,920	0.06
USD 2,849	Royal Bank of Canada (Fund receives 22.04% Fixed; and receives/pays return on Simon Property Group) (23/3/2023)	330,149	0.07
USD 4,705	Royal Bank of Canada (Fund receives 8.91% Fixed; and receives/pays return on General Mills) (23/3/2023)	347,804	0.07
USD 4,661	Royal Bank of Canada (Fund receives 9.02% Fixed; and receives/pays return on Amphenol) (8/3/2023)	336,936	0.07
USD 2,682	Royal Bank of Canada (Fund receives 9.32% Fixed; and receives/pays return on American Express) (23/3/2023)	442,074	0.10
USD 2,156	Toronto-Dominion Bank (Fund receives 8.71% Fixed; and receives/pays return on Procter & Gamble) (21/4/2023)	280,627	0.06
USD 409	Mizuho (Fund receives 12.5% Fixed; and receives/pays return on Deere & Company) (18/5/2023)	163,210	0.03
USD 1,957	Mizuho (Fund receives 20% Fixed; and receives/pays return on Applied Materials) (18/5/2023)	212,388	0.05
USD 2,925	Société Générale (Fund receives 0.2833% Fixed; and receives/pays return on TJX Cos) (10/4/2023)	213,378	0.04

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

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 920	Société Générale (Fund receives 0.4213% Fixed; and receives/pays return on Eli Lilly) (26/4/2023)	284,728	0.06
USD 1,219	Société Générale (Fund receives 0.4377% Fixed; and receives/pays return on Palo Alto Networks) (10/4/2023)	214,253	0.05
USD 5,307	Société Générale (Fund receives 0.4502% Fixed; and receives/pays return on CVS Health) (4/5/2023)	423,532	0.09
USD 3,214	Société Générale (Fund receives 0.456% Fixed; and receives/pays return on Abbvie) (28/4/2023)	458,105	0.10
USD 1,679	Société Générale (Fund receives 0.5418% Fixed; and receives/pays return on Walt Disney) (11/5/2023)	162,154	0.03
USD 1,170	Société Générale (Fund receives 0.7038% Fixed; and receives/pays return on FleetCor Technologies) (4/5/2023)	229,310	0.05
USD 2,040	Société Générale (Fund receives 0.8137% Fixed; and receives/pays return on Target) (2/3/2023)	330,837	0.07
USD 1,291	BNP Paribas (Fund receives 10.01% Fixed; and receives/pays return on CME Group) (27/4/2023)	222,314	0.05
USD 4,352	BNP Paribas (Fund receives 10.02% Fixed; and receives/pays return on Archer-Daniels-Midland) (13/3/2023)	329,856	0.07
USD 1,080	BNP Paribas (Fund receives 10.11% Fixed; and receives/pays return on S&P 500 ESG Index) (3/3/2023)	351,864	0.07
USD 1,512	BNP Paribas (Fund receives 10.42% Fixed; and receives/pays return on Apple) (3/4/2023)	212,517	0.05
USD 999	BNP Paribas (Fund receives 12.06% Fixed; and receives/pays return on Charles River Labortories International) (10/4/2023)	213,675	0.05
USD 1,574	BNP Paribas (Fund receives 12.11% Fixed; and receives/pays return on Hilton Worldwide Holdings) (3/5/2023)	217,578	0.05
USD 1,490	BNP Paribas (Fund receives 12.19% Fixed; and receives/pays return on Amercian Tower) (10/4/2023)	282,898	0.06
USD 1,076	BNP Paribas (Fund receives 14.05% Fixed; and receives/pays return on Servicenow) (13/3/2023)	435,196	0.09
USD 1,635	BNP Paribas (Fund receives 16.14% Fixed; and receives/pays return on Tractor Supply) (13/3/2023)	357,452	0.08
USD 1,352	BNP Paribas (Fund receives 5.69% Fixed; and receives/pays return on S&P 500 ESG Index) (10/3/2023)	441,107	0.09
USD 2,118	BNP Paribas (Fund receives 8.05% Fixed; and receives/pays return on Marsh & McLennan) (13/3/2023)	324,286	0.07
USD 12,169	BNP Paribas (Fund receives 8.93% Fixed; and receives/pays return on CSX) (13/3/2023)	349,573	0.07
USD 2,067	JP Morgan (Fund receives 7.68% Fixed; and receives/pays return on PepsiCo) (26/4/2023)	337,910	0.07
USD 1,455	JP Morgan (Fund receives 8.22% Fixed; and receives/pays return on Yum! Brands) (4/5/2023)	175,003	0.04
USD 5,507	UBS (Fund receives 10.1% Fixed; and receives/pays return on JP Morgan Chase) (1/3/2023)	735,722	0.16
USD 4,635	UBS (Fund receives 11.4% Fixed; and receives/pays return on Apple) (23/3/2023)	646,711	0.14
USD 7,418	UBS (Fund receives 12.2% Fixed; and receives/pays return on Alphabet) (17/3/2023)	632,210	0.13
USD 1,274	UBS (Fund receives 7.6% Fixed; and receives/pays return on Jazz Pharmaceuticals) (1/3/2023)	169,343	0.04
USD 737	UBS (Fund receives 8.3% Fixed; and receives/pays return on Ulta Beauty) (8/3/2023)	360,968	0.08
USD 1,421	Barclays (Fund receives 10.96% Fixed; and receives/pays return on Eaton) (3/5/2023)	228,203	0.05
USD 8,838	Barclays (Fund receives 13.25% Fixed; and receives/pays return on Aramark) (23/3/2023)	309,440	0.07
USD 654	Barclays (Fund receives 16.45% Fixed; and receives/pays return on Hyatt Hotels) (10/5/2023)	70,400	0.01
USD 5,852	Barclays (Fund receives 16.95% Fixed; and receives/pays return on Kraft Heinz) (23/3/2023)	216,035	0.05
USD 2,475	Barclays (Fund receives 18.07% Fixed; and receives/pays return on Tesla) (13/3/2023)	433,275	0.09
USD 289	Barclays (Fund receives 9.35% Fixed; and receives/pays return on Laboratory of America) (28/4/2023)	65,473	0.01
USD 156	Barclays (Fund receives 9.38% Fixed; and receives/pays return on Autozone) (1/3/2023)	360,416	0.08
USD 1,006	Goldman Sachs (Fund receives 11.19% Fixed; and receives/pays return on McKesson) (22/3/2023)	336,209	0.07
USD 439	Goldman Sachs (Fund receives 7.92% Fixed; and receives/pays return on S&P 500 ESG Index) (28/3/2023)	143,911	0.03

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,896	Goldman Sachs (Fund receives 9.57% Fixed; and receives/pays return on S&P 500 ESG Index) (13/3/2023)	620,240	0.13
USD 1,574	Nomura (Fund receives 10.06% Fixed; and receives/pays return on The Hershey Company) (22/3/2023)	353,239	0.07
USD 1,482	Nomura (Fund receives 10.4301% Fixed; and receives/pays return on Becton, Dickinson and Company) (22/3/2023)	330,678	0.07
USD 3,334	Nomura (Fund receives 10.49% Fixed; and receives/pays return on Paccar) (9/3/2023)	226,716	0.05
USD 1,091	Nomura (Fund receives 11.4036% Fixed; and receives/pays return on Parker-Hannifin) (22/3/2023)	356,040	0.08
USD 1,018	Nomura (Fund receives 13.85% Fixed; and receives/pays return on Fastenal Company) (3/3/2023)	49,052	0.01
USD 2,158	Nomura (Fund receives 13.94% Fixed; and receives/pays return on Automatic Data Processing) (8/3/2023)	450,157	0.10
USD 2,073	Nomura (Fund receives 17.74% Fixed; and receives/pays return on Truist Financial) (3/3/2023)	91,870	0.02
USD 3,975	Nomura (Fund receives 21.86% Fixed; and receives/pays return on Ally Financial) (3/3/2023)	111,179	0.02
USD 6,857	Nomura (Fund receives 22.82% Fixed; and receives/pays return on Synchrony Financial) (9/3/2023)	230,093	0.05
USD 977	Nomura (Fund receives 7.84% Fixed; and receives/pays return on Mastercard) (13/3/2023)	326,239	0.07
USD 6,767	Nomura (Fund receives 9.65% Fixed; and receives/pays return on Bristol-Myers Squibb) (22/3/2023)	443,557	0.09
USD 4,746	Nomura (Fund receives 9.7126% Fixed; and receives/pays return on Merck & Co.) (22/3/2023)	476,859	0.10
USD 990	Nomura (Fund receives 9.95% Fixed; and receives/pays return on Elevance Health) (8/3/2023)	441,144	0.09
USD 1,740	Citigroup (Fund receives 10.06% Fixed; and receives/pays return on Microsoft) (23/3/2023)	411,704	0.09
USD 1,531	Citigroup (Fund receives 10.31% Fixed; and receives/pays return on Unitedhealth) (1/3/2023)	696,158	0.15
USD 8,684	Citigroup (Fund receives 10.71% Fixed; and receives/pays return on General Motors) (17/3/2023)	318,838	0.07
USD 1,201	Citigroup (Fund receives 11.74% Fixed; and receives/pays return on Analog Devices) (23/3/2023)	209,698	0.04
USD 1,257	Citigroup (Fund receives 12.08% Fixed; and receives/pays return on Thermo Fisher Scientific) (17/3/2023)	643,161	0.14
USD 3,812	Citigroup (Fund receives 12.29% Fixed; and receives/pays return on Amazon) (8/3/2023)	335,787	0.07
USD 715	Citigroup (Fund receives 12.33% Fixed; and receives/pays return on Humana) (17/3/2023)	342,924	0.07
USD 2,098	Citigroup (Fund receives 12.75% Fixed; and receives/pays return on United Parcel Service) (17/3/2023)	362,004	0.08
USD 2,837	Citigroup (Fund receives 14.99% Fixed; and receives/pays return on First Republic Bank) (1/3/2023)	325,515	0.07
USD 4,055	Citigroup (Fund receives 16.47% Fixed; and receives/pays return on Microsoft) (9/3/2023)	952,085	0.20
USD 3,528	Citigroup (Fund receives 18.04% Fixed; and receives/pays return on Fidelity National Information Services) (31/3/2023)	215,021	0.04
USD 1,059	Citigroup (Fund receives 6.67% Fixed; and receives/pays return on The Goldman Sachs) (1/3/2023)	364,061	0.08
USD 3,530	Citigroup (Fund receives 7.44% Fixed; and receives/pays return on Verizon Communications) (17/3/2023)	128,866	0.03
USD 30,214	Citigroup (Fund receives 7.57% Fixed; and receives/pays return on AT&T) (8/3/2023)	538,365	0.11
USD 1,384	Citigroup (Fund receives 8.74% Fixed; and receives/pays return on McDonald's) (17/3/2023)	344,596	0.07
USD 1,901	Citigroup (Fund receives 8.79% Fixed; and receives/pays return on Waste Management) (17/3/2023)	269,153	0.06
USD 1,202	Citigroup (Fund receives 8.82% Fixed; and receives/pays return on AmerisourceBergen) (17/3/2023)	176,572	0.04
USD 4,036	Citigroup (Fund receives 9.6% Fixed; and receives/pays return on Apple) (10/4/2023)	564,916	0.12
Total Equity Linked Notes		30,511,631	6.50
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		456,766,345	97.27

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	United Kingdom		
1,484,818	Home Reit**	612,519	0.13
Total Common Stocks (Shares)		612,519	0.13
Total Other Transferable Securities		612,519	0.13
Total Portfolio		457,378,864	97.40
Other Net Assets		12,219,200	2.60
Total Net Assets (EUR)		469,598,064	100.00

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
CHF	566,402	EUR	575,417	Bank of America	15/3/2023	(5,769)
CHF	485,227	EUR	491,507	RBS	15/3/2023	(3,499)
EUR	14,432,188	GBP	12,430,068	UBS	15/3/2023	255,214
EUR	1,823,258	JPY	257,054,289	UBS	15/3/2023	52,055
EUR	1,134,897	AUD	1,762,974	UBS	15/3/2023	17,501
EUR	5,097,940	CHF	5,011,506	Société Générale	15/3/2023	57,712
EUR	2,230,928	SEK	24,305,808	HSBC Bank	15/3/2023	38,002
EUR	183,774,097	USD	194,943,597	Morgan Stanley	15/3/2023	657,483
EUR	13,507,570	GBP	11,940,000	BNP Paribas	14/3/2023	(111,070)
EUR	4,824,714	USD	5,170,000	Bank of America	14/3/2023	(31,938)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	439,240	GBP	387,568	Barclays	15/3/2023	(2,796)
EUR	226,408	USD	240,000	HSBC Bank	14/3/2023	955
EUR	9,377	USD	10,000	JP Morgan	14/3/2023	(17)
EUR	140,622	USD	150,000	RBS	14/3/2023	(286)
EUR	215,716	GBP	190,000	RBS	14/3/2023	(996)
GBP	588,160	EUR	671,962	UBS	15/3/2023	(1,142)
USD	1,200,000	EUR	1,101,393	State Street	15/3/2023	25,804
USD	8,100,000	EUR	7,431,072	Standard Chartered Bank	15/3/2023	177,511
Net unrealised appreciation						1,124,724
Total net unrealised appreciation						1,124,724

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
687	USD	EUR/USD Future	March 2023	(411,222)
(70)	USD	S&P 500 E-Mini Index	March 2023	275,190
(41)	USD	US Long Bond (CBT)	June 2023	69,873
2	USD	US Long Bond (CBT)	June 2023	(4,622)
707	USD	US Treasury 10 Year Note (CBT)	June 2023	(416,441)
(4)	USD	US Treasury 10 Year Note (CBT)	June 2023	2,468
20	USD	US Treasury 10 Year Note (CBT)	June 2023	(8,392)
(88)	USD	US Ultra Bond (CBT)	June 2023	183,328
(4)	USD	US Treasury 5 Year Note (CBT)	June 2023	1,530
Total				(308,288)

ESG Global Multi-Asset Income Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Guernsey		
250,000	Bluefield Solar Income Fund	417,278	0.26
283,927	Syncona	585,920	0.36
		1,003,198	0.62
	Ireland		
935,645	iShares Bond ESG Paris-Aligned Climate UCITS ETF~	4,731,718	2.96
653,900	iShares Green Bond Index Fund IE~	6,237,056	3.90
		10,968,774	6.86
	Luxembourg		
2,752	BlackRock Global Funds - Emerging Markets Impact Bond Fund∞	26,800	0.02
	United Kingdom		
773,007	Greencoat UK Wind Fund	1,458,201	0.91
316,310	Gresham House Energy Storage Fund	637,856	0.40
		2,096,057	1.31
Total Funds		14,094,829	8.81
COMMON / PREFERRED STOCKS (SHARES)			
	Australia		
165,195	APM Human Services International	257,354	0.16
23,213	NEXTDC	160,777	0.10
10,926	Transurban	104,487	0.07
		522,618	0.33
	Austria		
2,686	Erste Bank	104,799	0.07
	Belgium		
441	Aedifica	37,433	0.02
966	Azelis	24,579	0.02
1,681	KBC	126,883	0.08
		188,895	0.12
	Brazil		
7,408	Arezzo Industria e Comercio	105,986	0.07
23,292	Atacadao	61,356	0.04
45,407	B3 - Brasil Bolsa Balcao	93,041	0.06
28,637	Banco Bradesco	72,689	0.04
135,999	Hapvida Participacoes e Investimentos	117,678	0.07
25,323	Iguatemi	93,914	0.06
126,614	MRV Engenharia e Participacoes	145,509	0.09
22,667	Sendas Distribuidora	78,540	0.05
		768,713	0.48
	Canada		
3,953	Boralex	104,608	0.07
17,250	Brookfield Renewable	483,518	0.30
524	Canadian Pacific Railway	40,432	0.02
5,505	Hydro One	144,019	0.09
19,203	North West	500,540	0.31
10,541	TELUS	209,811	0.13
		1,482,928	0.92
	Cayman Islands		
11,100	Alibaba	122,328	0.08
1,299	Alibaba	115,611	0.07
3,850	Baidu	66,120	0.04
256	Baidu	36,104	0.02
23,000	China Mengniu Dairy	101,096	0.06
5,260	IHS	39,450	0.03
2,917	Kanzhun	59,711	0.04
5,428	KE	99,875	0.06
6,510	Meituan	112,882	0.07
2,100	Tencent	91,930	0.06
1,139	Tencent	50,338	0.03
76,000	Xinyi Solar	81,142	0.05
		976,587	0.61
	China		
19,000	China Merchants Bank	102,880	0.06
10,500	China Merchants Bank	56,368	0.04
2,156	Contemporary Amperex Technology	125,298	0.08
15,400	Haier Smart Home	58,299	0.04
19,429	Haier Smart Home	68,691	0.04
13,340	LONGi Green Energy Technology	84,916	0.05
8,850	Shenzhen Inovance Technology	93,340	0.06
2,600	Shenzhen Mindray Bio-Medical Electronics	117,477	0.07
		707,269	0.44
	Denmark		
876	Chr Hansen	60,705	0.04
459	DSV	83,472	0.05
2,481	Novo Nordisk	352,758	0.22
3,630	Orsted	318,475	0.20
5,887	Tryg	131,794	0.08
4,246	Vestas Wind Systems	121,325	0.08
		1,068,529	0.67
	Egypt		
37,682	Commercial International Bank Egypt	65,338	0.04
	Finland		
16,508	Nordea Bank	210,794	0.13
4,555	Sampo	223,605	0.14
		434,399	0.27
	France		
842	Air Liquide	134,310	0.08
1,763	ALD	23,629	0.02
3,816	BNP Paribas	270,173	0.17
475	Capgemini	89,810	0.06
1,755	Cie de Saint-Gobain	105,008	0.06
663	EssilorLuxottica	115,800	0.07
4,259	Euroapi	69,495	0.04

∞Cross umbrella holding and investment in connected party fund, see further information in Note 10.
~Investment in connected party fund, see further information in Note 10.

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
3,414	Getlink	57,995	0.04
85	Hermes International	155,694	0.10
371	Kering	218,904	0.13
353	L'Oreal	140,733	0.09
3,749	Sanofi	354,478	0.22
67	Sartorius Stedim Biotech*	22,072	0.01
4,923	Schneider Electric	795,128	0.50
2,321	Vinci	266,390	0.17
		2,819,619	1.76
	Germany		
2,611	Fraport Frankfurt Airport Services Worldwide	141,644	0.09
4,946	LEG Immobilien	360,700	0.23
61	Sartorius	26,168	0.02
7,803	Vonovia	196,629	0.12
		725,141	0.46
	Greece		
16,088	National Bank of Greece	89,329	0.06
	Hong Kong		
40,765	Hang Lung Properties	78,632	0.05
	Hungary		
2,434	OTP Bank Nyrt	74,203	0.05
	India		
563	Axis Bank	5,749	0.00
2,297	Axis Bank	117,147	0.07
25,025	Bandhan Bank	69,898	0.05
3,561	HDFC Bank	68,905	0.04
1,572	HDFC Bank	105,748	0.07
2,956	Hindustan Unilever	87,987	0.05
3,586	ICICI Bank	74,051	0.05
3,106	Tata Consultancy Services	124,471	0.08
		653,956	0.41
	Indonesia		
136,900	Bank Central Asia	78,549	0.05
2,096,571	Bank Rakyat Indonesia Persero	642,032	0.40
8,651,600	Dayamitra Telekomunikasi	391,449	0.24
		1,112,030	0.69
	Ireland		
801	Accenture	212,177	0.13
1,263,845	Greencoat Renewables	1,492,238	0.93
170	Linde	58,923	0.04
2,197	Medtronic	182,307	0.12
592	STERIS	110,917	0.07
399	Trane Technologies	73,815	0.05
		2,130,377	1.34
	Italy		
27,731	Enel	156,131	0.10
8,897	Infrastrutture Wireless Italiane	98,660	0.06
24,562	Terna - Rete Elettrica Nazionale	185,134	0.12
7,786	UniCredit	161,996	0.10
		601,921	0.38
	Japan		
14,900	Asahi	217,298	0.14
700	Daikin Industries	119,639	0.08
900	GMO Payment Gateway	73,731	0.05
3,962	KDDI	115,620	0.07
3,300	Nidec	166,607	0.10
4,200	Recruit	113,894	0.07
992	West Japan Railway	38,376	0.02
		845,165	0.53
	Jersey		
1,818	Aptiv	211,106	0.13
1,425	Ferguson	206,020	0.13
		417,126	0.26
	Kazakhstan		
1,112	Kaspi.KZ JSC	83,511	0.05
	Mexico		
14,151	Grupo Financiero Banorte	119,540	0.08
70,154	Wal-Mart de Mexico	273,725	0.17
		393,265	0.25
	Netherlands		
328	ASML	202,638	0.13
2,354	ASR Nederland	107,495	0.07
1,849	Koninklijke DSM	229,918	0.14
40,121	Koninklijke KPN	138,444	0.08
2,387	STMicroelectronics	115,172	0.07
		793,667	0.49
	Norway		
4,470	Gjensidige Forsikring	79,989	0.05
	Panama		
1,003	Copa	91,102	0.06
	Portugal		
14,214	REN - Redes Energeticas Nacionais SGPS	38,555	0.02
	Saudi Arabia		
3,391	Leejam Sports	82,682	0.05
	Singapore		
4,888	DBS	123,975	0.08
	South Africa		
1,084	Capitec Bank	104,011	0.06
4,032	Gold Fields	36,636	0.03
3,949	Gold Fields	36,015	0.02
74,454	Life Healthcare	79,282	0.05
187	Naspers	33,207	0.02
		289,151	0.18
	South Korea		
5,493	Samsung Electronics	251,559	0.16
77	Samsung Electronics	88,358	0.05
2,792	Samsung Electronics	112,672	0.07
483	Samsung SDI	254,047	0.16
		706,636	0.44
	Spain		
3,341	ACCIONA Energias Renovables	129,573	0.08
274	Aena SME	42,625	0.03
1,637	Amadeus IT Group SA	102,596	0.07
5,575	Cellnex Telecom	211,529	0.13

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

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
10,389	EDP Renovaveis*	214,110	0.13
13,519	Industria de Diseno Textil	416,883	0.26
		1,117,316	0.70
	Sweden		
1,824	Alfa Laval	60,364	0.04
12,561	Epiroc	243,412	0.15
7,460	Volvo	149,324	0.09
		453,100	0.28
	Switzerland		
547	Flughafen Zurich	99,469	0.06
1,832	Landis+Gyr	138,955	0.09
610	Lonza	369,098	0.23
835	Nestle	95,442	0.06
496	Roche	144,439	0.09
108	SGS*	248,925	0.16
352	Sika	99,081	0.06
1,507	TE Connectivity	192,007	0.12
675	Zurich Insurance	322,341	0.20
		1,709,757	1.07
	Taiwan		
8,000	Accton Technology	74,304	0.04
7,000	Delta Electronics	65,820	0.04
6,000	MediaTek	142,372	0.09
8,881	Taiwan Semiconductor Manufacturing	780,062	0.49
		1,062,558	0.66
	Thailand		
101,800	Bangkok Dusit Medical Services	80,654	0.05
	United Arab Emirates		
29,450	Abu Dhabi Commercial Bank	67,193	0.04
62,690	Aldar Properties	80,221	0.05
55,077	Salik	39,439	0.03
		186,853	0.12
	United Kingdom		
2,986	AstraZeneca	393,063	0.24
8,499	Halma	223,774	0.14
27,039	HSBC	207,899	0.13
19,263	National Grid	241,667	0.15
11,537	Pearson	128,088	0.08
20,574	Prudential	314,183	0.19
3,616	Reckitt Benckiser	252,218	0.16
12,514	RELX	378,211	0.24
939,132	Sdcl Energy Efficiency Income Trust	1,056,791	0.66
5,754	Severn Trent	190,405	0.12
16,920	Smart Metering Systems	178,486	0.11
5,176	SSE	109,610	0.07
125,044	Taylor Wimpey	185,716	0.11
388,451	Triple Point Social Housing Reit	250,388	0.16
9,592	Wise	67,557	0.04
		4,178,056	2.60
	United States		
1,470	AbbVie	224,983	0.14
1,674	Agilent Technologies	238,528	0.15
734	Alexandria Real Estate Equities	111,612	0.07
10,750	Allstate	246,390	0.15
995	American Express	173,568	0.11
664	American Tower	129,925	0.08
1,039	Assurant	132,711	0.08
507	Autodesk	100,710	0.06
3,533	Avangrid	138,988	0.09
2,223	Ball	124,844	0.08
535	Block	40,055	0.03
5,122	Boston Scientific	240,222	0.15
104	Cable One	72,188	0.05
5,083	Citizens Financial	212,571	0.13
4,912	Clearway Energy	154,040	0.10
211	Consolidated Edison	18,923	0.01
1,650	Crown	144,276	0.09
6,335	CSX	194,168	0.12
1,688	Danaher	415,299	0.26
385	Darling Ingredients	23,677	0.01
1,778	Encompass Health	103,800	0.06
246	Enphase Energy	51,906	0.03
110	Equinix	76,846	0.05
301	Etsy	36,508	0.02
2,036	Eversource Energy	155,510	0.10
1,392	Exelon	57,016	0.03
1,536	Global Payments	174,444	0.11
2,739	ICF International	278,803	0.17
279	Inspire Medical Systems	74,828	0.05
2,653	Instructure	69,482	0.04
1,631	Intercontinental Exchange	165,612	0.10
1,831	International Flavors & Fragrances	171,034	0.11
536	Intuit	218,731	0.14
1,776	Jack Henry & Associates	294,630	0.18
29	MercadoLibre	34,655	0.02
1,082	Microsoft	270,262	0.17
10,633	Mueller Water Products	148,437	0.09
2,235	Otis Worldwide	188,902	0.12
1,560	Paychex	173,222	0.11
772	PayPal	56,904	0.04
3,855	Physicians Realty Trust	57,440	0.04
812	Quanta Services	132,279	0.08
651	SBA Communications	169,572	0.11
1,700	SLM	110,925	0.07
120	SolarEdge Technologies	37,998	0.02
932	Stride	40,477	0.03
3,672	Synchrony Financial	131,072	0.08
408	Tesla	84,787	0.05
269	Thermo Fisher Scientific	145,491	0.09
4,169	Trimble	216,162	0.13
1,100	United Parcel Service	200,508	0.13
363	UnitedHealth	173,797	0.11
644	Veeva Systems	107,658	0.07

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
1,594	Walt Disney	160,117	0.10
2,373	Yum China	139,983	0.09
1,477	Zoetis	246,777	0.15
4,735	Zurn Elkay Water Solutions	110,136	0.07
		8,204,389	5.12
Total Common / Preferred Stocks (Shares)		35,542,790	22.21
BONDS			
	Australia		
USD 28,000	Westpac Banking 2.668% 15/11/2035	21,433	0.01
USD 46,000	Westpac Banking 3.133% 18/11/2041	31,248	0.02
USD 14,000	Westpac Banking 5.405% 10/8/2033	13,351	0.01
		66,032	0.04
	Canada		
USD 132,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	117,731	0.07
USD 137,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	122,782	0.08
USD 86,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	85,348	0.05
USD 11,000	ATS Automation Tooling Systems 4.125% 15/12/2028	9,615	0.01
USD 22,000	Bank of Nova Scotia/The 1.35% 24/6/2026	19,345	0.01
USD 28,000	Bank of Nova Scotia/The 1.45% 10/1/2025	26,062	0.02
USD 71,000	Bombardier 6% 15/2/2028	66,364	0.04
USD 270,000	Bombardier 7.125% 15/6/2026	264,909	0.16
USD 12,000	Bombardier 7.5% 15/3/2025	11,984	0.01
USD 91,000	Bombardier 7.5% 1/2/2029	89,608	0.06
USD 245,000	Bombardier 7.875% 15/4/2027	243,914	0.15
USD 20,000	Canadian National Railway 3.85% 5/8/2032	18,267	0.01
USD 20,000	Canadian National Railway 4.45% 20/1/2049	17,796	0.01
USD 48,000	Canadian Pacific Railway 3% 2/12/2041	35,805	0.02
USD 25,000	Canadian Pacific Railway 3.1% 2/12/2051	16,905	0.01
USD 93,000	Clarios Global 6.75% 15/5/2025	92,620	0.06
USD 70,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	68,681	0.04
USD 313,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	310,937	0.19
USD 43,000	Garda World Security 7.75% 15/2/2028	42,243	0.03
USD 67,000	GFL Environmental 3.5% 1/9/2028	58,560	0.04
USD 7,000	GFL Environmental 3.75% 1/8/2025	6,585	0.00
USD 52,000	GFL Environmental 4% 1/8/2028	45,285	0.03
USD 11,000	GFL Environmental 4.25% 1/6/2025	10,466	0.01
USD 75,000	GFL Environmental 4.375% 15/8/2029	64,716	0.04
USD 145,000	GFL Environmental 4.75% 15/6/2029	129,191	0.08
USD 18,000	GFL Environmental 5.125% 15/12/2026	17,247	0.01
USD 62,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	63,192	0.04
USD 17,000	Masonite International 3.5% 15/2/2030	13,845	0.01
USD 2,000	Masonite International 5.375% 1/2/2028	1,871	0.00
USD 10,000	Nutrien 5.9% 7/11/2024	10,046	0.01
USD 215,000	Open Text 6.9% 1/12/2027	217,881	0.14
USD 25,000	Rogers Communications 3.7% 15/11/2049	17,586	0.01
USD 75,000	Rogers Communications 3.8% 15/3/2032	65,181	0.04
USD 50,000	Rogers Communications 4.1% 1/10/2023	49,546	0.03
USD 6,000	Rogers Communications 4.3% 15/2/2048	4,605	0.00
USD 4,000	Rogers Communications 4.35% 1/5/2049	3,088	0.00
USD 75,000	Rogers Communications 4.55% 15/3/2052	59,208	0.04
USD 50,000	Toronto-Dominion Bank/The 0.7% 10/9/2024	46,603	0.03
USD 29,000	Toronto-Dominion Bank/The 1.25% 10/9/2026	25,203	0.02
USD 18,000	Toronto-Dominion Bank/The 3.625% 15/9/2031	16,726	0.01
USD 58,000	Toronto-Dominion Bank/The 3.766% 6/6/2025	55,995	0.03
USD 219,000	Toronto-Dominion Bank/The 8.125% 31/10/2082	228,803	0.14
USD 298,000	TransAlta 7.75% 15/11/2029	304,419	0.19
USD 37,000	Videotron 3.625% 15/6/2029	31,020	0.02
		3,207,784	2.00
	Cayman Islands		
USD 43,653	Global Aircraft Leasing 6.5% 15/9/2024	39,152	0.02
	Denmark		
USD 345,000	Danske Bank 7% 26/12/2171	331,545	0.21
	Finland		
USD 88,000	Nokia 6.625% 15/5/2039	85,892	0.05
USD 500,000	Nordea Bank 6.625% 26/9/2171	486,750	0.31
		572,642	0.36
	France		
USD 200,000	Altice France 5.125% 15/7/2029	153,794	0.10
USD 200,000	BNP Paribas 4.625% 25/8/2171	157,103	0.10
USD 619,000	Constellium 3.75% 15/4/2029	509,750	0.32
USD 250,000	Credit Agricole 4.75% 23/3/2171	204,350	0.13
USD 400,000	Iliad 6.5% 15/10/2026	374,312	0.23
USD 200,000	Iliad 7% 15/10/2028	183,996	0.11
		1,583,305	0.99
	Germany		
USD 200,000	Allianz 3.2% 30/4/2171	150,869	0.09
USD 400,000	Allianz 3.5% 30/4/2171	340,853	0.21

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Deutsche Bank 2.129% 24/11/2026	179,082	0.11
USD 400,000	Deutsche Bank 6% 30/4/2171	362,796	0.23
		1,033,600	0.64
	Ireland		
USD 250,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.5% 15/1/2025	238,213	0.15
	Italy		
USD 339,000	UniCredit 8% 3/6/2171	330,881	0.21
	Japan		
USD 45,000	Honda Motor 2.967% 10/3/2032	38,787	0.02
USD 300,000	Mitsubishi UFJ Financial 0.953% 19/7/2025	280,007	0.18
USD 56,000	Sumitomo Mitsui Financial 2.632% 14/7/2026	51,125	0.03
USD 59,000	Sumitomo Mitsui Financial 3.544% 17/1/2028	54,339	0.03
		424,258	0.26
	Jersey		
USD 64,000	Aptiv 3.1% 1/12/2051	38,093	0.02
USD 35,000	Aptiv / Aptiv 3.25% 1/3/2032	29,113	0.02
USD 25,000	Aptiv / Aptiv 4.15% 1/5/2052	18,054	0.01
		85,260	0.05
	Luxembourg		
USD 200,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	166,505	0.10
USD 108,000	Camelot Finance 4.5% 1/11/2026	99,143	0.06
USD 400,000	Herens Holdco 4.75% 15/5/2028	328,412	0.21
USD 60,000	Telecom Italia Capital 6% 30/9/2034	49,854	0.03
USD 84,000	Telecom Italia Capital 6.375% 15/11/2033	72,720	0.05
USD 5,000	Telecom Italia Capital 7.2% 18/7/2036	4,376	0.00
USD 16,000	Telecom Italia Capital 7.721% 4/6/2038	14,450	0.01
USD 200,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	188,450	0.12
		923,910	0.58
	Netherlands		
USD 184,000	Diamond BC 4.625% 1/10/2029	150,927	0.09
USD 283,000	Elastic 4.125% 15/7/2029	232,361	0.15
USD 200,000	Enel Finance International 1.375% 12/7/2026	173,418	0.11
USD 200,000	ING Groep 3.875% 16/11/2171	155,153	0.10
USD 200,000	ING Groep 4.625% 6/1/2026	197,196	0.12
USD 150,000	JDE Peet's 1.375% 15/1/2027	127,414	0.08
USD 88,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	69,220	0.04
USD 13,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	10,175	0.01
USD 38,000	NXP / NXP Funding / NXP USA 3.25% 11/5/2041	26,381	0.02
USD 8,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	6,902	0.00
USD 18,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	16,661	0.01
USD 52,000	Sensata Technologies 4% 15/4/2029	45,702	0.03
USD 11,000	Sensata Technologies 5% 1/10/2025	10,713	0.01
USD 9,000	Sensata Technologies 5.625% 1/11/2024	8,914	0.01
USD 298,000	Trivium Packaging Finance 8.5% 15/8/2027	283,560	0.18
USD 314,000	Ziggo Bond 5.125% 28/2/2030	251,283	0.16
		1,765,980	1.12
	Spain		
USD 200,000	Banco Bilbao Vizcaya Argentaria 6.125% 16/2/2172	178,954	0.11
	Switzerland		
USD 300,000	UBS 1.008% 30/7/2024	294,340	0.19
USD 500,000	UBS 3.875% 2/12/2171	422,065	0.26
		716,405	0.45
	United Kingdom		
USD 200,000	Barclays 3.932% 7/5/2025	194,680	0.12
USD 200,000	Barclays 4.375% 12/1/2026	193,193	0.12
USD 300,000	Barclays 6.125% 15/12/2171	282,466	0.18
USD 255,000	Barclays 8% 15/12/2171	249,186	0.16
USD 200,000	HSBC 4.583% 19/6/2029	187,572	0.12
USD 250,000	HSBC 6.375% 17/3/2171	244,455	0.15
USD 200,000	HSBC 7.39% 3/11/2028	211,363	0.13
USD 200,000	HSBC 8.113% 3/11/2033	219,625	0.14
USD 200,000	Lloyds Banking 3.87% 9/7/2025	194,694	0.12
USD 200,000	Lloyds Banking 7.5% 27/12/2171	196,550	0.12
USD 310,000	Merlin Entertainments 5.75% 15/6/2026	294,476	0.19
USD 200,000	NatWest 7.472% 10/11/2026	207,854	0.13
USD 200,000	Vmed O2 UK Financing I 4.25% 31/1/2031	160,699	0.10
USD 200,000	Vmed O2 UK Financing I 4.75% 15/7/2031	165,820	0.10
USD 86,000	Vodafone 3.25% 4/6/2081	74,473	0.05
USD 31,000	Vodafone 4.25% 17/9/2050	24,154	0.01
USD 208,000	Vodafone 7% 4/4/2079	204,200	0.13
		3,305,460	2.07
	United States		
USD 68,000	AbbVie 3.6% 14/5/2025	65,425	0.04
USD 43,000	AbbVie 3.8% 15/3/2025	41,685	0.03
USD 71,000	AbbVie 4.25% 21/11/2049	58,783	0.04
USD 4,000	AbbVie 4.3% 14/5/2036	3,576	0.00
USD 59,000	AbbVie 4.4% 6/11/2042	50,822	0.03
USD 15,000	AbbVie 4.45% 14/5/2046	12,758	0.01
USD 52,000	AbbVie 4.5% 14/5/2035	47,890	0.03
USD 42,000	AbbVie 4.55% 15/3/2035	38,895	0.02
USD 10,000	AbbVie 4.7% 14/5/2045	8,796	0.01
USD 10,000	Acadia Healthcare 5% 15/4/2029	9,069	0.01

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 12,000	Acadia Healthcare 5.5% 1/7/2028	11,235	0.01
USD 41,000	ACI Worldwide 5.75% 15/8/2026	39,614	0.02
USD 4,000	AdaptHealth 5.125% 1/3/2030	3,490	0.00
USD 63,000	AdaptHealth 6.125% 1/8/2028	59,081	0.04
USD 5,000	ADT Security 4.125% 1/8/2029	4,305	0.00
USD 82,000	ADT Security 4.875% 15/7/2032	70,190	0.04
USD 3,000	Advanced Drainage Systems 5% 30/9/2027	2,788	0.00
USD 254,000	Advanced Drainage Systems 6.375% 15/6/2030	243,034	0.15
USD 3,000	Aetna 3.875% 15/8/2047	2,241	0.00
USD 41,000	Aetna 4.75% 15/3/2044	35,753	0.02
USD 136,000	AHP Health Partners 5.75% 15/7/2029	113,889	0.07
USD 82,000	Air Lease 1.875% 15/8/2026	71,535	0.04
USD 68,000	Air Lease 2.875% 15/1/2026	62,701	0.04
USD 17,000	Air Lease 3.375% 1/7/2025	16,026	0.01
USD 92,000	Air Lease 3.75% 1/6/2026	86,393	0.05
USD 9,000	Air Products and Chemicals 1.5% 15/10/2025	8,210	0.01
USD 2,000	Air Products and Chemicals 2.05% 15/5/2030	1,667	0.00
USD 190,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	174,498	0.11
USD 84,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	79,045	0.05
USD 51,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	45,794	0.03
USD 49,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	47,479	0.03
USD 48,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	47,692	0.03
USD 4,000	Alexandria Real Estate Equities 1.875% 1/2/2033	2,953	0.00
USD 28,000	Alexandria Real Estate Equities 2.75% 15/12/2029	23,657	0.01
USD 43,000	Alexandria Real Estate Equities 3.95% 15/1/2028	40,390	0.03
USD 57,000	Alexandria Real Estate Equities 4.9% 15/12/2030	55,130	0.03
USD 27,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	23,857	0.01
USD 239,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	200,061	0.13
USD 211,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	191,827	0.12
USD 146,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	142,860	0.09
USD 105,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	96,459	0.06
USD 457,000	Ally Financial 4.7% 15/8/2171	359,602	0.22
USD 82,000	Ally Financial 5.75% 20/11/2025	80,102	0.05
USD 26,000	Alphabet 1.9% 15/8/2040	17,149	0.01
USD 37,000	Alphabet 2.05% 15/8/2050	22,069	0.01
USD 9,000	Amazon.com 2.5% 3/6/2050	5,678	0.00
USD 42,000	Amazon.com 2.7% 3/6/2060	25,491	0.02
USD 51,000	Amazon.com 3.15% 22/8/2027	47,554	0.03
USD 13,000	Amazon.com 3.25% 12/5/2061	8,898	0.01
USD 45,000	Amazon.com 3.875% 22/8/2037	39,569	0.03
USD 20,000	Amazon.com 3.95% 13/4/2052	16,640	0.01
USD 11,000	Amazon.com 4.05% 22/8/2047	9,427	0.01
USD 10,000	Amazon.com 4.1% 13/4/2062	8,181	0.01
USD 13,000	AMC Networks 4.25% 15/2/2029	9,632	0.01
USD 7,000	AMC Networks 4.75% 1/8/2025	6,577	0.00
USD 337,000	American Airlines 11.75% 15/7/2025	368,986	0.23
USD 47,003	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	45,806	0.03
USD 246,420	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	234,343	0.15
USD 36,000	American Express 3.125% 20/5/2026	33,787	0.02
USD 136,000	American Express 3.375% 3/5/2024	132,914	0.08
USD 40,000	American Express 3.4% 22/2/2024	39,187	0.02
USD 429,000	American Express 3.55% 15/9/2171	365,107	0.23
USD 25,000	American Express 3.95% 1/8/2025	24,253	0.02
USD 45,000	American Honda Finance 2% 24/3/2028	38,820	0.02
USD 50,000	American Honda Finance 2.9% 16/2/2024	48,807	0.03
USD 20,000	American International 4.75% 1/4/2048	17,655	0.01
USD 6,000	American International 4.8% 10/7/2045	5,304	0.00
USD 67,000	American Tower 1.6% 15/4/2026	59,568	0.04
USD 24,000	American Tower 1.875% 15/10/2030	18,389	0.01
USD 57,000	American Tower 2.1% 15/6/2030	44,958	0.03
USD 28,000	American Tower 2.3% 15/9/2031	21,628	0.01
USD 22,000	American Tower 2.7% 15/4/2031	17,750	0.01
USD 3,000	American Tower 2.9% 15/1/2030	2,530	0.00
USD 40,000	American Tower 3.375% 15/10/2026	37,199	0.02
USD 5,000	American Tower 3.55% 15/7/2027	4,618	0.00
USD 30,000	American Tower 3.8% 15/8/2029	26,998	0.02
USD 2,000	Amgen 2% 15/1/2032	1,538	0.00
USD 12,000	Amgen 2.45% 21/2/2030	10,040	0.01
USD 53,000	Amgen 3% 15/1/2052	33,546	0.02
USD 10,000	Amgen 4.2% 22/2/2052	7,968	0.00
USD 16,000	Amgen 4.4% 22/2/2062	12,688	0.01
USD 38,000	Amgen 4.875% 1/3/2053	33,499	0.02
USD 25,000	Amgen 5.15% 2/3/2028	24,860	0.02
USD 35,000	Amgen 5.25% 2/3/2033	34,550	0.02

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 15,000	Amgen 5.65% 2/3/2053	14,726	0.01
USD 10,000	Amgen 5.75% 2/3/2063	9,745	0.01
USD 114,000	AMN Healthcare 4% 15/4/2029	96,433	0.06
USD 93,000	AMN Healthcare 4.625% 1/10/2027	84,704	0.05
USD 41,000	AmWINS 4.875% 30/6/2029	34,887	0.02
USD 5,000	Analog Devices 1.7% 1/10/2028	4,206	0.00
USD 17,000	Analog Devices 2.8% 1/10/2041	12,236	0.01
USD 84,000	ANGI 3.875% 15/8/2028	63,207	0.04
USD 16,000	APi DE 4.125% 15/7/2029	13,774	0.01
USD 14,000	APi DE 4.75% 15/10/2029	12,514	0.01
USD 87,000	Apple 2.2% 11/9/2029	74,725	0.05
USD 22,000	Apple 2.65% 11/5/2050	14,619	0.01
USD 19,000	Apple 2.65% 8/2/2051	12,542	0.01
USD 33,000	Apple 2.7% 5/8/2051	21,878	0.01
USD 20,000	Apple 2.95% 11/9/2049	14,186	0.01
USD 5,000	Apple 3.45% 9/2/2045	4,029	0.00
USD 39,000	Apple 3.85% 4/8/2046	32,711	0.02
USD 8,000	Apple 4.5% 23/2/2036	7,777	0.00
USD 65,000	Apple 4.65% 23/2/2046	61,938	0.04
USD 13,000	Applied Materials 3.3% 1/4/2027	12,279	0.01
USD 88,000	APX 5.75% 15/7/2029	73,865	0.05
USD 129,000	APX 6.75% 15/2/2027	124,007	0.08
USD 35,000	Aramark Services 5% 1/4/2025	33,985	0.02
USD 234,000	Aramark Services 5% 1/2/2028	215,977	0.14
USD 135,000	Aramark Services 6.375% 1/5/2025	134,413	0.08
USD 400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	322,046	0.20
USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	192,846	0.12
USD 17,000	Asbury Automotive 4.5% 1/3/2028	15,257	0.01
USD 17,000	Asbury Automotive 4.75% 1/3/2030	14,646	0.01
USD 21,000	Asbury Automotive 5% 15/2/2032	17,888	0.01
USD 160,000	Ashland 3.375% 1/9/2031	127,758	0.08
USD 54,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	44,196	0.03
USD 10,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	9,072	0.01
USD 3,000	Astrazeneca Finance 2.25% 28/5/2031	2,486	0.00
USD 25,000	AT&T 2.55% 1/12/2033	19,073	0.01
USD 30,000	AT&T 3.5% 1/6/2041	22,421	0.01
USD 25,000	AT&T 3.5% 15/9/2053	16,964	0.01
USD 45,000	AT&T 3.65% 1/6/2051	31,845	0.02
USD 35,000	AT&T 3.65% 15/9/2059	23,423	0.02
USD 139,000	AT&T 4.5% 15/5/2035	124,687	0.08
USD 43,000	Autodesk 2.4% 15/12/2031	34,270	0.02
USD 50,000	Autodesk 3.5% 15/6/2027	46,858	0.03
USD 20,000	AvalonBay Communities 5% 15/2/2033	19,814	0.01
USD 95,000	Avantor Funding 3.875% 1/11/2029	82,209	0.05
USD 259,000	Avantor Funding 4.625% 15/7/2028	238,552	0.15
USD 70,000	Aviation Capital 1.95% 20/9/2026	60,130	0.04
USD 39,000	Avient 7.125% 1/8/2030	39,100	0.02
USD 241,000	Axalta Coating Systems 3.375% 15/2/2029	200,413	0.13
USD 422,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	389,697	0.24
USD 166,000	Ball 3.125% 15/9/2031	133,133	0.08
USD 163,000	Ball 4.875% 15/3/2026	157,664	0.10
USD 211,000	Bank of America 0.981% 25/9/2025	195,858	0.12
USD 170,000	Bank of America 1.197% 24/10/2026	151,445	0.09
USD 104,000	Bank of America 1.319% 19/6/2026	94,350	0.06
USD 7,000	Bank of America 1.658% 11/3/2027	6,223	0.00
USD 75,000	Bank of America 1.843% 4/2/2025	72,311	0.05
USD 80,000	Bank of America 1.898% 23/7/2031	62,122	0.04
USD 28,000	Bank of America 2.651% 11/3/2032	22,661	0.01
USD 34,000	Bank of America 2.687% 22/4/2032	27,514	0.02
USD 10,000	Bank of America 2.884% 22/10/2030	8,435	0.01
USD 45,000	Bank of America 2.972% 4/2/2033	36,638	0.02
USD 67,000	Bank of America 3.419% 20/12/2028	60,814	0.04
USD 70,000	Bank of America 4.271% 23/7/2029	65,632	0.04
USD 84,000	Bank of America 4.375% 27/4/2171	72,968	0.05
USD 27,000	Bank of America 4.75% 21/4/2045	24,197	0.02
USD 253,000	Bank of America 4.948% 22/7/2028	247,180	0.15
USD 75,000	Bank of America 5.015% 22/7/2033	71,836	0.04
USD 25,000	Bank of America 6.204% 10/11/2028	25,668	0.02
USD 14,000	Bank of New York Mellon 3% 30/10/2028	12,453	0.01
USD 259,000	Bank of New York Mellon 3.7% 20/3/2171	236,883	0.15
USD 325,000	Bank of New York Mellon 4.625% 20/3/2171	296,549	0.19
USD 3,000	Baxalta 5.25% 23/6/2045	2,851	0.00
USD 45,000	Baxter International 2.539% 1/2/2032	34,703	0.02
USD 32,000	Beacon Roofing Supply 4.125% 15/5/2029	27,409	0.02
USD 17,000	Becton Dickinson 3.7% 6/6/2027	16,025	0.01

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 12,000	Becton Dickinson 3.734% 15/12/2024	11,663	0.01
USD 12,000	Becton Dickinson 4.669% 6/6/2047	10,506	0.01
USD 5,000	Becton Dickinson 4.685% 15/12/2044	4,410	0.00
USD 259,000	Big River Steel / BRS Finance 6.625% 31/1/2029	252,624	0.16
USD 149,000	Black Knight InfoServ 3.625% 1/9/2028	130,189	0.08
USD 520,000	Block 3.5% 1/6/2031	420,776	0.26
USD 57,000	Boise Cascade 4.875% 1/7/2030	50,074	0.03
USD 40,000	Booking 2.75% 15/3/2023	39,964	0.03
USD 5,000	Boston Properties 2.45% 1/10/2033	3,636	0.00
USD 15,000	Boston Properties 2.9% 15/3/2030	12,309	0.01
USD 12,000	Boston Properties 3.4% 21/6/2029	10,293	0.01
USD 71,000	Boxer Parent 9.125% 1/3/2026	69,005	0.04
USD 15,000	Boyne USA 4.75% 15/5/2029	13,360	0.01
USD 14,000	Brink's 4.625% 15/10/2027	12,708	0.01
USD 5,000	Brink's 5.5% 15/7/2025	4,868	0.00
USD 40,000	Bristol-Myers Squibb 2.9% 26/7/2024	38,776	0.02
USD 12,000	Bristol-Myers Squibb 2.95% 15/3/2032	10,321	0.01
USD 10,000	Bristol-Myers Squibb 3.4% 26/7/2029	9,155	0.01
USD 37,000	Bristol-Myers Squibb 3.7% 15/3/2052	28,905	0.02
USD 6,000	Bristol-Myers Squibb 3.9% 15/3/2062	4,657	0.00
USD 50,000	Broadcom 3.419% 15/4/2033	40,221	0.02
USD 46,000	Broadcom 3.469% 15/4/2034	36,251	0.02
USD 25,000	Broadcom 4.15% 15/4/2032	21,932	0.01
USD 134,000	Broadcom 4.926% 15/5/2037	115,805	0.07
USD 25,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco 4.5% 1/4/2027	21,341	0.01
USD 24,000	Cable One 0% 15/3/2026	19,020	0.01
USD 130,000	Cable One 1.125% 15/3/2028	96,788	0.06
USD 245,000	Cable One 4% 15/11/2030	191,563	0.12
USD 200,000	Cablevision Lightpath 5.625% 15/9/2028	149,246	0.09
USD 14,000	Camden Property Trust 2.8% 15/5/2030	11,996	0.01
USD 56,000	Camelot Return Merger Sub 8.75% 1/8/2028	53,262	0.03
USD 12,000	Cano Health 6.25% 1/10/2028	7,287	0.00
USD 85,000	Capital One Financial 2.618% 2/11/2032	65,649	0.04
USD 25,000	Capital One Financial 5.817% 1/2/2034	24,160	0.02
USD 59,000	Carlisle 2.2% 1/3/2032	44,586	0.03
USD 65,000	Carlisle 2.75% 1/3/2030	54,154	0.03
USD 230,000	Catalent Pharma Solutions 3.125% 15/2/2029	199,162	0.12
USD 52,000	Catalent Pharma Solutions 3.5% 1/4/2030	45,042	0.03
USD 5,000	Catalent Pharma Solutions 5% 15/7/2027	4,816	0.00
USD 196,000	CCO / CCO Capital 4.25% 1/2/2031	157,998	0.10
USD 167,000	CCO / CCO Capital 4.25% 15/1/2034	124,980	0.08
USD 194,000	CCO / CCO Capital 4.5% 15/8/2030	159,844	0.10
USD 12,000	CCO / CCO Capital 4.5% 1/5/2032	9,525	0.01
USD 22,000	CCO / CCO Capital 4.5% 1/6/2033	17,078	0.01
USD 20,000	CCO / CCO Capital 4.75% 1/3/2030	16,873	0.01
USD 107,000	CCO / CCO Capital 4.75% 1/2/2032	86,900	0.05
USD 60,000	CCO / CCO Capital 5% 1/2/2028	54,282	0.03
USD 10,000	CCO / CCO Capital 5.125% 1/5/2027	9,271	0.01
USD 15,000	CCO / CCO Capital 5.375% 1/6/2029	13,387	0.01
USD 104,000	CCO / CCO Capital 6.375% 1/9/2029	97,175	0.06
USD 46,000	CCO / CCO Capital 7.375% 1/3/2031	44,761	0.03
USD 101,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	99,861	0.06
USD 82,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	79,638	0.05
USD 111,000	Centene 2.45% 15/7/2028	93,120	0.06
USD 93,000	Centene 2.5% 1/3/2031	72,405	0.05
USD 86,000	Centene 2.625% 1/8/2031	67,175	0.04
USD 200,000	Centene 3% 15/10/2030	163,073	0.10
USD 20,000	CenterPoint Energy Houston Electric 3% 1/3/2032	17,157	0.01
USD 219,000	Central Parent / CDK Global 7.25% 15/6/2029	214,014	0.13
USD 30,000	Charles River Laboratories International 4% 15/3/2031	25,690	0.02
USD 162,000	Charles River Laboratories International 4.25% 1/5/2028	146,304	0.09
USD 313,000	Charles Schwab 4% 1/6/2171	285,302	0.18
USD 207,000	Charles Schwab 4% 1/3/2172	175,023	0.11
USD 200,000	Charles Schwab 5% 1/6/2171	188,500	0.12
USD 164,000	Chobani / Chobani Finance 4.625% 15/11/2028	143,238	0.09
USD 89,000	Chobani / Chobani Finance 7.5% 15/4/2025	86,836	0.05
USD 36,000	CHS/Community Health Systems 4.75% 15/2/2031	27,940	0.02
USD 71,000	CHS/Community Health Systems 5.25% 15/5/2030	57,006	0.04

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 17,000	CHS/Community Health Systems 5.625% 15/3/2027	14,960	0.01
USD 251,000	CHS/Community Health Systems 6% 15/1/2029	217,819	0.14
USD 10,000	Citigroup 1.122% 28/1/2027	8,779	0.01
USD 15,000	Citigroup 2.561% 1/5/2032	12,019	0.01
USD 97,000	Citigroup 2.572% 3/6/2031	79,349	0.05
USD 42,000	Citigroup 2.666% 29/1/2031	34,841	0.02
USD 9,000	Citigroup 2.904% 3/11/2042	6,191	0.00
USD 38,000	Citigroup 2.976% 5/11/2030	32,193	0.02
USD 97,000	Citigroup 3.2% 21/10/2026	90,162	0.06
USD 8,000	Citigroup 3.52% 27/10/2028	7,313	0.00
USD 70,000	Citigroup 3.887% 10/1/2028	65,719	0.04
USD 115,000	Citigroup 4.125% 25/7/2028	107,425	0.07
USD 16,000	Citigroup 4.3% 20/11/2026	15,339	0.01
USD 20,000	Citigroup 4.45% 29/9/2027	19,082	0.01
USD 25,000	Citigroup 6.27% 17/11/2033	26,094	0.02
USD 475,000	Clarivate Science 3.875% 1/7/2028	410,064	0.26
USD 284,000	Clarivate Science 4.875% 1/7/2029	244,257	0.15
USD 15,000	Clean Harbors 4.875% 15/7/2027	14,152	0.01
USD 32,000	Clean Harbors 5.125% 15/7/2029	30,029	0.02
USD 428,000	Clear Channel Outdoor 5.125% 15/8/2027	380,413	0.24
USD 196,000	Clear Channel Outdoor 7.5% 1/6/2029	158,454	0.10
USD 129,000	Clear Channel Outdoor 7.75% 15/4/2028	107,760	0.07
USD 32,000	Clearway Energy Operating 3.75% 15/1/2032	25,465	0.02
USD 876,000	Clearway Energy Operating 4.75% 15/3/2028	804,552	0.50
USD 530,000	Cloud Software 6.5% 31/3/2029	461,154	0.29
USD 69,000	Clydesdale Acquisition 6.625% 15/4/2029	65,921	0.04
USD 51,000	Clydesdale Acquisition 8.75% 15/4/2030	45,517	0.03
USD 55,000	Comcast 1.95% 15/1/2031	43,942	0.03
USD 25,000	Comcast 2.8% 15/1/2051	15,798	0.01
USD 25,000	Comcast 2.887% 1/11/2051	15,987	0.01
USD 86,000	Comcast 2.937% 1/11/2056	53,699	0.03
USD 25,000	Comcast 3.45% 1/2/2050	18,114	0.01
USD 72,000	Comcast 3.75% 1/4/2040	59,099	0.04
USD 35,000	Comcast 3.9% 1/3/2038	29,790	0.02
USD 25,000	Comcast 4% 15/8/2047	20,118	0.01
USD 55,000	Comcast 4.4% 15/8/2035	50,567	0.03
USD 25,000	Comcast 4.7% 15/10/2048	22,227	0.01
USD 5,000	Comcast 4.95% 15/10/2058	4,556	0.00
USD 75,000	Commonwealth Edison 3.85% 15/3/2052	58,775	0.04
USD 34,000	CommScope 4.75% 1/9/2029	27,918	0.02
USD 210,000	CommScope 6% 1/3/2026	202,610	0.13
USD 27,000	CommScope 7.125% 1/7/2028	20,987	0.01
USD 64,000	CommScope 8.25% 1/3/2027	54,470	0.03
USD 124,000	CommScope Technologies 6% 15/6/2025	119,162	0.07
USD 23,000	Compass Diversified 5.25% 15/4/2029	20,116	0.01
USD 378,000	Condor Merger Sub 7.375% 15/2/2030	300,651	0.19
USD 316,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	294,322	0.18
USD 119,000	Consensus Cloud Solutions 6% 15/10/2026	110,713	0.07
USD 9,000	Consensus Cloud Solutions 6.5% 15/10/2028	7,844	0.00
USD 103,000	Consolidated Communications 6.5% 1/10/2028	80,598	0.05
USD 76,000	CoreLogic 4.5% 1/5/2028	57,752	0.04
USD 107,000	Crocs 4.125% 15/8/2031	87,313	0.06
USD 52,000	Crocs 4.25% 15/3/2029	44,641	0.03
USD 5,000	Crowdstrike 3% 15/2/2029	4,201	0.00
USD 169,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	157,267	0.10
USD 16,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	15,364	0.01
USD 15,000	Crown Castle 1.35% 15/7/2025	13,620	0.01
USD 31,000	Crown Castle 2.25% 15/1/2031	24,729	0.02
USD 80,000	Crown Castle 2.5% 15/7/2031	64,274	0.04
USD 34,000	Crown Castle 2.9% 1/4/2041	23,026	0.01
USD 14,000	Crown Castle 3.8% 15/2/2028	12,996	0.01
USD 10,000	Crown Castle 4.3% 15/2/2029	9,381	0.01
USD 200,000	CSC 4.125% 1/12/2030	143,076	0.09
USD 200,000	CSC 4.5% 15/11/2031	142,338	0.09
USD 6,000	CSC 5.25% 1/6/2024	5,842	0.00
USD 15,000	CSX 4.1% 15/11/2032	13,782	0.01
USD 31,000	CSX 4.3% 1/3/2048	26,153	0.02
USD 4,000	CSX 4.5% 15/11/2052	3,440	0.00
USD 235,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	220,363	0.14
USD 10,000	CVS Health 1.3% 21/8/2027	8,408	0.01
USD 10,000	CVS Health 4.3% 25/3/2028	9,542	0.01
USD 27,000	CVS Health 4.78% 25/3/2038	24,348	0.02
USD 40,000	CVS Health 5% 20/2/2026	39,741	0.02
USD 61,000	CVS Health 5.05% 25/3/2048	54,337	0.03
USD 25,000	CVS Health 5.125% 20/7/2045	22,445	0.01
USD 10,000	Danaher 2.8% 10/12/2051	6,543	0.00
USD 286,000	Darling Ingredients 6% 15/6/2030	276,394	0.17
USD 20,000	Dell International / EMC 5.75% 1/2/2033	19,213	0.01
USD 65,000	Dell International / EMC 6.02% 15/6/2026	65,663	0.04
USD 122,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	109,371	0.07
USD 248,000	Discover Financial Services 5.5% 30/4/2171	213,772	0.13

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 84,000	Discovery Communications 3.95% 15/6/2025	80,224	0.05
USD 262,000	Dun & Bradstreet 5% 15/12/2029	217,251	0.14
USD 29,000	DuPont de Nemours 5.319% 15/11/2038	28,005	0.02
USD 3,000	DuPont de Nemours 5.419% 15/11/2048	2,867	0.00
USD 95,000	Dycom Industries 4.5% 15/4/2029	82,586	0.05
USD 51,000	Ecolab 2.7% 15/12/2051	32,066	0.02
USD 394,000	Element Solutions 3.875% 1/9/2028	340,286	0.21
USD 10,000	Elevance Health 2.25% 15/5/2030	8,220	0.01
USD 1,000	Elevance Health 2.375% 15/1/2025	947	0.00
USD 5,000	Elevance Health 3.125% 15/5/2050	3,429	0.00
USD 18,000	Elevance Health 3.7% 15/9/2049	13,513	0.01
USD 25,000	Elevance Health 4.65% 15/1/2043	22,293	0.01
USD 20,000	Elevance Health 5.5% 15/10/2032	20,238	0.01
USD 5,000	Elevance Health 6.1% 15/10/2052	5,299	0.00
USD 12,000	Elevance Health 6.375% 15/6/2037	12,654	0.01
USD 25,000	Embecta 6.75% 15/2/2030	22,572	0.01
USD 153,000	Encompass Health 4.5% 1/2/2028	140,208	0.09
USD 41,000	Encompass Health 4.625% 1/4/2031	34,899	0.02
USD 4,000	Encompass Health 4.75% 1/2/2030	3,548	0.00
USD 15,000	EnPro Industries 5.75% 15/10/2026	14,330	0.01
USD 138,000	Entegris 3.625% 1/5/2029	113,405	0.07
USD 47,000	Entegris 4.375% 15/4/2028	41,568	0.03
USD 339,000	Entegris Escrow 4.75% 15/4/2029	307,641	0.19
USD 5,000	Entegris Escrow 5.95% 15/6/2030	4,658	0.00
USD 40,000	Equinix 1.55% 15/3/2028	33,217	0.02
USD 20,000	Equinix 2.5% 15/5/2031	15,908	0.01
USD 101,000	Equinix 2.9% 18/11/2026	92,069	0.06
USD 29,000	Equinix 3% 15/7/2050	18,327	0.01
USD 6,000	Equinix 3.2% 18/11/2029	5,221	0.00
USD 15,000	ERP Operating 2.85% 1/11/2026	13,816	0.01
USD 218,000	Fair Isaac 4% 15/6/2028	196,816	0.12
USD 1,139,603	Fannie Mae Pool 4.5% 1/7/2052	1,116,958	0.70
USD 681,661	Fannie Mae Pool 4.5% 1/10/2052	655,054	0.41
USD 71,000	FedEx 3.1% 5/8/2029	62,565	0.04
USD 14,000	FedEx 4.55% 1/4/2046	11,519	0.01
USD 8,000	FedEx 5.25% 15/5/2050	7,397	0.00
USD 4,000	Fidelity National Information Services 3.1% 1/3/2041	2,742	0.00
USD 6,000	Fidelity National Information Services 5.625% 15/7/2052	5,557	0.00
USD 26,000	Fifth Third Bancorp 2.55% 5/5/2027	23,485	0.01
USD 35,000	Fifth Third Bancorp 6.361% 27/10/2028	36,082	0.02
USD 60,000	FirstEnergy Transmission 4.35% 15/1/2025	58,217	0.04
USD 2,000	Fiserv 2.65% 1/6/2030	1,663	0.00
USD 98,000	Fiserv 3.8% 1/10/2023	97,070	0.06
USD 6,000	Fiserv 3.85% 1/6/2025	5,785	0.00
USD 17,000	Fiserv 4.4% 1/7/2049	13,638	0.01
USD 63,000	Ford Motor 0% 15/3/2026	61,196	0.04
USD 228,000	Ford Motor 3.25% 12/2/2032	172,938	0.11
USD 5,000	Ford Motor 4.346% 8/12/2026	4,786	0.00
USD 57,000	Ford Motor 6.1% 19/8/2032	53,492	0.03
USD 200,000	Ford Motor Credit 2.7% 10/8/2026	174,805	0.11
USD 200,000	Ford Motor Credit 4.389% 8/1/2026	187,542	0.12
USD 267,000	Ford Motor Credit 5.125% 16/6/2025	258,495	0.16
USD 200,000	Ford Motor Credit 7.35% 6/3/2030	203,052	0.13
USD 2,141,382	Freddie Mac Pool 5% 1/8/2052	2,106,391	1.32
USD 58,000	Frontier Communications 5% 1/5/2028	51,389	0.03
USD 162,000	Frontier Communications 5.875% 15/10/2027	151,065	0.09
USD 8,000	Frontier Communications 6% 15/1/2030	6,392	0.00
USD 252,000	Frontier Communications 8.75% 15/5/2030	255,377	0.16
USD 100,000	Garden Spinco 8.625% 20/7/2030	105,750	0.07
USD 162,000	Gartner 3.625% 15/6/2029	140,405	0.09
USD 6,000	Gartner 4.5% 1/7/2028	5,503	0.00
USD 19,000	GCI 4.75% 15/10/2028	16,310	0.01
USD 137,000	Gen Digital 6.75% 30/9/2027	134,418	0.08
USD 15,000	General Electric 8.099% 15/6/2023	15,036	0.01
USD 50,000	General Motors 5.2% 1/4/2045	41,379	0.03
USD 25,000	General Motors 5.4% 1/4/2048	20,751	0.01
USD 50,000	General Motors 5.6% 15/10/2032	47,386	0.03
USD 14,000	General Motors 6.6% 1/4/2036	13,969	0.01
USD 125,000	General Motors Financial 2.9% 26/2/2025	118,419	0.07
USD 15,000	General Motors Financial 6% 9/1/2028	15,071	0.01
USD 2,000	Gilead Sciences 2.8% 1/10/2050	1,285	0.00
USD 20,000	Gilead Sciences 4.15% 1/3/2047	16,584	0.01
USD 18,000	Gilead Sciences 4.5% 1/2/2045	15,780	0.01
USD 36,000	Gilead Sciences 4.75% 1/3/2046	32,355	0.02
USD 5,052,813	Ginnie Mae II Pool 2.5% 20/1/2052	4,212,617	2.63
USD 4,301,390	Ginnie Mae II Pool 3% 20/7/2051	3,729,389	2.33

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 21,758	Ginnie Mae II Pool 3.5% 20/1/2041	20,266	0.01
USD 41,141	Ginnie Mae II Pool 3.5% 20/7/2042	38,321	0.02
USD 74,291	Ginnie Mae II Pool 3.5% 20/7/2042	69,199	0.04
USD 271,542	Ginnie Mae II Pool 3.5% 20/8/2042	252,931	0.16
USD 757,929	Ginnie Mae II Pool 3.5% 20/12/2043	705,981	0.44
USD 179,305	Ginnie Mae II Pool 3.5% 20/5/2044	167,015	0.10
USD 81,254	Ginnie Mae II Pool 3.5% 20/10/2046	75,009	0.05
USD 611,891	Ginnie Mae II Pool 3.5% 20/11/2051	550,210	0.34
USD 73,849	Ginnie Mae II Pool 4% 20/12/2041	71,040	0.05
USD 71,693	Ginnie Mae II Pool 4% 20/8/2044	68,812	0.04
USD 539,531	Ginnie Mae II Pool 4% 20/9/2047	504,483	0.32
USD 6,000	Global Payments 4.8% 1/4/2026	5,839	0.00
USD 70,000	Global Payments 5.3% 15/8/2029	67,411	0.04
USD 55,000	Global Payments 5.4% 15/8/2032	52,410	0.03
USD 20,000	Global Payments 5.95% 15/8/2052	18,382	0.01
USD 140,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	117,493	0.07
USD 41,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	38,976	0.02
USD 30,000	Goldman Sachs 0.673% 8/3/2024	29,910	0.02
USD 52,000	Goldman Sachs 1.431% 9/3/2027	45,793	0.03
USD 8,000	Goldman Sachs 1.948% 21/10/2027	7,001	0.00
USD 97,000	Goldman Sachs 1.992% 27/1/2032	74,318	0.05
USD 6,000	Goldman Sachs 2.383% 21/7/2032	4,691	0.00
USD 79,000	Goldman Sachs 2.615% 22/4/2032	63,201	0.04
USD 60,000	Goldman Sachs 2.65% 21/10/2032	47,581	0.03
USD 75,000	Goldman Sachs 3% 15/3/2024	73,196	0.05
USD 32,000	Goldman Sachs 3.102% 24/2/2033	26,262	0.02
USD 108,000	Goldman Sachs 3.65% 10/2/2172	90,752	0.06
USD 4,000	Goldman Sachs 3.75% 25/2/2026	3,819	0.00
USD 34,000	Goldman Sachs 4.223% 1/5/2029	31,759	0.02
USD 92,000	Goldman Sachs 4.482% 23/8/2028	88,082	0.06
USD 100,000	Goldman Sachs 5.7% 1/11/2024	100,582	0.06
USD 3,000	Goodyear Tire & Rubber 5.625% 30/4/2033	2,551	0.00
USD 160,000	Goodyear Tire & Rubber 9.5% 31/5/2025	165,041	0.10
USD 438,075	Government National Mortgage Association 2.5% 20/10/2051	60,065	0.04
USD 120,000	Graphic Packaging International 3.5% 15/3/2028	105,395	0.07
USD 3,000	Graphic Packaging International 4.75% 15/7/2027	2,823	0.00
USD 137,000	GYP III 4.625% 1/5/2029	117,926	0.07
USD 4,000	H&E Equipment Services 3.875% 15/12/2028	3,444	0.00
USD 124,000	Hanesbrands 9% 15/2/2031	125,389	0.08
USD 188,000	HAT I / HAT II 3.375% 15/6/2026	162,343	0.10
USD 82,000	HB Fuller 4% 15/2/2027	74,427	0.05
USD 64,000	HB Fuller 4.25% 15/10/2028	55,856	0.03
USD 3,000	HCA 3.5% 1/9/2030	2,568	0.00
USD 36,000	HCA 3.5% 15/7/2051	23,227	0.01
USD 32,000	HCA 4.625% 15/3/2052	24,891	0.02
USD 69,000	HCA 5% 15/3/2024	68,621	0.04
USD 44,000	HCA 5.25% 15/6/2049	37,795	0.02
USD 36,000	HCA 5.375% 1/9/2026	35,420	0.02
USD 24,000	HCA 5.5% 15/6/2047	21,418	0.01
USD 272,000	HealthEquity 4.5% 1/10/2029	237,167	0.15
USD 27,000	Healthpeak Properties 3.5% 15/7/2029	23,994	0.02
USD 15,000	Healthpeak Properties Interim 5.25% 15/12/2032	14,688	0.01
USD 154,000	Herc 5.5% 15/7/2027	145,515	0.09
USD 19,000	Hertz 4.625% 1/12/2026	17,022	0.01
USD 56,000	Hertz 5% 1/12/2029	46,260	0.03
USD 8,000	Hewlett Packard Enterprise 4.45% 2/10/2023	7,949	0.00
USD 21,000	Hilton Domestic Operating 3.625% 15/2/2032	17,202	0.01
USD 163,000	Hilton Domestic Operating 3.75% 1/5/2029	141,413	0.09
USD 17,000	Hilton Domestic Operating 4% 1/5/2031	14,384	0.01
USD 223,000	Hilton Domestic Operating 4.875% 15/1/2030	203,858	0.13
USD 10,000	Hilton Domestic Operating 5.375% 1/5/2025	9,894	0.01
USD 55,000	Hilton Domestic Operating 5.75% 1/5/2028	53,432	0.03
USD 55,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	52,428	0.03
USD 208,000	Hologic 3.25% 15/2/2029	179,113	0.11
USD 36,000	Home Depot 3.35% 15/4/2050	26,428	0.02
USD 17,000	Home Depot 4.2% 1/4/2043	14,796	0.01
USD 13,000	Home Depot 4.5% 6/12/2048	11,607	0.01
USD 24,000	Home Depot 4.95% 15/9/2052	22,825	0.01
USD 28,000	Howard Hughes 4.125% 1/2/2029	23,369	0.01
USD 213,000	Howard Hughes 5.375% 1/8/2028	191,915	0.12
USD 64,000	HP 1.45% 17/6/2026	56,158	0.03

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 55,000	HP 2.2% 17/6/2025	51,293	0.03
USD 18,000	HP 3% 17/6/2027	16,330	0.01
USD 36,000	HP 4.75% 15/1/2028	34,590	0.02
USD 8,000	HUB International 5.625% 1/12/2029	6,885	0.00
USD 149,000	HUB International 7% 1/5/2026	146,539	0.09
USD 5,000	Humana 2.15% 3/2/2032	3,846	0.00
USD 15,000	Huntington Bancshares 4.443% 4/8/2028	14,319	0.01
USD 236,000	ILFC E-Capital Trust I 6.288% 21/12/2065	162,250	0.10
USD 157,000	ILFC E-Capital Trust II 6.538% 21/12/2065	108,723	0.07
USD 27,000	Imola Merger 4.75% 15/5/2029	22,838	0.01
USD 19,000	Installed Building Products 5.75% 1/2/2028	17,699	0.01
USD 17,000	Intel 2.8% 12/8/2041	11,499	0.01
USD 2,000	Intel 3.1% 15/2/2060	1,216	0.00
USD 2,000	Intel 3.2% 12/8/2061	1,234	0.00
USD 10,000	Intel 5.2% 10/2/2033	9,770	0.01
USD 15,000	Intel 5.625% 10/2/2043	14,515	0.01
USD 50,000	Intel 5.7% 10/2/2053	48,399	0.03
USD 27,000	Intel 5.9% 10/2/2063	26,368	0.02
USD 4,000	Intercontinental Exchange 3.1% 15/9/2027	3,701	0.00
USD 90,000	Intercontinental Exchange 3.75% 21/9/2028	84,782	0.05
USD 3,000	Intercontinental Exchange 4.25% 21/9/2048	2,567	0.00
USD 8,000	Intercontinental Exchange 4.6% 15/3/2033	7,630	0.00
USD 23,000	International Business Machines 4% 20/6/2042	18,682	0.01
USD 15,000	Interpublic 3.375% 1/3/2041	10,857	0.01
USD 4,000	Interpublic 4.75% 30/3/2030	3,803	0.00
USD 200,000	IQVIA 5% 15/5/2027	190,181	0.12
USD 5,000	Iron Mountain 5% 15/7/2028	4,533	0.00
USD 37,000	Iron Mountain 5.25% 15/7/2030	32,237	0.02
USD 76,000	Iron Mountain 5.625% 15/7/2032	65,308	0.04
USD 60,000	Iron Mountain Information Management Services 5% 15/7/2032	49,554	0.03
USD 13,000	JELD-WEN 6.25% 15/5/2025	12,668	0.01
USD 30,000	John Deere Capital 3.35% 18/4/2029	27,444	0.02
USD 4,000	Johnson & Johnson 2.9% 15/1/2028	3,709	0.00
USD 35,000	Johnson & Johnson 3.55% 1/3/2036	30,730	0.02
USD 8,000	JPMorgan Chase 1.045% 19/11/2026	7,086	0.00
USD 74,000	JPMorgan Chase 1.578% 22/4/2027	65,383	0.04
USD 111,000	JPMorgan Chase 2.182% 1/6/2028	97,056	0.06
USD 60,000	JPMorgan Chase 2.525% 19/11/2041	39,944	0.03
USD 101,000	JPMorgan Chase 3.157% 22/4/2042	73,567	0.05
USD 140,000	JPMorgan Chase 3.22% 1/3/2025	136,655	0.09
USD 20,000	JPMorgan Chase 3.375% 1/5/2023	19,942	0.01
USD 14,000	JPMorgan Chase 3.625% 1/12/2027	13,070	0.01
USD 40,000	JPMorgan Chase 3.782% 1/2/2028	37,555	0.02
USD 56,000	JPMorgan Chase 3.882% 24/7/2038	46,365	0.03
USD 59,000	JPMorgan Chase 4.005% 23/4/2029	54,832	0.03
USD 10,000	JPMorgan Chase 4.125% 15/12/2026	9,613	0.01
USD 20,000	JPMorgan Chase 4.95% 1/6/2045	18,322	0.01
USD 8,000	JPMorgan Chase 5.4% 6/1/2042	7,900	0.01
USD 2,000	JPMorgan Chase 5.625% 16/8/2043	1,978	0.00
USD 106,000	JPMorgan Chase 5.717% 14/9/2033	104,599	0.07
USD 724,000	JPMorgan Chase 5.864% 15/5/2077	621,120	0.39
USD 18,000	KB Home 7.25% 15/7/2030	17,654	0.01
USD 23,000	Keurig Dr Pepper 4.5% 15/4/2052	19,035	0.01
USD 33,000	Kimco Realty 4.6% 1/2/2033	30,277	0.02
USD 31,000	KLA 3.3% 1/3/2050	22,244	0.01
USD 49,000	KLA 4.1% 15/3/2029	46,569	0.03
USD 20,000	KLA 4.65% 15/7/2032	19,399	0.01
USD 35,000	Kobe US Midco 2 9.25% 1/11/2026	26,250	0.02
USD 74,000	Kontoor Brands 4.125% 15/11/2029	62,794	0.04
USD 140,000	Korn Ferry 4.625% 15/12/2027	129,716	0.08
USD 40,000	Kraft Heinz Foods 3% 1/6/2026	37,210	0.02
USD 44,000	Kraft Heinz Foods 4.375% 1/6/2046	35,557	0.02
USD 114,000	Kraft Heinz Foods 4.875% 1/10/2049	99,661	0.06
USD 18,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	15,324	0.01
USD 6,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	4,868	0.00
USD 37,000	Lam Research 2.875% 15/6/2050	24,410	0.02
USD 100,000	Lamb Weston 4.125% 31/1/2030	88,402	0.06
USD 220,000	Lamb Weston 4.375% 31/1/2032	193,301	0.12
USD 261,000	Lamb Weston 4.875% 15/5/2028	246,251	0.15
USD 7,000	Legacy LifePoint Health 4.375% 15/2/2027	5,893	0.00
USD 29,000	Legacy LifePoint Health 6.75% 15/4/2025	27,590	0.02
USD 9,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	8,210	0.00

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 62,000	Level 3 Financing 3.4% 1/3/2027	52,253	0.03
USD 2,000	Level 3 Financing 3.625% 15/1/2029	1,292	0.00
USD 104,000	Level 3 Financing 3.75% 15/7/2029	66,705	0.04
USD 154,000	Level 3 Financing 3.875% 15/11/2029	117,986	0.07
USD 171,000	Level 3 Financing 4.25% 1/7/2028	117,923	0.07
USD 33,000	Level 3 Financing 4.625% 15/9/2027	24,639	0.02
USD 269,000	Levi Strauss 3.5% 1/3/2031	220,193	0.14
USD 209,000	Liberty Broadband 2.75% 30/9/2050	208,972	0.13
USD 160,000	Lions Gate Capital 5.5% 15/4/2029	112,458	0.07
USD 96,000	Lithia Motors 3.875% 1/6/2029	80,308	0.05
USD 96,000	Live Nation Entertainment 3.75% 15/1/2028	83,918	0.05
USD 101,000	Live Nation Entertainment 4.75% 15/10/2027	90,620	0.06
USD 3,000	Live Nation Entertainment 4.875% 1/11/2024	2,913	0.00
USD 186,000	Live Nation Entertainment 6.5% 15/5/2027	182,831	0.11
USD 36,000	Lowe's 3% 15/10/2050	22,707	0.01
USD 3,000	Lowe's 3.5% 1/4/2051	2,085	0.00
USD 13,000	Lowe's 3.65% 5/4/2029	11,854	0.01
USD 27,000	Lowe's 3.7% 15/4/2046	19,868	0.01
USD 45,000	Lowe's 4.25% 1/4/2052	35,264	0.02
USD 15,000	Lowe's 4.45% 1/4/2062	11,641	0.01
USD 5,000	Lowe's 4.65% 15/4/2042	4,328	0.00
USD 90,000	Lowe's 5% 15/4/2033	86,406	0.05
USD 15,000	Lowe's 5.5% 15/10/2035	14,556	0.01
USD 10,000	Lowe's 5.625% 15/4/2053	9,531	0.01
USD 159,000	Lumen Technologies 4% 15/2/2027	121,933	0.08
USD 51,000	Lumen Technologies 4.5% 15/1/2029	26,770	0.02
USD 104,000	Madison IAQ 5.875% 30/6/2029	82,996	0.05
USD 2,000	Magallanes 4.279% 15/3/2032	1,715	0.00
USD 10,000	Magallanes 5.141% 15/3/2052	7,788	0.01
USD 25,000	MajorDrive IV 6.375% 1/6/2029	19,320	0.01
USD 4,000	Marsh & McLennan 2.25% 15/11/2030	3,240	0.00
USD 4,000	Marsh & McLennan 2.375% 15/12/2031	3,199	0.00
USD 45,000	Marsh & McLennan 4.375% 15/3/2029	42,855	0.03
USD 15,000	MasTec 4.5% 15/8/2028	13,585	0.01
USD 21,000	Mastercard 3.35% 26/3/2030	19,181	0.01
USD 29,000	Mastercard 3.85% 26/3/2050	24,200	0.02
USD 93,000	Match II 3.625% 1/10/2031	72,856	0.05
USD 53,000	Match II 4.125% 1/8/2030	44,130	0.03
USD 108,000	Match II 4.625% 1/6/2028	96,062	0.06
USD 8,000	Match II 5.625% 15/2/2029	7,364	0.00
USD 88,000	Mattel 3.75% 1/4/2029	76,208	0.05
USD 41,000	Mattel 5.45% 1/11/2041	34,366	0.02
USD 32,000	Mattel 5.875% 15/12/2027	31,285	0.02
USD 30,000	Mattel 6.2% 1/10/2040	26,618	0.02
USD 425,000	Mauser Packaging Solutions 7.875% 15/8/2026	427,520	0.27
USD 42,000	Medline Borrower 3.875% 1/4/2029	34,795	0.02
USD 149,000	Medline Borrower 5.25% 1/10/2029	123,304	0.08
USD 150,000	Mercedes-Benz Finance North America 5.5% 27/11/2024	150,483	0.09
USD 32,000	Merck 1.45% 24/6/2030	25,533	0.02
USD 20,000	Merck 2.15% 10/12/2031	16,228	0.01
USD 18,000	Merck 2.75% 10/12/2051	11,893	0.01
USD 20,000	Merck 4% 7/3/2049	17,019	0.01
USD 10,000	Merck 6.5% 1/12/2033	11,294	0.01
USD 23,000	Meritage Homes 5.125% 6/6/2027	21,876	0.01
USD 597,000	MetLife 3.85% 15/3/2171	565,658	0.35
USD 20,000	MetLife 5% 15/7/2052	18,973	0.01
USD 92,000	MGIC Investment 5.25% 15/8/2028	85,779	0.05
USD 83,000	Microsoft 2.525% 1/6/2050	54,853	0.03
USD 27,000	Microsoft 2.921% 17/3/2052	19,177	0.01
USD 62,000	Microsoft 3.45% 8/8/2036	53,924	0.03
USD 131,000	MicroStrategy 6.125% 15/6/2028	108,886	0.07
USD 168,300	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	168,048	0.11
USD 194,000	Minerva Merger Sub 6.5% 15/2/2030	153,694	0.10
USD 32,000	Molina Healthcare 3.875% 15/11/2030	27,067	0.02
USD 8,000	Molina Healthcare 3.875% 15/5/2032	6,534	0.00
USD 94,000	Molina Healthcare 4.375% 15/6/2028	84,567	0.05
USD 19,000	Morgan Stanley 0.79% 30/5/2025	17,799	0.01
USD 170,000	Morgan Stanley 1.512% 20/7/2027	148,226	0.09
USD 133,000	Morgan Stanley 1.593% 4/5/2027	117,217	0.07
USD 66,000	Morgan Stanley 2.699% 22/1/2031	54,993	0.03
USD 4,000	Morgan Stanley 3.217% 22/4/2042	2,958	0.00
USD 30,000	Morgan Stanley 3.591% 22/7/2028	27,683	0.02
USD 30,000	Morgan Stanley 3.62% 17/4/2025	29,292	0.02
USD 12,000	Morgan Stanley 3.622% 1/4/2031	10,592	0.01
USD 51,000	Morgan Stanley 3.772% 24/1/2029	47,001	0.03
USD 11,000	Morgan Stanley 3.875% 27/1/2026	10,587	0.01
USD 125,000	Morgan Stanley 4.21% 20/4/2028	118,554	0.07
USD 26,000	Morgan Stanley 5% 24/11/2025	25,704	0.02
USD 10,000	Morgan Stanley 5.123% 1/2/2029	9,810	0.01

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 10,000	Motorola Solutions 2.3% 15/11/2030	7,790	0.01
USD 62,000	Motorola Solutions 2.75% 24/5/2031	49,099	0.03
USD 73,000	Motorola Solutions 4.6% 23/5/2029	68,566	0.04
USD 16,000	Motorola Solutions 5.5% 1/9/2044	14,741	0.01
USD 53,000	Mueller Water Products 4% 15/6/2029	46,409	0.03
USD 17,000	Nationstar Mortgage 5.75% 15/11/2031	13,321	0.01
USD 48,000	Nationstar Mortgage 6% 15/1/2027	44,210	0.03
USD 32,000	Navient 5.5% 15/3/2029	27,089	0.02
USD 20,000	Navient 6.125% 25/3/2024	19,818	0.01
USD 11,000	NCR 5% 1/10/2028	9,555	0.01
USD 35,000	NCR 5.125% 15/4/2029	29,714	0.02
USD 9,000	NCR 5.75% 1/9/2027	8,739	0.01
USD 20,000	NCR 6.125% 1/9/2029	19,380	0.01
USD 20,000	Neptune Bidco US 9.29% 15/4/2029	18,924	0.01
USD 25,000	NESCO II 5.5% 15/4/2029	22,401	0.01
USD 25,000	Newmont 2.8% 1/10/2029	21,212	0.01
USD 4,000	Newmont 5.45% 9/6/2044	3,824	0.00
USD 277,000	NextEra Energy Operating Partners 4.25% 15/7/2024	268,313	0.17
USD 121,000	NFP 4.875% 15/8/2028	105,979	0.07
USD 217,000	NFP 6.875% 15/8/2028	185,068	0.12
USD 28,000	NFP 7.5% 1/10/2030	26,701	0.02
USD 40,000	NMG / Neiman Marcus 7.125% 1/4/2026	38,457	0.02
USD 20,000	Norfolk Southern 3.05% 15/5/2050	13,167	0.01
USD 4,000	Norfolk Southern 3.4% 1/11/2049	2,807	0.00
USD 20,000	Norfolk Southern 3.7% 15/3/2053	14,787	0.01
USD 28,000	Norfolk Southern 3.8% 1/8/2028	26,110	0.02
USD 25,000	Norfolk Southern 4.15% 28/2/2048	20,247	0.01
USD 20,000	Norfolk Southern 4.45% 1/3/2033	18,715	0.01
USD 16,000	Norfolk Southern 4.55% 1/6/2053	13,681	0.01
USD 16,000	Northern Trust 3.15% 3/5/2029	14,485	0.01
USD 16,000	Northern Trust 3.95% 30/10/2025	15,472	0.01
USD 65,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	56,747	0.04
USD 22,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028	17,422	0.01
USD 8,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	7,417	0.01
USD 498,000	Novelis 3.25% 15/11/2026	438,276	0.27
USD 362,000	Novelis 3.875% 15/8/2031	292,016	0.18
USD 72,000	Novelis 4.75% 30/1/2030	63,078	0.04
USD 3,000	Nucor 2% 1/6/2025	2,784	0.00
USD 50,000	Nucor 3.95% 23/5/2025	48,600	0.03
USD 34,000	NVIDIA 3.5% 1/4/2040	27,747	0.02
USD 12,000	Ohio Power 2.6% 1/4/2030	10,114	0.01
USD 42,000	Ohio Power 2.9% 1/10/2051	27,487	0.02
USD 25,000	Ohio Power 4% 1/6/2049	19,986	0.01
USD 25,000	Ohio Power 4.15% 1/4/2048	20,695	0.01
USD 17,000	Oncor Electric Delivery 3.75% 1/4/2045	13,653	0.01
USD 10,000	Oncor Electric Delivery 3.8% 1/6/2049	7,981	0.00
USD 43,000	Oncor Electric Delivery 4.95% 15/9/2052	40,866	0.03
USD 25,000	Oncor Electric Delivery 5.25% 30/9/2040	24,778	0.01
USD 26,000	OneMain Finance 3.5% 15/1/2027	21,938	0.01
USD 88,000	OneMain Finance 4% 15/9/2030	66,814	0.04
USD 9,000	OneMain Finance 5.375% 15/11/2029	7,593	0.00
USD 69,000	OneMain Finance 6.875% 15/3/2025	67,538	0.04
USD 84,000	OneMain Finance 7.125% 15/3/2026	81,775	0.05
USD 68,000	Option Care Health 4.375% 31/10/2029	58,074	0.04
USD 131,000	Oracle 2.95% 1/4/2030	111,577	0.07
USD 3,000	Oracle 3.6% 1/4/2050	2,015	0.00
USD 20,000	Oracle 3.65% 25/3/2041	14,660	0.01
USD 14,000	Oracle 3.85% 15/7/2036	11,352	0.01
USD 24,000	Oracle 3.85% 1/4/2060	15,873	0.01
USD 91,000	Oracle 3.95% 25/3/2051	64,695	0.04
USD 12,000	Oracle 4% 15/11/2047	8,716	0.01
USD 36,000	Oracle 4.125% 15/5/2045	26,914	0.02
USD 49,000	Oracle 5.375% 15/7/2040	44,626	0.03
USD 10,000	Oracle 5.55% 6/2/2053	9,059	0.01
USD 200,000	Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	176,219	0.11
USD 200,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	171,347	0.11
USD 129,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	106,219	0.07
USD 9,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	7,378	0.00
USD 129,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	115,817	0.07
USD 40,000	PacifiCorp 5.35% 1/12/2053	39,226	0.02
USD 83,000	Paramount Global 6.375% 30/3/2062	71,579	0.05
USD 25,000	Parker-Hannifin 4.5% 15/9/2029	23,837	0.01
USD 82,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	73,285	0.05
USD 27,000	PayPal 1.65% 1/6/2025	24,998	0.02
USD 8,000	PayPal 3.25% 1/6/2050	5,480	0.00
USD 15,000	PayPal 4.4% 1/6/2032	14,042	0.01
USD 200,000	Pediatrix Medical 5.375% 15/2/2030	177,168	0.11

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 20,000	Penske Automotive 3.5% 1/9/2025	18,726	0.01
USD 15,000	PepsiCo 3.9% 18/7/2032	14,039	0.01
USD 14,000	Pfizer 2.625% 1/4/2030	12,186	0.01
USD 22,000	Pfizer 3.45% 15/3/2029	20,444	0.01
USD 47,000	Pfizer 4% 15/12/2036	42,693	0.03
USD 51,000	Picasso Finance Sub 6.125% 15/6/2025	50,065	0.03
USD 14,000	Pilgrim's Pride 3.5% 1/3/2032	10,879	0.01
USD 34,000	PNC Financial Services 2.2% 1/11/2024	32,448	0.02
USD 23,000	PNC Financial Services 2.55% 22/1/2030	19,489	0.01
USD 266,000	PNC Financial Services 3.4% 15/12/2171	221,113	0.14
USD 40,000	PNC Financial Services 3.9% 29/4/2024	39,341	0.02
USD 2,000	PNC Financial Services 4.626% 6/6/2033	1,848	0.00
USD 350,000	PNC Financial Services 8.492% 1/2/2172	350,892	0.22
USD 16,000	Prestige Brands 3.75% 1/4/2031	13,016	0.01
USD 180,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	174,135	0.11
USD 80,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	74,325	0.05
USD 10,000	Progressive 3% 15/3/2032	8,609	0.01
USD 8,000	Progressive 6.25% 1/12/2032	8,714	0.01
USD 29,000	Prologis 2.25% 15/4/2030	24,203	0.02
USD 16,000	Prologis 2.875% 15/11/2029	13,851	0.01
USD 2,000	Prologis 3.05% 1/3/2050	1,373	0.00
USD 4,000	Prudential Financial 2.1% 10/3/2030	3,319	0.00
USD 18,000	Prudential Financial 4.35% 25/2/2050	15,209	0.01
USD 4,000	Prudential Financial 4.6% 15/5/2044	3,598	0.00
USD 115,000	PTC 3.625% 15/2/2025	109,355	0.07
USD 23,000	PTC 4% 15/2/2028	20,830	0.01
USD 135,000	Public Service Electric and Gas 3.1% 15/3/2032	116,767	0.07
USD 15,000	QUALCOMM 4.3% 20/5/2047	12,982	0.01
USD 12,000	QUALCOMM 4.5% 20/5/2052	10,558	0.01
USD 15,000	QUALCOMM 4.8% 20/5/2045	14,102	0.01
USD 69,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	51,698	0.03
USD 84,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	39,620	0.03
USD 156,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	112,876	0.07
USD 4,000	Realty Income 2.85% 15/12/2032	3,266	0.00
USD 19,000	Realty Income 3% 15/1/2027	17,521	0.01
USD 16,000	Realty Income 3.65% 15/1/2028	14,964	0.01
USD 22,000	Realty Income 3.95% 15/8/2027	20,932	0.01
USD 15,000	Realty Income 4.85% 15/3/2030	14,512	0.01
USD 40,000	Realty Income 5.625% 13/10/2032	40,621	0.03
USD 30,000	Regency Centers 2.95% 15/9/2029	25,238	0.02
USD 18,000	Regency Centers 3.6% 1/2/2027	16,934	0.01
USD 85,000	Regency Centers 3.7% 15/6/2030	74,863	0.05
USD 4,000	Regions Financial 1.8% 12/8/2028	3,347	0.00
USD 14,000	Regions Financial 2.25% 18/5/2025	13,082	0.01
USD 12,000	Republic Services 2.3% 1/3/2030	10,020	0.01
USD 27,000	Republic Services 2.375% 15/3/2033	21,268	0.01
USD 8,000	Resideo Funding 4% 1/9/2029	6,597	0.00
USD 16,000	RLJ Lodging Trust 3.75% 1/7/2026	14,403	0.01
USD 14,000	RLJ Lodging Trust 4% 15/9/2029	11,430	0.01
USD 131,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	112,422	0.07
USD 14,000	Ryder System 2.5% 1/9/2024	13,365	0.01
USD 20,000	Ryder System 2.85% 1/3/2027	18,135	0.01
USD 30,000	S&P Global 2.7% 1/3/2029	26,274	0.02
USD 10,000	S&P Global 2.9% 1/3/2032	8,506	0.01
USD 5,000	S&P Global 3.25% 1/12/2049	3,632	0.00
USD 95,000	Sabre GLBL 7.375% 1/9/2025	89,176	0.06
USD 41,000	Sabre GLBL 9.25% 15/4/2025	40,386	0.03
USD 91,000	Sabre GLBL 11.25% 15/12/2027	90,755	0.06
USD 38,000	Salesforce 2.7% 15/7/2041	26,638	0.02
USD 20,000	Salesforce 2.9% 15/7/2051	13,271	0.01
USD 20,000	Salesforce 3.05% 15/7/2061	12,639	0.01
USD 155,000	SBA Communications 3.125% 1/2/2029	127,244	0.08
USD 215,000	SBA Communications 3.875% 15/2/2027	195,313	0.12
USD 156,000	Sealed Air 4% 1/12/2027	139,744	0.09
USD 46,000	Sealed Air 6.125% 1/2/2028	45,246	0.03
USD 254,000	Sensata Technologies 4.375% 15/2/2030	224,951	0.14
USD 35,000	Sherwin-Williams 2.3% 15/5/2030	28,714	0.02
USD 10,000	Sherwin-Williams 3.3% 15/5/2050	6,789	0.00
USD 43,000	Shift4 Payments 0% 15/12/2025	46,143	0.03
USD 173,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	159,641	0.10
USD 174,000	Sinclair Television 4.125% 1/12/2030	132,832	0.08
USD 79,000	Sirius XM Radio 3.125% 1/9/2026	69,710	0.04
USD 81,000	Sirius XM Radio 3.875% 1/9/2031	62,970	0.04
USD 61,000	Sirius XM Radio 4.125% 1/7/2030	49,623	0.03
USD 97,000	Sirius XM Radio 5% 1/8/2027	88,731	0.06

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

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 48,000	Sirius XM Radio 5.5% 1/7/2029	43,071	0.03
USD 78,000	Six Flags Theme Parks 7% 1/7/2025	78,685	0.05
USD 86,000	SLM 3.125% 2/11/2026	74,284	0.05
USD 378,000	Sotheby's/Bidfair 5.875% 1/6/2029	319,956	0.20
USD 12,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	10,964	0.01
USD 11,000	Spectrum Brands 3.875% 15/3/2031	8,653	0.01
USD 18,000	Spectrum Brands 5% 1/10/2029	15,554	0.01
USD 15,000	Spectrum Brands 5.5% 15/7/2030	13,339	0.01
USD 33,000	Sprint 7.625% 1/3/2026	34,342	0.02
USD 265,000	Sprint Capital 6.875% 15/11/2028	277,190	0.17
USD 283,000	Sprint Capital 8.75% 15/3/2032	337,180	0.21
USD 45,000	SRS Distribution 4.625% 1/7/2028	39,414	0.03
USD 70,000	SRS Distribution 6% 1/12/2029	58,291	0.04
USD 42,000	SRS Distribution 6.125% 1/7/2029	35,313	0.02
USD 298,000	SS&C Technologies 5.5% 30/9/2027	280,794	0.18
USD 12,000	Standard Industries 3.375% 15/1/2031	9,254	0.01
USD 131,000	Standard Industries 4.375% 15/7/2030	109,186	0.07
USD 2,000	Standard Industries 4.75% 15/1/2028	1,802	0.00
USD 76,000	Staples 7.5% 15/4/2026	67,725	0.04
USD 30,000	Starwood Property Trust 4.375% 15/1/2027	26,062	0.02
USD 32,000	Starwood Property Trust 4.75% 15/3/2025	30,352	0.02
USD 33,000	Starwood Property Trust 5.5% 1/11/2023	32,731	0.02
USD 874,000	State Street 5.769% 1/6/2077	727,102	0.45
USD 10,000	Steel Dynamics 1.65% 15/10/2027	8,404	0.01
USD 2,000	Steel Dynamics 2.4% 15/6/2025	1,864	0.00
USD 21,000	Steel Dynamics 3.25% 15/10/2050	14,011	0.01
USD 32,000	Stericycle 3.875% 15/1/2029	27,426	0.02
USD 27,000	Stevens 6.125% 1/10/2026	27,418	0.02
USD 44,000	Surgery Center 6.75% 1/7/2025	43,472	0.03
USD 111,000	Surgery Center 10% 15/4/2027	112,775	0.07
USD 39,000	SWF Escrow Issuer 6.5% 1/10/2029	25,319	0.02
USD 168,000	Synaptics 4% 15/6/2029	139,503	0.09
USD 4,000	Taylor Morrison Communities 5.125% 1/8/2030	3,525	0.00
USD 100,000	Taylor Morrison Communities 5.875% 15/6/2027	96,511	0.06
USD 6,000	TEGNA 4.75% 15/3/2026	5,710	0.00
USD 142,000	Teleflex 4.25% 1/6/2028	128,288	0.08
USD 91,000	Teleflex 4.625% 15/11/2027	85,222	0.05
USD 11,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	10,934	0.01
USD 3,000	Tempur Sealy International 3.875% 15/10/2031	2,405	0.00
USD 81,000	Tempur Sealy International 4% 15/4/2029	69,458	0.04
USD 22,000	Tenet Healthcare 4.25% 1/6/2029	19,303	0.01
USD 24,000	Tenet Healthcare 4.625% 1/9/2024	23,710	0.01
USD 6,000	Tenet Healthcare 4.625% 15/6/2028	5,448	0.00
USD 93,000	Tenet Healthcare 4.875% 1/1/2026	88,833	0.06
USD 25,000	Tenet Healthcare 5.125% 1/11/2027	23,495	0.01
USD 134,000	Tenet Healthcare 6.125% 1/10/2028	124,383	0.08
USD 123,000	Tenet Healthcare 6.125% 15/6/2030	116,717	0.07
USD 28,000	Tenet Healthcare 6.25% 1/2/2027	27,301	0.02
USD 37,000	Terex 5% 15/5/2029	33,902	0.02
USD 16,000	Texas Instruments 2.7% 15/9/2051	10,983	0.01
USD 88,000	Thermo Fisher Scientific 2% 15/10/2031	69,955	0.04
USD 15,000	Thermo Fisher Scientific 4.95% 21/11/2032	14,898	0.01
USD 6,000	Titan International 7% 30/4/2028	5,693	0.00
USD 224,000	TK Elevator US Newco 5.25% 15/7/2027	203,181	0.13
USD 34,000	Toyota Motor Credit 1.15% 13/8/2027	28,896	0.02
USD 63,000	Toyota Motor Credit 2.15% 13/2/2030	53,270	0.03
USD 20,000	Toyota Motor Credit 3.05% 22/3/2027	18,577	0.01
USD 6,000	TRI Pointe / TRI Pointe Homes 5.875% 15/6/2024	5,918	0.00
USD 29,000	Tri Pointe Homes 5.25% 1/6/2027	26,861	0.02
USD 5,000	Tri Pointe Homes 5.7% 15/6/2028	4,664	0.00
USD 39,000	TTMT Escrow Issuer 8.625% 30/9/2027	39,535	0.02
USD 2,000	TWDC Enterprises 18 4.125% 1/6/2044	1,711	0.00
USD 24,000	Twilio 3.625% 15/3/2029	20,150	0.01
USD 228,000	Twilio 3.875% 15/3/2031	186,447	0.12
USD 144,000	Uber Technologies 0% 15/12/2025	125,752	0.08
USD 207,000	Uber Technologies 4.5% 15/8/2029	183,280	0.11
USD 114,000	Uber Technologies 6.25% 15/1/2028	112,162	0.07
USD 62,000	Uber Technologies 7.5% 15/5/2025	62,585	0.04
USD 119,000	Uber Technologies 7.5% 15/9/2027	120,160	0.08

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 52,000	Uber Technologies 8% 1/11/2026	53,116	0.03
USD 50,000	Union Pacific 3.5% 8/6/2023	49,765	0.03
USD 10,000	Union Pacific 3.5% 14/2/2053	7,415	0.00
USD 40,000	Union Pacific 3.646% 15/2/2024	39,362	0.02
USD 12,000	Union Pacific 3.839% 20/3/2060	9,076	0.01
USD 20,000	Union Pacific 3.95% 15/8/2059	15,465	0.01
USD 10,000	Union Pacific 4.05% 1/3/2046	8,201	0.00
USD 10,000	Union Pacific 4.3% 1/3/2049	8,538	0.01
USD 22,000	Union Pacific 5.15% 20/1/2063	20,920	0.01
USD 376,000	United Airlines 4.375% 15/4/2026	354,348	0.22
USD 190,000	United Airlines 4.625% 15/4/2029	169,052	0.11
USD 97,000	United Natural Foods 6.75% 15/10/2028	91,959	0.06
USD 335,000	United Rentals North America 6% 15/12/2029	335,025	0.21
USD 35,000	UnitedHealth 2.75% 15/5/2040	25,337	0.02
USD 20,000	UnitedHealth 3.25% 15/5/2051	14,178	0.01
USD 35,000	UnitedHealth 3.5% 15/8/2039	28,356	0.02
USD 25,000	UnitedHealth 4.2% 15/1/2047	21,551	0.01
USD 15,000	UnitedHealth 4.75% 15/5/2052	13,698	0.01
USD 20,000	UnitedHealth 5.875% 15/2/2053	21,369	0.01
USD 15,000	UnitedHealth 6.05% 15/2/2063	16,243	0.01
USD 30,000	UnitedHealth 6.875% 15/2/2038	34,672	0.02
USD 113,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	113,178	0.07
USD 22,000	Univision Communications 5.125% 15/2/2025	21,444	0.01
USD 41,000	Univision Communications 6.625% 1/6/2027	39,000	0.02
USD 56,000	Univision Communications 7.375% 30/6/2030	52,960	0.03
USD 301,000	US Bancorp 3.7% 15/1/2172	253,969	0.16
USD 7,000	US Foods 4.625% 1/6/2030	6,118	0.00
USD 71,000	US Foods 4.75% 15/2/2029	63,915	0.04
USD 97,000	US Foods 6.25% 15/4/2025	96,863	0.06
USD 105,000	Vail Resorts 6.25% 15/5/2025	104,823	0.07
USD 34,000	Ventas Realty 3% 15/1/2030	28,839	0.02
USD 81,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	62,579	0.04
USD 50,000	Verizon Communications 1.5% 18/9/2030	38,549	0.02
USD 17,000	Verizon Communications 1.68% 30/10/2030	13,097	0.01
USD 40,000	Verizon Communications 2.355% 15/3/2032	31,320	0.02
USD 79,000	Verizon Communications 2.55% 21/3/2031	64,343	0.04
USD 39,000	Verizon Communications 2.65% 20/11/2040	26,307	0.02
USD 34,000	Verizon Communications 2.85% 3/9/2041	23,393	0.02
USD 24,000	Verizon Communications 2.987% 30/10/2056	14,532	0.01
USD 65,000	Verizon Communications 3.4% 22/3/2041	48,713	0.03
USD 32,000	Verizon Communications 3.85% 1/11/2042	25,104	0.02
USD 22,000	Verizon Communications 3.875% 8/2/2029	20,464	0.01
USD 4,000	Verizon Communications 4.016% 3/12/2029	3,687	0.00
USD 55,000	Verizon Communications 4.272% 15/1/2036	48,330	0.03
USD 9,000	Verizon Communications 4.329% 21/9/2028	8,609	0.01
USD 2,000	Verizon Communications 5.25% 16/3/2037	1,934	0.00
USD 10,000	Verizon Communications 5.85% 15/9/2035	10,013	0.01
USD 64,000	Verscend Escrow 9.75% 15/8/2026	64,458	0.04
USD 240,000	Vertiv 4.125% 15/11/2028	208,565	0.13
USD 172,000	Viavi Solutions 3.75% 1/10/2029	143,832	0.09
USD 2,000	Visa 3.65% 15/9/2047	1,642	0.00
USD 60,000	VMware 1.4% 15/8/2026	51,810	0.03
USD 100,000	VMware 2.2% 15/8/2031	75,590	0.05
USD 42,000	VMware 3.9% 21/8/2027	39,163	0.02
USD 450,000	Voya Financial 4.7% 23/1/2048	381,322	0.24
USD 249,000	Voya Financial 6.125% 15/3/2171	245,860	0.15
USD 140,000	Wabash National 4.5% 15/10/2028	121,914	0.08
USD 46,000	Walmart 2.65% 22/9/2051	30,934	0.02
USD 85,000	Walt Disney 3.5% 13/5/2040	68,427	0.04
USD 19,000	Walt Disney 3.6% 13/1/2051	14,575	0.01
USD 4,000	Walt Disney 6.65% 15/11/2037	4,506	0.00
USD 2,000	Waste Management 2.5% 15/11/2050	1,242	0.00
USD 19,000	Welltower 2.05% 15/1/2029	15,537	0.01
USD 63,000	WESCO Distribution 7.125% 15/6/2025	63,669	0.04
USD 243,000	WESCO Distribution 7.25% 15/6/2028	246,447	0.15
USD 193,000	William Carter 5.625% 15/3/2027	185,723	0.12
USD 82,000	Williams Scotsman International 4.625% 15/8/2028	73,874	0.05
USD 25,000	Workday 3.8% 1/4/2032	21,939	0.01
USD 16,000	WR Grace 4.875% 15/6/2027	14,700	0.01
USD 150,000	WR Grace 5.625% 15/8/2029	120,791	0.08
USD 31,000	WR Grace 7.375% 1/3/2031	30,806	0.02
USD 44,000	WRKCo 3% 15/6/2033	35,346	0.02
USD 37,000	WRKCo 3.75% 15/3/2025	35,743	0.02
USD 26,000	WRKCo 3.9% 1/6/2028	24,049	0.01
USD 65,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	58,619	0.04
USD 20,000	XPO Escrow Sub 7.5% 15/11/2027	20,437	0.01
USD 51,000	Yum! Brands 4.75% 15/1/2030	46,530	0.03
USD 451,000	Zayo 4% 1/3/2027	347,721	0.22

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 325,000	Zayo 6.125% 1/3/2028	205,166	0.13
USD 375,000	ZoomInfo Technologies /ZoomInfo Finance 3.875% 1/2/2029	312,438	0.20
		72,512,193	45.31
Total Bonds		87,315,574	54.57
EQUITY LINKED NOTES			
USD 804	Bank of Montreal (Fund receives 11.769% Fixed; and receives/pays return on Cigna) (22/3/2023)	234,923	0.15
USD 1,705	Bank of Montreal (Fund receives 12.72% Fixed; and receives/pays return on Intl Business Machines) (13/4/2023)	224,035	0.14
USD 192	Bank of Montreal (Fund receives 14.589% Fixed; and receives/pays return on Broadcom) (2/3/2023)	112,568	0.07
USD 757	Bank of Montreal (Fund receives 9% Fixed; and receives/pays return on Visa) (22/3/2023)	167,587	0.10
USD 1,401	Royal Bank of Canada (Fund receives 10.57% Fixed; and receives/pays return on Prologis) (1/3/2023)	172,326	0.11
USD 1,461	Royal Bank of Canada (Fund receives 11.04% Fixed; and receives/pays return on Walmart) (10/4/2023)	207,818	0.13
USD 1,221	Royal Bank of Canada (Fund receives 11.58% Fixed; and receives/pays return on Apple) (8/3/2023)	180,407	0.11
USD 1,293	Royal Bank of Canada (Fund receives 11.93% Fixed; and receives/pays return on Danaher) (9/3/2023)	319,455	0.20
USD 858	Royal Bank of Canada (Fund receives 13.15% Fixed; and receives/pays return on Cadence Design Systems) (31/3/2023)	167,751	0.10
USD 3,824	Royal Bank of Canada (Fund receives 13.29% Fixed; and receives/pays return on Coca-Cola) (31/3/2023)	227,550	0.14
USD 599	Royal Bank of Canada (Fund receives 13.41% Fixed; and receives/pays return on Adobe) (15/3/2023)	195,106	0.12
USD 2,085	Royal Bank of Canada (Fund receives 13.8% Fixed; and receives/pays return on Paypal Holdings) (26/4/2023)	154,899	0.10
USD 376	Royal Bank of Canada (Fund receives 13.85% Fixed; and receives/pays return on United Rentals) (23/3/2023)	174,749	0.11
USD 1,088	Royal Bank of Canada (Fund receives 14.19% Fixed; and receives/pays return on Amazon) (3/4/2023)	104,342	0.07
USD 6,938	Royal Bank of Canada (Fund receives 14.19% Fixed; and receives/pays return on Bank of America) (1/3/2023)	237,593	0.15
USD 706	Royal Bank of Canada (Fund receives 15.13% Fixed; and receives/pays return on Home Depot) (10/4/2023)	209,157	0.13
USD 1,364	Royal Bank of Canada (Fund receives 22.04% Fixed; and receives/pays return on Simon Property Group) (23/3/2023)	168,133	0.10
USD 2,253	Royal Bank of Canada (Fund receives 8.91% Fixed; and receives/pays return on General Mills) (23/3/2023)	177,156	0.11
USD 2,194	Royal Bank of Canada (Fund receives 9.02% Fixed; and receives/pays return on Amphenol) (8/3/2023)	168,704	0.11
USD 1,284	Royal Bank of Canada (Fund receives 9.32% Fixed; and receives/pays return on American Express) (23/3/2023)	225,125	0.14
USD 1,489	Toronto-Dominion Bank (Fund receives 8.71% Fixed; and receives/pays return on Procter & Gamble) (21/4/2023)	206,157	0.13
USD 211	Mizuho (Fund receives 12.5% Fixed; and receives/pays return on Deere & Company) (18/5/2023)	89,563	0.06
USD 1,010	Mizuho (Fund receives 20% Fixed; and receives/pays return on Applied Materials) (18/5/2023)	116,595	0.07
USD 2,021	Société Générale (Fund receives 0.2833% Fixed; and receives/pays return on TJX Cos) (10/4/2023)	156,823	0.10
USD 636	Société Générale (Fund receives 0.4213% Fixed; and receives/pays return on Eli Lilly) (26/4/2023)	209,373	0.13
USD 842	Société Générale (Fund receives 0.4377% Fixed; and receives/pays return on Palo Alto Networks) (10/4/2023)	157,419	0.10
USD 2,540	Société Générale (Fund receives 0.4502% Fixed; and receives/pays return on CVS Health) (4/5/2023)	215,622	0.13
USD 1,538	Société Générale (Fund receives 0.456% Fixed; and receives/pays return on Abbvie) (28/4/2023)	233,183	0.15
USD 804	Société Générale (Fund receives 0.5418% Fixed; and receives/pays return on Walt Disney) (11/5/2023)	82,595	0.05
USD 560	Société Générale (Fund receives 0.7038% Fixed; and receives/pays return on FleetCor Technologies) (4/5/2023)	116,747	0.07

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 811	Société Générale (Fund receives 0.8137% Fixed; and receives/pays return on Target) (2/3/2023)	139,903	0.09
USD 618	BNP Paribas (Fund receives 10.01% Fixed; and receives/pays return on CME Group) (27/4/2023)	113,201	0.07
USD 2,065	BNP Paribas (Fund receives 10.02% Fixed; and receives/pays return on Archer-Daniels-Midland) (13/3/2023)	166,486	0.10
USD 497	BNP Paribas (Fund receives 10.11% Fixed; and receives/pays return on S&P 500 ESG Index) (3/3/2023)	172,238	0.11
USD 1,045	BNP Paribas (Fund receives 10.42% Fixed; and receives/pays return on Apple) (3/4/2023)	156,235	0.10
USD 690	BNP Paribas (Fund receives 12.06% Fixed; and receives/pays return on Charles River Labortories International) (10/4/2023)	156,985	0.10
USD 753	BNP Paribas (Fund receives 12.11% Fixed; and receives/pays return on Hilton Worldwide Holdings) (3/5/2023)	110,720	0.07
USD 1,029	BNP Paribas (Fund receives 12.19% Fixed; and receives/pays return on Amercian Tower) (10/4/2023)	207,817	0.13
USD 511	BNP Paribas (Fund receives 14.05% Fixed; and receives/pays return on Servicenow) (13/3/2023)	219,844	0.14
USD 776	BNP Paribas (Fund receives 16.14% Fixed; and receives/pays return on Tractor Supply) (13/3/2023)	180,461	0.11
USD 648	BNP Paribas (Fund receives 5.69% Fixed; and receives/pays return on S&P 500 ESG Index) (10/3/2023)	224,886	0.14
USD 1,005	BNP Paribas (Fund receives 8.05% Fixed; and receives/pays return on Marsh & McLennan) (13/3/2023)	163,678	0.10
USD 5,775	BNP Paribas (Fund receives 8.93% Fixed; and receives/pays return on CSX) (13/3/2023)	176,464	0.11
USD 990	JP Morgan (Fund receives 7.68% Fixed; and receives/pays return on PepsiCo) (26/4/2023)	172,154	0.11
USD 696	JP Morgan (Fund receives 8.22% Fixed; and receives/pays return on Yum! Brands) (4/5/2023)	89,045	0.06
USD 2,574	UBS (Fund receives 10.1% Fixed; and receives/pays return on JP Morgan Chase) (1/3/2023)	365,787	0.23
USD 2,219	UBS (Fund receives 11.4% Fixed; and receives/pays return on Apple) (23/3/2023)	329,336	0.21
USD 3,553	UBS (Fund receives 12.2% Fixed; and receives/pays return on Alphabet) (17/3/2023)	322,100	0.20
USD 600	UBS (Fund receives 7.6% Fixed; and receives/pays return on Jazz Pharmaceuticals) (1/3/2023)	84,834	0.05
USD 347	UBS (Fund receives 8.3% Fixed; and receives/pays return on Ulta Beauty) (8/3/2023)	180,781	0.11
USD 680	Barclays (Fund receives 10.96% Fixed; and receives/pays return on Eaton) (3/5/2023)	116,160	0.07
USD 4,232	Barclays (Fund receives 13.25% Fixed; and receives/pays return on Aramark) (23/3/2023)	157,612	0.10
USD 337	Barclays (Fund receives 16.45% Fixed; and receives/pays return on Hyatt Hotels) (10/5/2023)	38,588	0.02
USD 3,985	Barclays (Fund receives 16.95% Fixed; and receives/pays return on Kraft Heinz) (23/3/2023)	156,484	0.10
USD 1,175	Barclays (Fund receives 18.07% Fixed; and receives/pays return on Tesla) (13/3/2023)	218,800	0.14
USD 149	Barclays (Fund receives 9.35% Fixed; and receives/pays return on Laboratory of America) (28/4/2023)	35,906	0.02
USD 73	Barclays (Fund receives 9.38% Fixed; and receives/pays return on Autozone) (1/3/2023)	179,400	0.11
USD 478	Goldman Sachs (Fund receives 11.19% Fixed; and receives/pays return on McKesson) (22/3/2023)	169,926	0.11
USD 961	Goldman Sachs (Fund receives 7.92% Fixed; and receives/pays return on S&P 500 ESG Index) (28/3/2023)	335,100	0.21
USD 1,304	Goldman Sachs (Fund receives 9.57% Fixed; and receives/pays return on S&P 500 ESG Index) (13/3/2023)	453,754	0.28
USD 747	Nomura (Fund receives 10.06% Fixed; and receives/pays return on The Hershey Company) (22/3/2023)	178,322	0.11
USD 704	Nomura (Fund receives 10.4301% Fixed; and receives/pays return on Becton, Dickinson and Company) (22/3/2023)	167,090	0.11
USD 1,578	Nomura (Fund receives 10.49% Fixed; and receives/pays return on Paccar) (9/3/2023)	114,142	0.07
USD 518	Nomura (Fund receives 11.4036% Fixed; and receives/pays return on Parker-Hannifin) (22/3/2023)	179,814	0.11
USD 478	Nomura (Fund receives 13.85% Fixed; and receives/pays return on Fastenal Company) (3/3/2023)	24,500	0.02

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,016	Nomura (Fund receives 13.94% Fixed; and receives/pays return on Automatic Data Processing) (8/3/2023)	225,438	0.14
USD 973	Nomura (Fund receives 17.74% Fixed; and receives/pays return on Truist Financial) (3/3/2023)	45,868	0.03
USD 1,866	Nomura (Fund receives 21.86% Fixed; and receives/pays return on Ally Financial) (3/3/2023)	55,516	0.04
USD 3,244	Nomura (Fund receives 22.82% Fixed; and receives/pays return on Synchrony Financial) (9/3/2023)	115,790	0.07
USD 464	Nomura (Fund receives 7.84% Fixed; and receives/pays return on Mastercard) (13/3/2023)	164,809	0.10
USD 3,213	Nomura (Fund receives 9.65% Fixed; and receives/pays return on Bristol-Myers Squibb) (22/3/2023)	224,019	0.14
USD 2,253	Nomura (Fund receives 9.7126% Fixed; and receives/pays return on Merck & Co.) (22/3/2023)	240,794	0.15
USD 466	Nomura (Fund receives 9.95% Fixed; and receives/pays return on Elevance Health) (8/3/2023)	220,878	0.14
USD 1,185	Citigroup (Fund receives 10.06% Fixed; and receives/pays return on Microsoft) (23/3/2023)	298,247	0.19
USD 716	Citigroup (Fund receives 10.31% Fixed; and receives/pays return on Unitedhealth) (1/3/2023)	346,311	0.22
USD 4,159	Citigroup (Fund receives 10.71% Fixed; and receives/pays return on General Motors) (17/3/2023)	162,428	0.10
USD 818	Citigroup (Fund receives 11.74% Fixed; and receives/pays return on Analog Devices) (23/3/2023)	151,924	0.09
USD 597	Citigroup (Fund receives 12.08% Fixed; and receives/pays return on Thermo Fisher Scientific) (17/3/2023)	324,923	0.20
USD 1,794	Citigroup (Fund receives 12.29% Fixed; and receives/pays return on Amazon) (8/3/2023)	168,095	0.10
USD 340	Citigroup (Fund receives 12.33% Fixed; and receives/pays return on Humana) (17/3/2023)	173,457	0.11
USD 1,005	Citigroup (Fund receives 12.75% Fixed; and receives/pays return on United Parcel Service) (17/3/2023)	184,457	0.12
USD 1,326	Citigroup (Fund receives 14.99% Fixed; and receives/pays return on First Republic Bank) (1/3/2023)	161,836	0.10
USD 1,918	Citigroup (Fund receives 16.47% Fixed; and receives/pays return on Microsoft) (9/3/2023)	479,021	0.30
USD 2,562	Citigroup (Fund receives 18.04% Fixed; and receives/pays return on Fidelity National Information Services) (31/3/2023)	166,094	0.10
USD 495	Citigroup (Fund receives 6.67% Fixed; and receives/pays return on The Goldman Sachs) (1/3/2023)	181,011	0.11
USD 1,691	Citigroup (Fund receives 7.44% Fixed; and receives/pays return on Verizon Communications) (17/3/2023)	65,664	0.04
USD 14,225	Citigroup (Fund receives 7.57% Fixed; and receives/pays return on AT&T) (8/3/2023)	269,614	0.17
USD 657	Citigroup (Fund receives 8.74% Fixed; and receives/pays return on McDonald's) (17/3/2023)	174,004	0.11
USD 903	Citigroup (Fund receives 8.79% Fixed; and receives/pays return on Waste Management) (17/3/2023)	135,996	0.08
USD 571	Citigroup (Fund receives 8.82% Fixed; and receives/pays return on AmerisourceBergen) (17/3/2023)	89,222	0.06
USD 2,749	Citigroup (Fund receives 9.6% Fixed; and receives/pays return on Apple) (10/4/2023)	409,288	0.26
Total Equity Linked Notes		16,906,718	10.57
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		153,859,911	96.16
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	Cyprus		
2,161	TCS**	22	0.00
	United Kingdom		
473,134	Home Reit**	207,611	0.13
Total Common Stocks (Shares)		207,633	0.13
Total Other Transferable Securities		207,633	0.13
Total Portfolio		154,067,544	96.29
Other Net Assets		5,941,381	3.71
Total Net Assets (USD)		160,008,925	100.00

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

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

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	2,980,374	USD	3,213,940	BNY Mellon	15/3/2023	(41,038)
USD	89,261	EUR	83,765	BNY Mellon	15/3/2023	86
Net unrealised depreciation						(40,952)
GBP Hedged Share Class						
GBP	96,430,309	USD	117,226,445	BNY Mellon	15/3/2023	(140,500)
USD	2,536,930	GBP	2,105,529	BNY Mellon	15/3/2023	(19,604)
Net unrealised depreciation						(160,104)
HKD Hedged Share Class						
HKD	34,391	USD	4,391	BNY Mellon	15/3/2023	(7)
USD	123	HKD	968	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(7)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	5,963	USD	4,512	BNY Mellon	15/3/2023	(85)
USD	122	SGD	162	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(84)
Total net unrealised depreciation						(201,147)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(72)	USD	EUR/USD Future	March 2023	51,425
(110)	USD	GBP/USD Future	March 2023	175,113
(9)	USD	JPY/USD Future	March 2023	16,146
(78)	EUR	EURO STOXX 50 Index	March 2023	(255,627)
(25)	USD	MSCI Emerging Markets Index	March 2023	20,875
3	USD	MSCI Emerging Markets Index	March 2023	(9,907)
(2)	USD	S&P 500 E-Mini Index	March 2023	(1,806)
(22)	USD	US Long Bond (CBT)	June 2023	39,882
13	USD	US Treasury 10 Year Note (CBT)	June 2023	(8,145)
33	USD	US Ultra 10 Year Note	June 2023	(27,593)
(25)	USD	US Ultra Bond (CBT)	June 2023	55,400
76	USD	US Treasury 5 Year Note (CBT)	June 2023	(38,953)
Total				16,810

ESG Multi-Asset Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Guernsey		
26,850,921	Bluefield Solar Income Fund	42,133,123	0.64
23,591,792	Schiehallion Fund	10,313,183	0.16
27,518,815	Starwood European Real Estate Finance	28,751,924	0.44
48,674,457	Syncona	94,430,394	1.44
		175,628,624	2.68
	Ireland		
21,177,358	iShares EUR High Yield Corp Bond ESG UCITS ETF~	100,918,582	1.54
6,844,197	iShares IV Public Company - iShares MSCI Japan SRI UCITS ETF USD~	39,313,577	0.60
19,589,635	iShares MSCI EM SRI UCITS ETF~	125,040,641	1.91
11,597,838	iShares MSCI USA SRI UCITS ETF~	132,068,862	2.02
19,851,237	iShares USD High Yield Corp Bond ESG UCITS ETF~	94,857,151	1.45
		492,198,813	7.52
	Jersey		
13,521,612	Foresight Solar Fund	17,868,940	0.27
	United Kingdom		
26,159,170	Aquila European Renewables Income Fund	25,243,599	0.39
137,950,118	Greencoat UK Wind Fund*	244,644,160	3.74
42,843,668	Gresham House Energy Storage Fund	81,222,352	1.24
43,308,114	Schroder UK Public Private	6,919,745	0.11
		358,029,856	5.48
Total Funds		1,043,726,233	15.95
COMMON STOCKS (SHARES)			
	Australia		
4,013	Cochlear	565,397	0.01
550,637	Costa	911,187	0.01
249,835	GPT Group/The*	746,063	0.01
2,201	Mineral Resources	115,210	0.00
217,140	Mirvac*	312,512	0.01
1,265,627	NEXTDC	8,240,954	0.13
10,270	REA*	800,051	0.01
2,381,807	Stockland*	5,798,813	0.09
599,350	Transurban	5,388,378	0.08
		22,878,565	0.35
	Austria		
63,025	ams-OSRAM*	467,459	0.01
32,545	ANDRITZ	1,882,728	0.03
21,736	Kontron	410,811	0.00
60,642	Verbund	4,905,938	0.08
		7,666,936	0.12
	Belgium		
16,756	Aedifica	1,337,129	0.02
175,596	Umicore	5,526,006	0.09
		6,863,135	0.11
	Bermuda		
81,312	Bunge	7,401,139	0.11
86,000	Digital China	37,597	0.00
345,778	Invesco	5,740,727	0.09
		13,179,463	0.20
	Canada		
263,198	Bank of Nova Scotia/The*	12,325,746	0.19
150,280	Boralex	3,738,690	0.06
19,935	Canadian Pacific Railway	1,446,062	0.02
42,441	Canadian Solar	1,581,605	0.03
42,442	Canfor	665,171	0.01
3,005	FirstService	389,486	0.01
41,999	Gildan Activewear	1,240,061	0.02
211,025	Hydro One	5,190,073	0.08
14,562	Magna International*	753,960	0.01
43,482	North West	1,065,512	0.02
94,675	Nutrien	6,946,845	0.10
131,304	Pembina Pipeline*	4,091,199	0.06
214,251	Toronto-Dominion Bank/The	13,401,742	0.20
567,858	Western Forest Products	481,120	0.01
		53,317,272	0.82
	Cayman Islands		
199,712	IHS	1,408,135	0.02
	Denmark		
1,452	AP Moller - Maersk	3,211,042	0.05
1,473	AP Moller - Maersk	3,198,111	0.05
17,651	Demant	502,042	0.01
5,852	Genmab	2,079,598	0.03
190,735	Novo Nordisk	25,495,253	0.39
15,068	Novozymes	683,047	0.01
104,623	Orsted*	8,629,275	0.13
8,564	Pandora	766,993	0.01
6,403	ROCKWOOL*	1,362,232	0.02
701,016	Vestas Wind Systems	18,831,162	0.29
		64,758,755	0.99
	Finland		
311,510	Stora Enso	4,141,525	0.06
148,241	Wartsila	1,351,958	0.02
		5,493,483	0.08
	France		
9,671	Air Liquide	1,450,263	0.02
116,334	AXA	3,493,510	0.05
731,760	BNP Paribas*	48,705,946	0.75
137,120	Bureau Veritas	3,698,127	0.06
12,266	Cie Generale des Etablissements Michelin	366,447	0.01
7,079	Covivio	428,279	0.01
736,589	Euroapi*	11,299,275	0.17
129,793	Getlink	2,072,794	0.03

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

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

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
7,600	Hermes International	13,087,200	0.20
3,182	Kering	1,765,055	0.03
118,959	Klepierre	2,824,087	0.04
29,115	L'Oreal*	10,912,302	0.17
36,446	Publicis Groupe	2,742,926	0.04
55,862	Sanofi	4,965,573	0.07
444,206	Schneider Electric	67,448,239	1.03
169,373	Valeo*	3,364,595	0.05
48,769	Worldline	1,933,203	0.03
		180,557,821	2.76
	Germany		
83,538	adidas*	11,767,163	0.18
17,663	Allianz	3,918,536	0.06
23,761	Bayerische Motoren Werke	2,335,706	0.03
259,208	Deutsche Lufthansa	2,528,056	0.04
99,264	Fraport Frankfurt Airport Services Worldwide	5,062,464	0.08
68,741	GEA	2,861,688	0.04
37,812	HUGO BOSS*	2,450,217	0.04
27,020	Infineon Technologies	901,793	0.02
60,049	Mercedes-Benz	4,369,766	0.07
21,261	Siemens	3,081,144	0.05
323,327	Siemens Energy*	6,136,746	0.09
19,698	SMA Solar Technology	1,450,758	0.02
9,819	Software	183,026	0.00
141,085	Symrise	13,611,881	0.21
		60,658,944	0.93
	Hong Kong		
992,600	AIA	9,897,445	0.15
1,301,600	Swire Properties	3,219,305	0.05
		13,116,750	0.20
	Ireland		
2,475	Allegion	262,716	0.01
45,602	Eaton	7,477,545	0.11
71,096,147	Greencoat Renewables	78,916,723	1.21
36,928	Johnson Controls International	2,176,371	0.03
25,591	Kingspan	1,565,145	0.02
47,738	Linde*	15,543,589	0.24
255,055	Origin Enterprises	1,094,186	0.02
141,015	Pentair	7,409,319	0.11
23,006	Seagate Technology	1,393,720	0.02
119,329	Smurfit Kappa	4,192,028	0.06
139,222	STERIS	24,522,435	0.37
31,379	Trane Technologies	5,457,449	0.08
		150,011,226	2.28
	Italy		
338,236	Infrastrutture Wireless Italiane	3,526,110	0.05
2,214,335	Intesa Sanpaolo*	5,703,020	0.09
25,650	Prysmian	934,686	0.02
971,881	Snam	4,510,500	0.07
1,696,043	Terna - Rete Elettrica Nazionale	12,018,161	0.18
		26,692,477	0.41
	Japan		
804,500	Astellas Pharma*	10,625,784	0.16
13,700	Daifuku*	700,599	0.01
68,900	Daiichi Sankyo	2,031,081	0.03
900	Daikin Industries*	144,609	0.00
35,400	Fast Retailing*	6,554,137	0.10
1,800	Fujitsu*	217,053	0.00
71,300	Honda Motor*	1,738,194	0.03
162,700	Hulic	1,213,883	0.02
8,300	Kao	290,774	0.01
66,800	Kubota*	945,048	0.02
33,100	Kurita Water Industries*	1,403,359	0.02
1,100	NIPPON EXPRESS	57,539	0.00
164,900	Nitto Denko*	9,306,674	0.14
148,800	Nomura Research Institute*	3,113,411	0.05
198,100	Oji	753,997	0.01
133,700	Omron	6,728,644	0.10
845,400	Recruit*	21,552,279	0.33
199,600	SoftBank*	2,112,203	0.03
421,700	Sony	33,174,914	0.51
1,645,500	Sumitomo Chemical*	5,402,269	0.08
50,900	Sumitomo Forestry	915,413	0.02
6,800	Suntory Beverage & Food	223,716	0.00
5,100	Terumo	128,508	0.00
800	Tokyo Electron*	257,194	0.00
119,200	Toyota Motor*	1,528,032	0.02
54,400	West Japan Railway	1,978,435	0.03
10,700	Yaskawa Electric*	394,738	0.01
		113,492,487	1.73
	Jersey		
11,380	Ferguson*	1,546,734	0.02
	Netherlands		
544	Adyen*	731,136	0.01
76,133	ASML*	44,218,046	0.67
747,788	CNH Industrial	11,610,453	0.18
33,010	Corbion	1,171,195	0.02
4,361	IMCD	651,752	0.01
316,519	Koninklijke DSM	37,001,071	0.56
47,290	Koninklijke Vopak	1,422,483	0.02
48,744	NN	1,869,332	0.03
6,121	NXP Semiconductors	1,022,560	0.02
44,418	Prosus*	3,034,193	0.05
27,631	STMicroelectronics	1,254,033	0.02
11,377	Wolters Kluwer	1,244,644	0.02
		105,230,898	1.61
	Norway		
2,302,288	Aker Carbon Capture	3,240,885	0.05
399,325	Leroy Seafood	1,873,133	0.03
286,329	Mowi	4,646,074	0.07
945,380	NEL	1,357,486	0.02
36,097	Nordic Semiconductor	490,540	0.01
71,205	TOMRA Systems	1,071,799	0.01
		12,679,917	0.19

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The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
	Portugal		
534,198	REN - Redes Energeticas Nacionais SGPS	1,362,205	0.02
	South Korea		
5,081	Samsung Electronics	5,481,264	0.08
		5,481,264	0.08
	Spain		
30,279	Acciona	5,389,662	0.08
10,406	Aena SME*	1,521,878	0.02
1,561,056	Banco Bilbao Vizcaya Argentaria	11,568,986	0.18
601,824	Banco Santander*	2,238,786	0.03
212,008	Cellnex Telecom*	7,562,325	0.12
284,608	EDP Renovaveis	5,514,280	0.08
84,272	Industria de Diseno Textil	2,443,045	0.04
		36,238,962	0.55
	Sweden		
5,747	Boliden	222,645	0.01
127,877	H & M Hennes & Mauritz	1,519,864	0.02
109,418	Holmen	4,139,750	0.06
140,184	Nibe Industrier	1,379,382	0.02
443,361	Svenska Cellulosa*	5,814,777	0.09
572,153	Tele2	4,979,892	0.07
76,773	Telefonaktiebolaget LM Ericsson*	401,927	0.01
		18,458,237	0.28
	Switzerland		
34,459	ABB	1,083,288	0.02
15,623	Belimo	7,591,639	0.12
29,149	Flughafen Zurich	4,983,135	0.08
7,383	Garmin	684,019	0.01
1,131	Givaudan*	3,224,754	0.05
63,991	Lonza*	36,400,718	0.56
445,434	Nestle	47,864,876	0.73
38,729	Roche	10,602,738	0.16
217,410	SIG*	4,929,391	0.07
9,091	Swiss Re	894,476	0.01
3,197	TE Connectivity	382,935	0.01
2,684	u-blox	271,905	0.00
111,559	UBS	2,293,955	0.04
1,073	VAT*	305,830	0.00
		121,513,659	1.86
	Taiwan		
10,720	Taiwan Semiconductor Manufacturing	885,200	0.01
	United Arab Emirates		
2,099,170	Salik	1,413,111	0.02
	United Kingdom		
272,564	AstraZeneca	33,730,266	0.52
661,454	Barratt Developments	3,519,872	0.06
604,543	British Land	3,076,974	0.05
3,224,687	BT*	5,135,458	0.08
96,748	Burberry	2,717,161	0.04
54,219	Halma	1,342,063	0.02
304,502	HSBC	2,201,050	0.03
29,227	InterContinental Hotels	1,861,812	0.03
1,270,745	ITM Power	1,394,487	0.02
481,190	J Sainsbury*	1,478,269	0.02
111,680	Johnson Matthey	2,769,472	0.04
733,252	National Grid	8,648,195	0.13
40,081	Pearson	418,342	0.01
624,587	Pennon	5,866,169	0.09
1,370,085	RELX	38,932,171	0.59
5,688,451	Rentokil Initial	33,159,401	0.51
84,397,923	Sdcl Energy Efficiency Income Trust	89,283,921	1.36
258,006	Severn Trent	8,026,337	0.13
643,329	Smart Metering Systems	6,379,912	0.10
2,428,963	Smith & Nephew	32,681,085	0.50
10,549	Spirax-Sarco Engineering	1,404,293	0.02
118,880	Spirent Communications	286,255	0.00
496,765	SSE	9,889,714	0.15
25,549,259	Triple Point Social Housing Reit	15,482,269	0.24
157,720	Unilever	7,409,291	0.11
110,915	United Utilities	1,277,154	0.02
		318,371,393	4.87
	United States		
28,268	A O Smith	1,747,840	0.03
46,944	A10 Networks	665,077	0.01
77,290	Adobe	23,463,006	0.36
38,275	Advanced Micro Devices	2,804,134	0.04
79,527	AGCO	10,614,268	0.16
86,932	Agilent Technologies	11,645,092	0.18
4,400	Air Products and Chemicals	1,182,001	0.02
27,949	Alexandria Real Estate Equities	3,995,399	0.06
180,785	Ally Financial	5,054,547	0.08
421,385	Alphabet	35,645,434	0.54
48,200	Amazon.com	4,231,811	0.07
311,782	American Express*	51,130,021	0.78
25,247	American Tower	4,644,221	0.07
46,973	American Water Works	6,147,928	0.09
38,887	Amgen	8,516,203	0.13
181,692	Analog Devices	31,488,922	0.48
5,950	ANSYS	1,682,852	0.03
85,429	Apple	11,863,791	0.18
8,829	Applied Materials*	968,803	0.02
106,374	Archer-Daniels-Midland	8,057,266	0.12
14,593	Arista Networks	1,903,241	0.03
3,790	Aspen Technology	764,766	0.01
9,789	Automatic Data Processing	2,038,499	0.03
12,337	Badger Meter	1,390,617	0.02
62,828	Baker Hughes*	1,830,432	0.03
46,864	Bank of America	1,511,607	0.02
159,347	Bank of New York Mellon	7,616,024	0.12
52,455	Becton Dickinson and Co	11,690,256	0.18
64,378	Best Buy	5,051,202	0.08

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
11,676	Biogen	2,937,812	0.04
5,618	Block*	395,429	0.01
68,517	Bloom Energy*	1,399,062	0.02
937	Booking	2,237,162	0.03
17,609	Cadence Design Systems	3,217,679	0.05
67,868	California Water Service	3,688,475	0.06
4,702	Caterpillar	1,058,774	0.02
119,517	CECO Environmental	1,706,736	0.03
30,179	Cheniere Energy	4,475,051	0.07
47,211	Cigna	13,037,668	0.20
68,517	Cisco Systems	3,141,771	0.05
186,705	Clearway Energy	5,504,411	0.08
36,999	CME	6,384,968	0.10
415,996	Coca-Cola	23,242,013	0.36
213,667	Colgate-Palmolive	14,683,638	0.22
240,545	CommScope	1,668,905	0.03
8,036	Consolidated Edison	677,508	0.01
240,868	CSX	6,940,463	0.11
2,698	Cummins	617,060	0.01
14,791	Darling Ingredients	855,168	0.01
101,957	Deere	40,355,119	0.62
8,696	Dexcom*	910,309	0.01
112,039	Dollar General	22,984,900	0.35
121,220	Donaldson	7,238,751	0.11
41,403	Dover*	5,873,929	0.09
627,529	eBay*	26,907,461	0.41
62,600	Ecolab	9,384,955	0.14
125,950	Edwards Lifesciences	9,402,692	0.14
14,626	Electronic Arts	1,524,194	0.02
115,039	Elevance Health	51,220,618	0.78
21,537	Eli Lilly	6,340,397	0.10
4,915	Emerson Electric	379,955	0.01
73,772	EnerSys	6,148,216	0.09
4,400	Enphase Energy	872,799	0.01
100,749	Equifax*	18,868,211	0.29
6,390	Equinix	4,196,704	0.07
149,272	Essential Utilities	5,986,570	0.09
21,808	Estee Lauder	4,947,525	0.08
77,389	Eversource Energy	5,556,966	0.09
32,822	Evoqua Water Technologies	1,503,319	0.02
52,928	Exelon	2,038,094	0.03
12,596	F5	1,672,275	0.03
5,026	Fair Isaac	3,188,616	0.05
266,379	First Republic Bank/CA*	30,684,657	0.47
36,863	First Solar	5,757,976	0.09
19,920	Fortinet	1,120,062	0.02
15,180	Generac	1,721,638	0.03
4,640	General Mills*	351,455	0.01
87,644	Gilead Sciences	6,636,096	0.10
5,916	Goldman Sachs	1,989,974	0.03
315,705	Graphic Packaging	7,123,141	0.11
149,055	Hain Celestial	2,483,071	0.04
69,573	Halliburton	2,425,920	0.04
378	HCA Healthcare Inc	87,558	0.00
22,574	Hershey	5,094,354	0.08
88,274	Hologic	6,649,773	0.10
102,668	Home Depot	28,552,325	0.43
4,378	Humana	2,088,318	0.03
3,747	IDEXX Laboratories	1,661,290	0.03
61,893	Illinois Tool Works	13,563,215	0.21
74,176	Intel	1,731,486	0.03
23,107	International Business Machines*	2,827,048	0.04
73,289	Intuit	28,116,610	0.43
33,867	Johnson & Johnson	4,906,983	0.07
44,498	JPMorgan Chase	5,966,645	0.09
54,774	Juniper Networks	1,580,339	0.02
155,516	Kellogg	9,738,529	0.15
16,107	Kimberly-Clark	1,899,306	0.03
4,073	Lennox International	975,762	0.01
29,157	Lindsay	4,083,113	0.06
118,902	LKQ	6,471,002	0.10
85,028	Lowe's	16,413,199	0.25
90,472	Marsh & McLennan	13,840,783	0.21
26,827	Marvell Technology	1,126,340	0.02
13,525	MasTec*	1,244,289	0.02
176,502	Mastercard	58,875,766	0.90
32,747	Maximus	2,517,970	0.04
5,949	Mettler-Toledo International	8,012,126	0.12
17,496	Micron Technology	954,323	0.01
895,402	Microsoft	210,258,990	3.21
21,498	Morgan Stanley	1,949,302	0.03
149,890	Mosaic*	7,540,262	0.12
27,963	NetApp	1,703,482	0.03
46,860	NIKE	5,220,789	0.08
180,801	NVIDIA	39,918,135	0.61
20,280	ON Semiconductor	1,483,100	0.02
40,383	Oracle	3,331,763	0.05
63,644	Ormat Technologies*	5,048,657	0.08
644,857	Otis Worldwide*	51,239,131	0.78
62,997	Ouster	65,739	0.00
83,759	Owens Corning	7,749,857	0.12
147,627	PepsiCo	24,168,138	0.37
145,655	Physicians Realty Trust	2,040,283	0.03
40,045	Procter & Gamble	5,191,106	0.08
16,809	PTC	2,003,102	0.03
7,119	Qorvo	673,347	0.01
52,700	Rambus	2,194,791	0.03
1,079,577	Regions Financial	23,799,910	0.36
52,957	Republic Services	6,445,221	0.10
37,388	Resideo Technologies	647,793	0.01
15,770	Robert Half International	1,183,968	0.02
1,494	Rockwell Automation	414,841	0.01
51,159	S&P Global	16,416,303	0.25
12,088	Salesforce	1,850,409	0.03
25,010	SBA Communications	6,124,448	0.09

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
7,940	Silicon Laboratories	1,317,331	0.02
7,297	Skyworks Solutions	763,311	0.01
38,889	SolarEdge Technologies	11,576,709	0.18
15,667	Splunk	1,497,762	0.02
63,279	SunPower	885,200	0.01
48,462	Sunrun*	1,077,485	0.02
186,694	Tesla	36,473,350	0.56
83,806	Texas Instruments	13,463,892	0.21
98,550	Thermo Fisher Scientific	50,109,532	0.77
288	Travelers	50,208	0.00
150,145	Trimble	7,318,777	0.11
162,995	Union Pacific	31,861,799	0.49
27,388	Valero Energy*	3,501,693	0.05
18,248	VeriSign	3,408,382	0.05
156,707	Verisk Analytics	25,271,595	0.39
19,417	Vertex Pharmaceuticals	5,256,640	0.08
32,722	Visa*	6,780,009	0.10
15,327	VMware	1,598,975	0.02
444,252	Walt Disney	41,952,533	0.64
8,528	Waste Management	1,207,881	0.02
10,572	Waters	3,098,336	0.05
42,004	Watts Water Technologies*	6,910,864	0.10
336	West Pharmaceutical Services	99,637	0.00
164,868	Westrock	4,891,614	0.07
183,368	Weyerhaeuser*	5,340,523	0.08
1,138	WW Grainger	721,654	0.01
170,419	Xylem	16,485,884	0.25
4,470	Zebra Technologies	1,248,501	0.02
		1,596,822,974	24.41
Total Common Stocks (Shares)		2,940,100,003	44.92
BONDS			
	Australia		
EUR 5,500,000	Australia & New Zealand Banking 1.125% 21/11/2029	5,132,812	0.08
	Belgium		
EUR 7,100,000	KBC 0.375% 16/6/2027	6,270,019	0.10
EUR 6,300,000	KBC 0.75% 21/1/2028	5,484,150	0.08
EUR 12,270,000	Kingdom of Belgium Government Bond 1.25% 22/4/2033	10,134,314	0.15
		21,888,483	0.33
	Canada		
USD 5,445,000	Canadian National Railway 3.2% 2/8/2046	3,738,141	0.06
USD 975,000	Canadian National Railway 4.45% 20/1/2049	815,601	0.01
USD 1,650,000	Canadian Pacific Railway 1.75% 2/12/2026	1,371,071	0.02
USD 2,950,000	Canadian Pacific Railway 2.05% 5/3/2030	2,269,812	0.04
USD 4,475,000	Canadian Pacific Railway 2.45% 2/12/2031	3,475,377	0.05
USD 870,000	Canadian Pacific Railway 2.9% 1/2/2025	779,780	0.01
		12,449,782	0.19
	Chile		
EUR 7,614,000	Chile Government International Bond 0.555% 21/1/2029	6,179,770	0.09
USD 6,446,000	Chile Government International Bond 3.1% 7/5/2041*	4,421,780	0.07
		10,601,550	0.16
	Finland		
EUR 3,440,000	CRH Finland Services 0.875% 5/11/2023	3,376,343	0.05
EUR 10,458,000	Kuntarahoitus 0.05% 10/9/2035	6,964,871	0.11
USD 3,425,000	Nordea Bank 1.5% 30/9/2026	2,798,438	0.04
		13,139,652	0.20
	France		
EUR 474,000	AXA 1.375% 7/10/2041	359,008	0.01
EUR 2,400,000	Banque Federative du Credit Mutuel 0.1% 8/10/2027	2,026,848	0.03
EUR 3,100,000	BNP Paribas 0.375% 14/10/2027	2,690,428	0.04
USD 3,300,000	BNP Paribas 1.675% 30/6/2027	2,724,413	0.04
EUR 10,400,000	BNP Paribas 2.125% 23/1/2027	9,728,992	0.15
USD 4,050,000	BNP Paribas 2.819% 19/11/2025*	3,619,491	0.06
USD 880,000	BNP Paribas 3.5% 1/3/2023	827,297	0.01
USD 760,000	BNP Paribas 4.375% 12/5/2026	686,741	0.01
USD 9,138,000	BPCE 2.045% 19/10/2027	7,476,924	0.11
EUR 25,700,000	Bpifrance SACA 0% 25/5/2028	21,547,908	0.33
EUR 5,600,000	Caisse d'Amortissement de la Dette Sociale 0% 25/11/2026	4,949,644	0.08
EUR 1,200,000	Cie de Saint-Gobain 1.875% 21/9/2028	1,088,033	0.02
EUR 5,000,000	CNP Assurances 4.25% 5/6/2045	4,940,731	0.08
EUR 2,300,000	Credit Agricole 0.125% 9/12/2027*	1,912,611	0.03
EUR 700,000	Credit Agricole 0.375% 21/10/2025	640,142	0.01
EUR 6,100,000	Credit Agricole Home Loan SFH 0.01% 12/4/2028*	5,102,986	0.08
EUR 4,100,000	Credit Mutuel Arkea 1.25% 11/6/2029	3,480,936	0.05
EUR 2,300,000	Danone 0.395% 10/6/2029	1,898,830	0.03
EUR 1,600,000	Danone 0.571% 17/3/2027	1,430,951	0.02
EUR 4,900,000	Danone 1.208% 3/11/2028	4,309,337	0.07
USD 5,615,000	Danone 2.589% 2/11/2023	5,178,419	0.08
USD 950,000	Danone 2.947% 2/11/2026	827,705	0.01

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 14,810,000	French Republic Government Bond OAT 1.75% 25/6/2039	11,831,709	0.18
EUR 20,562,498	French Republic Government Bond OAT 2.5% 25/5/2030	19,849,564	0.30
EUR 1,500,000	Gecina 1.375% 30/6/2027*	1,360,275	0.02
EUR 2,900,000	La Banque Postale 0.75% 23/6/2031*	2,165,980	0.03
EUR 300,000	RTE Reseau de Transport d'Electricite SADIR 1.125% 9/9/2049	163,630	0.00
EUR 3,600,000	Sanofi 1.75% 10/9/2026	3,392,017	0.05
USD 2,145,000	Sanofi 3.625% 19/6/2028	1,909,202	0.03
EUR 1,300,000	Teleperformance 3.75% 24/6/2029	1,239,346	0.02
EUR 2,800,000	Veolia Environnement 1.59% 10/1/2028	2,528,971	0.04
		131,889,069	2.02
	Germany		
EUR 218,125,500	Bundesobligation 0% 10/10/2025*	202,318,065	3.09
EUR 86,660,000	Bundesobligation 1.3% 15/10/2027	81,354,143	1.24
EUR 86,780,039	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2030*	71,553,613	1.09
EUR 7,259,500	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031*	5,823,458	0.09
EUR 26,875,942	Bundesrepublik Deutschland Bundesanleihe 0.5% 15/2/2028	24,071,706	0.37
EUR 16,851,761	Bundesrepublik Deutschland Bundesanleihe 1.25% 15/8/2048*	12,688,270	0.20
EUR 33,813,177	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053*	28,108,556	0.43
EUR 7,999,000	Bundesschatzanweisungen 0% 15/12/2023	7,801,545	0.12
EUR 3,570,000	Deutsche Bahn Finance 1.375% 28/3/2031	2,977,999	0.05
USD 12,235,000	Deutsche Bank 1.686% 19/3/2026	10,299,896	0.16
EUR 1,600,000	Eurogrid 1.113% 15/5/2032	1,255,637	0.02
EUR 23,649,000	Kreditanstalt fuer Wiederaufbau 2% 15/11/2029	21,991,914	0.34
EUR 9,000,000	Kreditanstalt fuer Wiederaufbau 2.75% 14/2/2033	8,683,065	0.13
EUR 2,600,000	Merck Financial Services 0.5% 16/7/2028	2,218,583	0.03
EUR 2,453,000	NRW Bank 0.1% 9/7/2035	1,640,493	0.02
		482,786,943	7.38
	International		
USD 2,705,000	African Development Bank 0.75% 3/4/2023	2,534,123	0.04
EUR 7,000,000	European Investment Bank 0.05% 15/11/2029	5,676,625	0.09
EUR 29,425,000	European Investment Bank 2.25% 15/3/2030	27,642,581	0.42
EUR 14,666,000	European Investment Bank 2.75% 28/7/2028	14,329,708	0.22
EUR 72,968,000	European Union 0% 4/3/2026*	66,097,698	1.01
EUR 2,462,000	European Union 0.1% 4/10/2040	1,372,504	0.02
EUR 2,458,000	European Union 0.3% 4/11/2050	1,092,126	0.02
		118,745,365	1.82
	Ireland		
GBP 459,099	Frost CMBS 2021-1 5.296% 20/11/2033	514,840	0.01
EUR 40,791,000	Ireland Government Bond 1.35% 18/3/2031	35,879,764	0.55
USD 2,800,000	Johnson Controls International / Tyco Fire & Security Finance 2% 16/9/2031	2,068,954	0.03
EUR 2,920,000	Johnson Controls International / Tyco Fire & Security Finance 3% 15/9/2028	2,758,774	0.04
EUR 6,140,000	Smurfit Kappa Acquisitions ULC 2.875% 15/1/2026	5,938,946	0.09
EUR 1,450,000	Zurich Finance Ireland Designated Activity 1.625% 17/6/2039	1,033,839	0.02
		48,195,117	0.74
	Italy		
EUR 780,000	Hera 5.2% 29/1/2028	824,682	0.01
EUR 750,000	Iren 1.95% 19/9/2025	715,913	0.01
EUR 25,753,000	Italy Buoni Poliennali Del Tesoro 0.45% 15/2/2029	20,866,223	0.32
EUR 20,791,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	12,009,924	0.18
EUR 2,090,000	Terna - Rete Elettrica Nazionale 1.375% 26/7/2027	1,886,427	0.03
		36,303,169	0.55
	Jersey		
EUR 2,920,000	Aptiv 1.5% 10/3/2025	2,776,882	0.04
USD 1,900,000	Aptiv 3.1% 1/12/2051	1,063,174	0.02
USD 1,110,000	Aptiv 4.35% 15/3/2029	985,299	0.01
USD 1,500,000	Aptiv / Aptiv 3.25% 1/3/2032	1,172,969	0.02
		5,998,324	0.09
	Luxembourg		
EUR 3,910,000	Nestle Finance International 1.5% 1/4/2030	3,427,956	0.05
EUR 1,710,000	Novartis Finance 0% 23/9/2028	1,406,422	0.02
EUR 8,320,000	Novartis Finance 1.625% 9/11/2026	7,749,140	0.12
		12,583,518	0.19
	Netherlands		
EUR 3,920,000	BMW Finance 1% 22/5/2028	3,443,289	0.05
USD 5,090,000	Cooperatieve Rabobank 1.004% 24/9/2026	4,246,048	0.06
USD 550,000	Cooperatieve Rabobank UA 1.004% 24/9/2026	458,807	0.01

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 2,600,000	EDP Finance 1.875% 21/9/2029	2,282,428	0.03
EUR 500,000	ING Groep 0.1% 3/9/2025	468,610	0.01
EUR 2,400,000	ING Groep 0.875% 9/6/2032	2,027,400	0.03
USD 5,230,000	ING Groep 1.4% 1/7/2026	4,452,193	0.07
USD 270,000	ING Groep 4.1% 2/10/2023	251,716	0.00
EUR 600,000	Linde Finance 0.25% 19/5/2027	522,764	0.01
EUR 7,085,000	Nederlandse Waterschapsbank 0% 8/9/2031	5,372,520	0.08
EUR 7,963,000	Nederlandse Waterschapsbank 0.375% 28/9/2046	4,103,095	0.07
EUR 25,624,000	Netherlands Government Bond 0.5% 15/1/2040	17,198,674	0.26
USD 7,510,000	NXP / NXP Funding 4.875% 1/3/2024	7,020,303	0.11
USD 10,010,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	7,402,186	0.11
USD 500,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	435,095	0.01
EUR 3,090,000	Shell International Finance 1.5% 7/4/2028	2,770,296	0.04
USD 4,325,000	Shell International Finance 2.375% 7/11/2029	3,482,326	0.06
EUR 3,900,000	Unilever Finance Netherlands 1.375% 31/7/2029	3,390,188	0.05
		69,327,938	1.06
	Peru		
EUR 9,154,000	Peruvian Government International Bond 1.95% 17/11/2036	6,237,353	0.10
	South Korea		
EUR 5,000,000	Korea Housing Finance 0.258% 27/10/2028	4,111,875	0.06
	Spain		
EUR 2,300,000	CaixaBank 0.625% 1/10/2024	2,182,377	0.04
EUR 2,300,000	CaixaBank 0.75% 10/7/2026	2,115,471	0.03
		4,297,848	0.07
	Sweden		
EUR 8,790,000	Svenska Handelsbanken 0.01% 2/12/2027	7,324,839	0.11
EUR 1,730,000	Svenska Handelsbanken 0.05% 6/9/2028	1,405,737	0.02
USD 1,330,000	Svenska Handelsbanken 0.625% 30/6/2023	1,231,740	0.02
USD 300,000	Svenska Handelsbanken 3.95% 10/6/2027	270,084	0.00
EUR 4,000,000	Volvo Car 4.25% 31/5/2028	3,752,500	0.06
		13,984,900	0.21
	United Kingdom		
USD 4,950,000	AstraZeneca 0.7% 8/4/2026	4,077,539	0.06
USD 1,350,000	AstraZeneca 6.45% 15/9/2037	1,425,332	0.02
EUR 3,660,000	Aviva 3.875% 3/7/2044	3,576,000	0.05
EUR 1,440,000	BP Capital Markets 1.231% 8/5/2031	1,147,219	0.02
EUR 9,300,000	BP Capital Markets 1.953% 3/3/2025	8,954,456	0.13
GBP 2,620,000	Close Brothers Finance 1.625% 3/12/2030	2,211,736	0.03
EUR 1,880,000	DS Smith 0.875% 12/9/2026*	1,675,061	0.03
USD 4,085,000	GlaxoSmithKline Capital 3.375% 1/6/2029	3,502,309	0.06
EUR 4,680,000	GlaxoSmithKline Capital 4% 16/6/2025	4,727,797	0.07
EUR 2,300,000	NatWest 0.75% 15/11/2025	2,163,627	0.03
EUR 4,190,000	NatWest 1.043% 14/9/2032	3,404,082	0.05
EUR 7,250,000	NatWest 1.75% 2/3/2026	6,848,858	0.11
USD 7,440,000	NatWest 2.359% 22/5/2024	6,934,616	0.11
USD 4,350,000	NatWest 4.445% 8/5/2030	3,769,711	0.06
EUR 2,970,000	SSE 1.375% 4/9/2027	2,680,648	0.04
GBP 9,366,524	United Kingdom Gilt 1.75% 7/9/2037	7,936,373	0.12
		65,035,364	0.99
	United States		
USD 2,820,000	Air Products and Chemicals 1.85% 15/5/2027	2,353,686	0.04
USD 1,525,000	Air Products and Chemicals 2.05% 15/5/2030	1,194,804	0.02
USD 5,000,000	Alexandria Real Estate Equities 2% 18/5/2032	3,582,280	0.06
USD 3,735,000	Alexandria Real Estate Equities 2.75% 15/12/2029	2,966,673	0.04
USD 6,025,000	Alexandria Real Estate Equities 3.8% 15/4/2026	5,419,618	0.08
EUR 3,000,000	American Honda Finance 0.3% 7/7/2028	2,465,153	0.04
USD 1,225,000	American Honda Finance 1.3% 9/9/2026	1,010,705	0.01
EUR 7,130,000	American Honda Finance 1.95% 18/10/2024	6,915,993	0.11
USD 4,100,000	American Honda Finance 2.3% 9/9/2026	3,509,832	0.05
EUR 9,770,000	Amgen 2% 25/2/2026	9,221,834	0.14
USD 6,715,000	Amgen 2.45% 21/2/2030	5,281,864	0.08
USD 2,730,000	Amgen 2.6% 19/8/2026	2,352,377	0.04
USD 350,000	Amgen 3% 22/2/2029	291,951	0.01
USD 6,750,000	Apple 3% 20/6/2027	5,955,474	0.09
USD 715,000	Astrazeneca Finance 0.7% 28/5/2024	635,686	0.01
USD 4,105,000	Astrazeneca Finance 1.75% 28/5/2028	3,299,995	0.05
USD 2,775,000	AvalonBay Communities 2.05% 15/1/2032	2,058,211	0.03
USD 905,000	Bank of America 1.486% 19/5/2024	842,943	0.01
USD 1,550,000	Bank of America 1.53% 6/12/2025	1,353,625	0.02
EUR 12,440,000	Bank of America 1.776% 4/5/2027	11,500,220	0.17
USD 6,600,000	Bank of America 2.456% 22/10/2025	5,885,778	0.09
USD 8,600,000	Bank of America 2.551% 4/2/2028	7,208,027	0.11

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The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,210,000	Bank of America 2.676% 19/6/2041	775,401	0.01
USD 2,600,000	Bank of America 3.194% 23/7/2030	2,115,779	0.03
USD 3,350,000	Bank of America 3.366% 23/1/2026	3,014,988	0.05
USD 7,350,000	Bank of America 3.419% 20/12/2028	6,271,820	0.10
EUR 2,580,000	Bank of America 3.648% 31/3/2029	2,485,693	0.04
USD 920,000	Bank of America 3.864% 23/7/2024	858,737	0.01
USD 710,000	Bank of America 3.97% 5/3/2029	618,982	0.01
USD 550,000	Bank of America 3.974% 7/2/2030	471,863	0.01
USD 2,700,000	BMW US Capital 0.75% 12/8/2024	2,379,107	0.04
USD 8,550,000	BMW US Capital 1.25% 12/8/2026	7,052,133	0.11
USD 5,825,000	BorgWarner 2.65% 1/7/2027	4,903,622	0.08
USD 620,000	BorgWarner 3.375% 15/3/2025	559,209	0.01
USD 150,000	Boston Properties 2.55% 1/4/2032	107,572	0.00
USD 1,510,000	Boston Properties 3.125% 1/9/2023	1,399,684	0.02
USD 1,500,000	Carrier Global 2.493% 15/2/2027	1,266,902	0.02
USD 225,000	Carrier Global 2.7% 15/2/2031	174,075	0.00
USD 750,000	Carrier Global 2.722% 15/2/2030	593,892	0.01
USD 2,775,000	Citigroup 0.776% 30/10/2024	2,522,049	0.04
USD 6,690,000	Citigroup 1.678% 15/5/2024	6,236,796	0.09
USD 1,505,000	City of San Francisco CA Public Utilities Commission Water Revenue 6% 1/11/2040	1,543,836	0.02
USD 2,775,000	Coca-Cola 1.375% 15/3/2031	2,023,069	0.03
USD 1,600,000	Commonwealth of Massachusetts 3.769% 15/7/2029	1,431,764	0.02
USD 3,580,000	CRH America 3.875% 18/5/2025	3,233,958	0.05
USD 750,000	CRH America Finance 3.4% 9/5/2027	652,972	0.01
USD 240,000	CRH America Finance 4.5% 4/4/2048	187,329	0.00
USD 300,000	CSX 2.5% 15/5/2051	172,417	0.00
USD 2,120,000	CSX 3.25% 1/6/2027	1,855,115	0.03
USD 300,000	CSX 3.8% 1/3/2028	267,429	0.00
USD 1,825,000	CSX 4.3% 1/3/2048	1,447,468	0.02
USD 225,000	CSX 4.5% 15/11/2052	181,922	0.00
USD 950,000	Daimler Finance North America 2.125% 10/3/2025	837,914	0.01
USD 1,500,000	East Bay Municipal Utility District Water System Revenue 5.874% 1/6/2040	1,544,713	0.03
USD 1,125,000	Ecolab 1.3% 30/1/2031	804,930	0.01
USD 1,180,000	Ecolab 1.65% 1/2/2027	978,143	0.02
EUR 1,570,000	Ecolab 2.625% 8/7/2025	1,524,768	0.02
USD 5,700,000	Ecolab 4.8% 24/3/2030	5,294,040	0.08
EUR 9,110,000	Eli Lilly 1.625% 2/6/2026	8,507,419	0.13
USD 970,000	Eli Lilly 3.1% 15/5/2027	852,346	0.01
USD 2,400,000	Eli Lilly 3.375% 15/3/2029	2,088,341	0.03
USD 7,035,000	EMD Finance 3.25% 19/3/2025	6,326,648	0.10
EUR 6,140,000	Equinix 0.25% 15/3/2027	5,263,976	0.08
USD 3,140,000	Equinix 1.25% 15/7/2025	2,671,934	0.04
USD 7,575,000	Equinix 2.5% 15/5/2031	5,664,295	0.09
USD 1,510,218	Fannie Mae Pool 2% 1/8/2051	1,156,217	0.02
USD 677,559	Fannie Mae Pool 2% 1/9/2051	524,416	0.01
USD 965,831	Fannie Mae Pool 2% 1/9/2051	741,452	0.01
USD 520,634	Fannie Mae Pool 2% 1/9/2051	404,206	0.01
USD 502,150	Fannie Mae Pool 2% 1/9/2051	387,334	0.01
USD 764,184	Fannie Mae Pool 2% 1/10/2051	585,056	0.01
USD 352,222	Fannie Mae Pool 2% 1/11/2051	271,887	0.00
USD 3,630,428	Fannie Mae Pool 2% 1/12/2051	2,777,274	0.04
USD 4,691,818	Fannie Mae Pool 2% 1/2/2052	3,616,855	0.06
USD 4,766,629	Fannie Mae Pool 2% 1/2/2052	3,657,585	0.06
USD 6,950,121	Fannie Mae Pool 2% 1/2/2052	5,327,792	0.08
USD 2,773,460	Fannie Mae Pool 2.5% 1/9/2051	2,205,778	0.03
USD 2,233,095	Fannie Mae Pool 2.5% 1/10/2051	1,785,471	0.03
USD 384,128	Fannie Mae Pool 2.5% 1/11/2051	308,773	0.00
USD 244,967	Fannie Mae Pool 2.5% 1/11/2051	198,040	0.00
USD 1,801,559	Fannie Mae Pool 2.5% 1/11/2051	1,454,764	0.02
USD 1,117,172	Fannie Mae Pool 2.5% 1/1/2052	895,051	0.01
USD 2,428,030	Fannie Mae Pool 2.5% 1/2/2052	1,940,206	0.03
USD 1,892,529	Fannie Mae Pool 3% 1/11/2051	1,579,445	0.02
USD 1,085,759	Fannie Mae Pool 3% 1/11/2051	904,958	0.01
USD 15,999,358	Fannie Mae Pool 3% 1/4/2052	13,260,338	0.20
USD 1,119,007	Fannie Mae Pool 3.5% 1/5/2052	966,308	0.02
USD 473,026	Fannie Mae Pool 4% 1/4/2052	417,370	0.01
USD 1,191,395	Fannie Mae Pool 4% 1/5/2052	1,056,211	0.02
USD 1,049,053	Fannie Mae Pool 4.5% 1/5/2052	955,053	0.01
USD 1,090,916	Fannie Mae Pool 4.5% 1/6/2052	993,165	0.02
USD 4,187,347	Fannie Mae Pool 4.5% 1/10/2052	3,782,914	0.06
USD 2,525,857	Freddie Mac Pool 2% 1/1/2052	1,940,463	0.03

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 2,934,147	Freddie Mac Pool 2% 1/1/2052	2,251,483	0.03
USD 1,063,211	Freddie Mac Pool 2.5% 1/11/2051	852,565	0.01
USD 604,586	Freddie Mac Pool 2.5% 1/11/2051	485,860	0.01
USD 968,612	Freddie Mac Pool 2.5% 1/12/2051	778,431	0.01
USD 5,077,953	Freddie Mac Pool 2.5% 1/12/2051	4,036,030	0.06
USD 1,179,014	Freddie Mac Pool 2.5% 1/1/2052	945,543	0.01
USD 7,318,601	Freddie Mac Pool 2.5% 1/1/2052	5,821,950	0.09
USD 640,436	Freddie Mac Pool 3% 1/11/2051	529,628	0.01
USD 392,911	Freddie Mac Pool 3% 1/11/2051	327,908	0.01
USD 9,849,962	Freddie Mac Pool 5% 1/8/2052	9,108,739	0.14
USD 11,819,172	Freddie Mac Pool 5.5% 1/12/2052	11,095,644	0.17
EUR 5,190,000	General Mills 0.45% 15/1/2026	4,711,093	0.07
USD 7,110,000	General Mills 4.2% 17/4/2028	6,403,419	0.10
USD 735,000	Gilead Sciences 0.75% 29/9/2023	672,525	0.01
USD 2,000,000	Gilead Sciences 1.65% 1/10/2030	1,482,587	0.02
USD 800,000	Gilead Sciences 2.6% 1/10/2040	519,784	0.01
USD 4,605,000	Gilead Sciences 3.65% 1/3/2026	4,131,726	0.06
USD 1,420,000	Gilead Sciences 5.65% 1/12/2041	1,360,858	0.02
USD 4,624,261	Ginnie Mae II Pool 2.5% 20/8/2051	3,770,397	0.06
USD 10,158,106	Ginnie Mae II Pool 2.5% 20/8/2051	8,284,032	0.13
USD 1,980,757	Ginnie Mae II Pool 2.5% 20/8/2051	1,604,324	0.02
USD 2,028,070	Ginnie Mae II Pool 2.5% 20/9/2051	1,655,514	0.03
USD 1,545,791	Ginnie Mae II Pool 2.5% 20/9/2051	1,261,833	0.02
USD 1,530,282	Ginnie Mae II Pool 2.5% 20/9/2051	1,239,478	0.02
USD 199,303	Ginnie Mae II Pool 2.5% 20/10/2051	160,792	0.00
USD 1,205,215	Ginnie Mae II Pool 2.5% 20/11/2051	972,272	0.02
USD 1,702,252	Ginnie Mae II Pool 2.5% 20/1/2052	1,354,793	0.02
USD 3,456,379	Ginnie Mae II Pool 3% 20/8/2051	3,002,397	0.05
USD 7,360,875	Ginnie Mae II Pool 3% 20/8/2051	6,384,065	0.10
USD 209,566	Ginnie Mae II Pool 3% 20/9/2051	175,670	0.00
USD 238,795	Ginnie Mae II Pool 3% 20/10/2051	201,004	0.00
USD 168,989	Ginnie Mae II Pool 3% 20/10/2051	142,142	0.00
USD 181,127	Ginnie Mae II Pool 3% 20/10/2051	152,251	0.00
USD 288,381	Ginnie Mae II Pool 3% 20/10/2051	241,735	0.00
USD 114,086	Ginnie Mae II Pool 3% 20/10/2051	95,831	0.00
USD 1,435,300	Ginnie Mae II Pool 3% 20/12/2051	1,204,801	0.02
USD 1,108,899	Ginnie Mae II Pool 3% 20/2/2052	932,802	0.01
USD 1,424,630	Ginnie Mae II Pool 3% 20/3/2052	1,198,335	0.02
USD 1,870,723	Ginnie Mae II Pool 3% 20/3/2052	1,572,571	0.02
USD 1,936,033	Ginnie Mae II Pool 3% 20/3/2052	1,626,207	0.03
USD 2,395,274	Ginnie Mae II Pool 3% 20/3/2052	2,007,862	0.03
USD 2,165,321	Ginnie Mae II Pool 3% 20/3/2052	1,833,986	0.03
USD 34,229	Ginnie Mae II Pool 3.5% 20/1/2041	29,974	0.00
USD 64,721	Ginnie Mae II Pool 3.5% 20/7/2042	56,675	0.00
USD 116,871	Ginnie Mae II Pool 3.5% 20/7/2042	102,341	0.00
USD 427,180	Ginnie Mae II Pool 3.5% 20/8/2042	374,071	0.01
USD 1,192,342	Ginnie Mae II Pool 3.5% 20/12/2043	1,044,105	0.02
USD 282,075	Ginnie Mae II Pool 3.5% 20/5/2044	247,006	0.00
USD 127,824	Ginnie Mae II Pool 3.5% 20/10/2046	110,933	0.00
USD 1,207,650	Ginnie Mae II Pool 3.5% 20/4/2048	1,048,798	0.02
USD 710,877	Ginnie Mae II Pool 3.5% 20/8/2051	618,230	0.01
USD 6,285,233	Ginnie Mae II Pool 3.5% 20/8/2051	5,647,606	0.09
USD 90,978	Ginnie Mae II Pool 3.5% 20/9/2051	79,131	0.00
USD 131,335	Ginnie Mae II Pool 3.5% 20/9/2051	114,335	0.00
USD 158,001	Ginnie Mae II Pool 3.5% 20/9/2051	136,630	0.00
USD 1,244,312	Ginnie Mae II Pool 3.5% 20/12/2051	1,082,269	0.02
USD 1,052,232	Ginnie Mae II Pool 3.5% 20/12/2051	915,092	0.01
USD 1,211,867	Ginnie Mae II Pool 3.5% 20/12/2051	1,046,865	0.02
USD 1,154,980	Ginnie Mae II Pool 3.5% 20/12/2051	1,035,461	0.02
USD 680,574	Ginnie Mae II Pool 3.5% 20/3/2052	591,891	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 696,417	Ginnie Mae II Pool 3.5% 20/3/2052	605,718	0.01
USD 866,411	Ginnie Mae II Pool 3.5% 20/3/2052	753,603	0.01
USD 2,276,577	Ginnie Mae II Pool 3.5% 20/3/2052	1,988,549	0.03
USD 2,094,542	Ginnie Mae II Pool 3.5% 20/3/2052	1,828,939	0.03
USD 4,072,017	Ginnie Mae II Pool 3.5% 20/3/2052	3,550,708	0.05
USD 4,607,488	Ginnie Mae II Pool 3.5% 20/3/2052	4,039,587	0.06
USD 1,009,025	Ginnie Mae II Pool 4% 20/12/2041	912,516	0.01
USD 2,808,892	Ginnie Mae II Pool 4% 20/7/2044	2,521,696	0.04
USD 979,563	Ginnie Mae II Pool 4% 20/8/2044	883,884	0.01
USD 816,511	Ginnie Mae II Pool 4% 20/11/2047	728,049	0.01
USD 578,317	Ginnie Mae II Pool 4% 20/3/2050	515,532	0.01
USD 689,743	Ginnie Mae II Pool 4% 20/5/2050	614,586	0.01
USD 1,006,103	Ginnie Mae II Pool 4% 20/7/2051	908,855	0.01
USD 1,230,093	Ginnie Mae II Pool 4% 20/3/2052	1,095,638	0.02
USD 3,129,851	Ginnie Mae II Pool 4% 20/3/2052	2,836,717	0.04
USD 620,448	Ginnie Mae II Pool 4% 20/4/2052	557,611	0.01
USD 1,277,986	Ginnie Mae II Pool 4% 20/4/2052	1,141,251	0.02
USD 5,215,866	Ginnie Mae II Pool 4.5% 20/1/2050	4,761,851	0.07
USD 4,773,942	Ginnie Mae II Pool 4.5% 20/1/2050	4,355,738	0.07
USD 1,135,000	GlaxoSmithKline Capital 3.625% 15/5/2025	1,035,341	0.02
USD 2,376,687	GoodLeap Sustainable Home Solutions Trust 2022-4 5.3% 20/11/2054	2,139,597	0.03
USD 4,450,000	Healthpeak Properties 2.875% 15/1/2031	3,513,193	0.05
USD 900,000	Hudson Yards 2016-10HY Mortgage Trust 2.835% 10/8/2038	764,168	0.01
EUR 6,610,000	JPMorgan Chase 0.389% 24/2/2028	5,656,375	0.09
USD 640,000	JPMorgan Chase 0.563% 16/2/2025	570,771	0.01
USD 8,500,000	JPMorgan Chase 0.768% 9/8/2025	7,422,224	0.11
USD 890,000	JPMorgan Chase 0.824% 1/6/2025	784,711	0.01
USD 1,515,000	JPMorgan Chase 1.04% 4/2/2027	1,248,328	0.02
EUR 1,810,000	JPMorgan Chase 1.047% 4/11/2032	1,371,214	0.02
USD 1,000,000	JPMorgan Chase 1.47% 22/9/2027	813,125	0.01
USD 4,000,000	JPMorgan Chase 2.947% 24/2/2028	3,406,200	0.05
USD 1,655,000	JPMorgan Chase 3.109% 22/4/2041	1,139,192	0.02
USD 3,050,000	JPMorgan Chase 3.509% 23/1/2029	2,614,546	0.04
USD 5,890,000	JPMorgan Chase 3.782% 1/2/2028	5,198,832	0.08
USD 1,205,000	JPMorgan Chase 3.845% 14/6/2025	1,106,059	0.02
USD 2,950,000	JPMorgan Chase 4.586% 26/4/2033	2,577,053	0.04
USD 6,860,000	Kansas City Southern/Old 2.875% 15/11/2029	5,578,434	0.09
USD 910,000	Kansas City Southern/Old 4.3% 15/5/2043	702,063	0.01
USD 1,015,000	Kimberly-Clark 3.05% 15/8/2025	909,609	0.02
USD 4,645,000	Kimberly-Clark 3.2% 25/4/2029	3,967,745	0.06
USD 825,000	Linde 1.1% 10/8/2030	597,441	0.01
EUR 4,280,000	Linde 1.625% 1/12/2025	4,086,836	0.06
USD 1,025,000	Linde 2.65% 5/2/2025	918,880	0.01
USD 1,305,000	Los Angeles Unified School District/CA 5.75% 1/7/2034	1,289,426	0.02
USD 3,025,000	Lowe's 2.5% 15/4/2026	2,628,178	0.04
USD 5,650,000	Lowe's 2.625% 1/4/2031	4,350,549	0.06
USD 6,025,000	Lowe's 3.65% 5/4/2029	5,164,679	0.08
USD 4,105,000	Lowe's 4.65% 15/4/2042	3,340,565	0.05
USD 6,030,000	Mastercard 1.9% 15/3/2031	4,602,585	0.07
USD 4,365,000	Mercedes-Benz Finance North America 0.75% 1/3/2024	3,920,074	0.06
USD 1,880,000	Mercedes-Benz Finance North America 2.125% 10/3/2025	1,658,188	0.02
USD 2,600,000	Merck 1.9% 10/12/2028	2,089,872	0.03
USD 2,375,000	Merck 3.9% 7/3/2039	1,937,185	0.03
USD 5,930,000	Metropolitan Life Global Funding I 0.95% 2/7/2025	5,057,023	0.08
USD 1,525,000	Microsoft 2.4% 8/8/2026	1,328,027	0.02
EUR 2,260,000	Microsoft 3.125% 6/12/2028	2,231,550	0.04
USD 1,475,000	Microsoft 3.45% 8/8/2036	1,206,050	0.02
USD 3,200,000	Microsoft 4.2% 3/11/2035	2,857,316	0.04
USD 2,300,000	Microsoft 4.25% 6/2/2047	1,990,764	0.03
USD 2,650,000	Microsoft 4.5% 1/10/2040	2,409,686	0.04
USD 11,855,000	Morgan Stanley 0.864% 21/10/2025	10,267,461	0.16
USD 8,225,000	Morgan Stanley 4.21% 20/4/2028	7,333,661	0.11
USD 8,250,000	Morgan Stanley 4.431% 23/1/2030	7,278,759	0.11
USD 2,650,000	Nestle 1.875% 14/9/2031	2,005,125	0.03
USD 1,515,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	1,508,138	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,050,000	Norfolk Southern 2.3% 15/5/2031	795,942	0.01
USD 750,000	Norfolk Southern 3.05% 15/5/2050	464,206	0.01
USD 1,100,000	Norfolk Southern 3.15% 1/6/2027	953,729	0.02
USD 325,000	Norfolk Southern 3.155% 15/5/2055	197,824	0.00
USD 1,975,000	Norfolk Southern 3.65% 1/8/2025	1,782,478	0.03
USD 1,625,000	Norfolk Southern 3.8% 1/8/2028	1,424,578	0.02
USD 400,000	Norfolk Southern 4.15% 28/2/2048	304,556	0.01
USD 2,315,000	Norfolk Southern 4.45% 15/6/2045	1,834,490	0.03
USD 505,000	Novartis Capital 1.75% 14/2/2025	445,713	0.01
USD 1,850,000	Novartis Capital 2.2% 14/8/2030	1,464,555	0.02
USD 3,855,000	Novartis Capital 3.1% 17/5/2027	3,403,485	0.05
USD 11,800,000	NVIDIA 1.55% 15/6/2028	9,409,306	0.14
USD 925,000	NVIDIA 2% 15/6/2031	698,787	0.01
USD 3,350,000	Pfizer 2.625% 1/4/2030	2,741,236	0.04
USD 1,550,000	Pfizer 4% 15/12/2036	1,323,627	0.02
USD 6,780,000	Prologis 1.25% 15/10/2030	4,878,967	0.07
USD 1,050,000	Prologis 1.75% 1/7/2030	788,584	0.01
USD 925,000	Prologis 1.75% 1/2/2031	683,894	0.01
USD 1,725,000	Prologis 2.25% 15/1/2032	1,294,823	0.02
USD 1,500,000	Prologis 2.875% 15/11/2029	1,220,785	0.02
USD 3,755,000	Prologis 3.25% 30/6/2026	3,338,841	0.05
EUR 3,010,000	Prologis Euro Finance 1% 8/2/2029	2,483,097	0.04
USD 4,770,000	Prudential Financial 1.5% 10/3/2026	4,042,131	0.07
USD 6,930,000	Roche 1.93% 13/12/2028	5,570,436	0.09
USD 2,000,000	Roche 2.076% 13/12/2031	1,516,440	0.02
USD 270,000	Roche 3.35% 30/9/2024	246,888	0.00
USD 1,920,000	Roche 3.625% 17/9/2028	1,704,097	0.03
USD 1,650,000	Sempra Energy 3.8% 1/2/2038	1,267,118	0.02
USD 11,225,000	Toyota Motor Credit 2.15% 13/2/2030	8,922,995	0.14
USD 970,000	Unilever Capital 3.1% 30/7/2025	869,633	0.01
USD 2,500,000	Union Pacific 2.375% 20/5/2031	1,944,351	0.03
USD 3,200,000	Union Pacific 2.8% 14/2/2032	2,530,080	0.04
USD 1,375,000	Union Pacific 3.2% 20/5/2041	990,213	0.02
USD 8,190,000	Union Pacific 3.95% 10/9/2028	7,343,814	0.11
USD 1,470,000	Union Pacific 4.05% 15/11/2045	1,133,460	0.02
USD 208,411,400	United States Treasury Note/Bond 2.75% 31/5/2029	180,653,329	2.76
USD 198,537,300	United States Treasury Note/Bond 2.875% 15/5/2032*	170,807,503	2.61
USD 33,498,800	United States Treasury Note/Bond 4% 15/11/2052*	31,640,191	0.48
EUR 5,070,000	Verizon Communications 1.3% 18/5/2033	3,827,723	0.06
USD 10,425,000	Verizon Communications 1.5% 18/9/2030	7,556,061	0.12
EUR 1,300,000	Verizon Communications 1.875% 26/10/2029	1,128,733	0.02
USD 1,300,000	Verizon Communications 2.355% 15/3/2032	956,925	0.01
USD 4,450,000	Verizon Communications 2.85% 3/9/2041	2,878,305	0.04
USD 2,515,000	Verizon Communications 3.376% 15/2/2025	2,281,344	0.04
USD 3,855,000	Verizon Communications 3.875% 8/2/2029	3,371,092	0.05
USD 3,275,000	Verizon Communications 3.875% 1/3/2052	2,337,613	0.03
USD 2,335,000	Verizon Communications 4.329% 21/9/2028	2,099,816	0.03
USD 630,000	Verizon Communications 4.75% 1/11/2041	538,663	0.01
USD 5,200,000	Welltower 2.7% 15/2/2027	4,409,341	0.07
USD 4,175,000	WRKCo 3.9% 1/6/2028	3,630,427	0.06
USD 250,000	WRKCo 4% 15/3/2028	219,230	0.00
USD 9,380,000	WRKCo 4.65% 15/3/2026	8,622,097	0.13
		1,025,589,819	15.67
Total Bonds		2,088,298,881	31.91
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		6,072,125,117	92.78
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	United Kingdom		
42,824,142	Home Reit**	17,665,857	0.27
Total Common Stocks (Shares)		17,665,857	0.27
RIGHTS			
	France		
40,054	Fermentalg (31/12/2049)**	-	0.00
Total Rights		-	0.00
Total Other Transferable Securities		17,665,857	0.27
Total Portfolio		6,089,790,974	93.05
Other Net Assets		455,018,319	6.95
Total Net Assets (EUR)		6,544,809,293	100.00

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD	20,000	EUR	12,979	Morgan Stanley	2/3/2023	(299)
AUD	20,000	EUR	12,686	Westpac	4/4/2023	(16)
EUR	748,000,000	GBP	664,084,992	UBS	19/4/2023	(8,342,335)
EUR	626,000,000	USD	677,839,686	UBS	19/4/2023	(9,401,377)
EUR	681,154,499	USD	742,788,083	Morgan Stanley	2/3/2023	(17,148,294)
EUR	2,347,295	GBP	2,067,959	Morgan Stanley	2/3/2023	(12,660)
EUR	6,029,065	USD	6,630,000	Barclays	2/3/2023	(203,867)
EUR	2,345,076	GBP	2,067,959	BNP Paribas	4/4/2023	(11,465)
EUR	682,958,332	USD	725,148,083	JP Morgan	4/4/2023	2,653,401
JPY	9,139,649,400	EUR	65,100,000	RBS	19/4/2023	(1,937,505)
JPY	12,740,278,605	USD	98,500,000	Bank of America	19/4/2023	(4,287,289)
USD	323,375,000	TWD	9,713,732,025	Goldman Sachs	19/4/2023	5,251,143
USD	13,437,715	JPY	1,727,322,393	Citibank	19/4/2023	659,185
USD	85,062,285	JPY	10,935,139,576	Goldman Sachs	19/4/2023	4,165,882
USD	142,534,483	EUR	130,000,000	Deutsche Bank	19/4/2023	3,610,658
USD	18,680,000	EUR	17,462,813	JP Morgan	2/3/2023	98,449
USD	143,054,234	KRW	180,420,000,000	HSBC Bank	19/4/2023	5,685,811
USD	5,240,000	EUR	4,900,628	Deutsche Bank	2/3/2023	25,550
USD	36,904,147	GBP	30,200,035	HSBC Bank	17/3/2023	219,561
USD	3,420,000	EUR	3,196,310	Barclays	2/3/2023	18,868
USD	70,200,000	TWD	2,143,206,000	Standard Chartered Bank	19/4/2023	82,094
USD	9,830,000	TWD	300,109,900	Citibank	19/4/2023	11,496
USD	4,350,000	EUR	4,094,468	JP Morgan	4/4/2023	(13,472)
Net unrealised depreciation						(18,876,481)
AUD Hedged Share Class						
AUD	10,613,847	EUR	6,871,512	BNY Mellon	15/3/2023	(144,364)
EUR	184,540	AUD	286,205	BNY Mellon	15/3/2023	3,139
Net unrealised depreciation						(141,225)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
BRL Hedged Share Class						
BRL	3,062,146	EUR	542,259	BNY Mellon	15/3/2023	8,148
EUR	38,000	BRL	211,898	BNY Mellon	15/3/2023	(86)
Net unrealised appreciation						8,062
CNH Hedged Share Class						
CNY	128,435	EUR	17,590	BNY Mellon	15/3/2023	(216)
EUR	377	CNY	2,761	BNY Mellon	15/3/2023	4
Net unrealised depreciation						(212)
SGD Hedged Share Class						
EUR	1,613,068	SGD	2,296,815	BNY Mellon	15/3/2023	11,132
SGD	48,153,167	EUR	33,790,649	BNY Mellon	15/3/2023	(205,743)
Net unrealised depreciation						(194,611)
USD Hedged Share Class						
EUR	15,385,362	USD	16,430,830	BNY Mellon	15/3/2023	(48,668)
USD	680,698,994	EUR	631,394,115	BNY Mellon	15/3/2023	8,014,364
Net unrealised appreciation						7,965,696
ZAR Hedged Share Class						
EUR	48,590	ZAR	938,438	BNY Mellon	15/3/2023	635
ZAR	41,791,781	EUR	2,185,325	BNY Mellon	15/3/2023	(49,796)
Net unrealised depreciation						(49,161)
Total net unrealised depreciation						(11,287,932)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
782	AUD	Australian 10 Year Bond	March 2023	(2,575,303)
(3,353)	EUR	EURO STOXX 50 Index	March 2023	(13,011,210)
(845)	GBP	FTSE 100 Index	March 2023	(3,527,398)
23	USD	MSCI EAFE Index	March 2023	53,977
27	USD	S&P 500 E-Mini Index	March 2023	21,798
508	USD	S&P 500 E-Mini Index	March 2023	336,691
(313)	JPY	Japanese 10 Year Bond (OSE)	June 2023	(435,745)
2,444	USD	US Treasury 10 Year Note (CBT)	June 2023	(1,531,053)
1,075	USD	US Treasury 2 Year Note (CBT)	June 2023	(543,648)
Total				(21,211,891)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (65,095,377)	Fund provides default protection on ITRAXX.ESGEUR.33.V1; and receives Fixed 1%	BNP Paribas	20/6/2025	339,868	945,321
CDS	EUR (14,000,000)	Fund provides default protection on ITRAXX.ESGEUR.33.V1; and receives Fixed 1%	Goldman Sachs	20/6/2025	(102,389)	203,309

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IFS	EUR 7,933,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.58%	Goldman Sachs	16/3/2052	(785,851)	(785,851)
IFS	EUR 8,621,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.535%	Goldman Sachs	15/4/2052	(891,930)	(891,930)
IFS	EUR 8,514,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.495%	Goldman Sachs	16/4/2052	(979,220)	(979,220)
IFS	EUR 6,165,389	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5075%	Goldman Sachs	16/4/2052	(686,927)	(686,927)
IFS	EUR 14,029,656	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.56%	UBS	16/4/2052	(1,349,274)	(1,349,274)
IFS	EUR 17,200,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.585%	UBS	16/4/2052	(1,527,947)	(1,527,947)
TRS	USD 685,997	Fund receives CINBESG1 + 0bps; and pays USD SOFR 1 Day + 35bps	Citibank	11/4/2023	(9,899,252)	(9,899,252)
TRS	USD 712,187	Fund receives CINBESG1 + 0bps; and pays USD SOFR 1 Day + 35bps	Citibank	11/4/2023	(7,324,496)	(7,324,496)
TRS	USD 11,072	Fund receives S&P Biotech Select TR + 0bps; and pays USD SOFR 1 Day + 24bps	Citibank	13/12/2023	(1,510,903)	(1,510,903)
TRS	USD 1,061,822	Fund receives USD - 1D Overnight Fed Funds Effective Rate - 30bps; and pays GS US NonProfit Tech GTR + 0bps	Goldman Sachs	13/2/2024	6,160,193	6,160,193
TRS	USD 235,517	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	1,040,234	1,040,234
TRS	USD 235,517	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	526,565	526,565
TRS	USD 117,758	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	783,103	783,103
TRS	USD 235,516	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	1,577,115	1,577,115
TRS	USD 177,660	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	721,232	721,232
TRS	USD 177,660	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	(30,789)	(30,789)
TRS	USD 252,339	Fund receives USD SOFR 1 Day - 25bps; and pays Transition Leader Short Basket + 0bps	HSBC Bank	13/12/2023	(3,826,918)	(3,826,918)
TRS	USD 252,339	Fund receives USD SOFR 1 Day - 25bps; and pays Transition Leader Short Basket + 0bps	HSBC Bank	13/12/2023	(3,308,028)	(3,308,028)
TRS	USD 126,170	Fund receives USD SOFR 1 Day - 25bps; and pays Transition Leader Short Basket + 0bps	HSBC Bank	13/12/2023	(2,232,028)	(2,232,028)
TRS	USD 188,627	Fund receives USD SOFR 1 Day - 25bps; and pays Transition Leader Short Basket + 0bps	HSBC Bank	13/12/2023	(3,254,297)	(3,254,297)
TRS	USD 188,626	Fund receives USD SOFR 1 Day - 25bps; and pays Transition Leader Short Basket + 0bps	HSBC Bank	13/12/2023	(2,144,411)	(2,144,411)
Total					(28,706,350)	(27,795,199)

CDS: Credit Default Swaps
IFS: Inflation Rate Swaps
TRS: Total Return Swap

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation EUR	Market Value EUR
7,615	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,100	19/5/2023	158,087	7,584,540
Total						158,087	7,584,540

The notes on pages 986 to 999 form an integral part of these financial statements.

ESG Systematic Multi Allocation Credit Fund[3]

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
1,000	iShares Core EUR Corp Bond UCITS ETF*,~	120,741	0.15
5,700	iShares EUR High Yield Corp Bond UCITS ETF*,~	553,866	0.71
81,000	iShares JP Morgan ESG USD EM Bond UCITS ETF~	391,635	0.50
400	iShares USD Corp Bond UCITS ETF~	40,088	0.05
Total Funds		1,106,330	1.41
BONDS			
	Argentina		
USD 465,000	Argentine Republic Government International Bond 0.5% 9/7/2030	151,590	0.19
USD 75,000	Argentine Republic Government International Bond 1% 9/7/2029	23,456	0.03
USD 620,000	Argentine Republic Government International Bond 1.5% 9/7/2035	177,320	0.23
USD 45,000	Argentine Republic Government International Bond 1.5% 9/7/2046	13,099	0.02
USD 345,000	Argentine Republic Government International Bond 3.5% 9/7/2041	109,020	0.14
USD 390,000	Argentine Republic Government International Bond 3.875% 9/1/2038	136,837	0.17
		611,322	0.78
	Armenia		
USD 200,000	Republic of Armenia International Bond 7.15% 26/3/2025	202,914	0.26
	Australia		
EUR 100,000	APA Infrastructure 2% 22/3/2027	97,377	0.12
USD 25,000	Ausgrid Finance Pty 4.35% 1/8/2028	23,129	0.03
USD 20,000	Commonwealth Bank of Australia 2.85% 18/5/2026	18,628	0.02
USD 147,000	FMG Resources August 2006 Pty 5.875% 15/4/2030	138,733	0.18
USD 25,000	FMG Resources August 2006 Pty 6.125% 15/4/2032	23,536	0.03
EUR 100,000	Goodman Australia Finance Pty 1.375% 27/9/2025	97,475	0.13
USD 60,000	Mineral Resources 8.125% 1/5/2027	59,957	0.08
USD 150,000	Mineral Resources 8.5% 1/5/2030	150,260	0.19
USD 138,000	Nufarm Australia / Nufarm Americas 5% 27/1/2030	120,807	0.15
EUR 100,000	Transurban Finance Pty 1.875% 16/9/2024	103,212	0.13
USD 25,000	Westpac Banking 2.65% 16/1/2030	21,821	0.03
		854,935	1.09
	Azerbaijan		
USD 200,000	Southern Gas Corridor CJSC 6.875% 24/3/2026	204,625	0.26
	Bahrain		
USD 250,000	Bahrain Government International Bond 4.25% 25/1/2028	231,875	0.30
USD 200,000	Bahrain Government International Bond 6% 19/9/2044	160,000	0.20
USD 200,000	Bahrain Government International Bond 7% 12/10/2028	205,750	0.26
USD 200,000	CBB International Sukuk Programme WLL 3.875% 18/5/2029	179,250	0.23
		776,875	0.99
	Barbados		
USD 100,000	Barbados Government International Bond 6.5% 1/10/2029	92,858	0.12
	Belgium		
EUR 100,000	Elia Transmission Belgium 3.625% 18/1/2033	103,172	0.13
EUR 100,000	KBC 3% 25/8/2030	97,817	0.12
EUR 100,000	Ontex 3.5% 15/7/2026	92,067	0.12
		293,056	0.37
	Bermuda		
USD 25,000	Aircastle 4.25% 15/6/2026	23,717	0.03
USD 150,000	NCL 5.875% 15/3/2026	130,970	0.17
USD 10,000	NCL 7.75% 15/2/2029	8,800	0.01
USD 35,000	Weatherford International 6.5% 15/9/2028	34,249	0.04
USD 176,000	Weatherford International 8.625% 30/4/2030	175,989	0.22
USD 4,000	Weatherford International 11% 1/12/2024	4,115	0.01
		377,840	0.48
	Bolivia		
USD 200,000	Bolivian Government International Bond 4.5% 20/3/2028	144,000	0.18
	Brazil		
USD 200,000	Brazilian Government International Bond 3.75% 12/9/2031	168,600	0.21
USD 200,000	Brazilian Government International Bond 3.875% 12/6/2030	172,528	0.22
USD 200,000	Brazilian Government International Bond 4.5% 30/5/2029	184,447	0.23
USD 200,000	Brazilian Government International Bond 4.625% 13/1/2028	190,802	0.24
USD 200,000	Brazilian Government International Bond 5.625% 21/2/2047	163,442	0.21
USD 100,000	Brazilian Government International Bond 7.125% 20/1/2037	105,960	0.14
		985,779	1.25

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	British Virgin Islands		
USD 200,000	Sinochem Offshore Capital 1.5% 23/9/2026	172,926	0.22
	Canada		
USD 25,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	22,298	0.03
USD 260,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	215,420	0.27
USD 126,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	112,924	0.14
CAD 25,000	407 International 4.19% 25/4/2042	16,839	0.02
USD 25,000	Bank of Montreal 1.85% 1/5/2025	23,181	0.03
CAD 30,000	Bank of Montreal 2.37% 3/2/2025	20,993	0.03
USD 100,000	Bank of Montreal 2.5% 28/6/2024	96,208	0.12
USD 100,000	Bank of Nova Scotia/The 2.2% 3/2/2025	94,177	0.12
CAD 25,000	Bank of Nova Scotia/The 3.1% 2/2/2028	17,176	0.02
USD 100,000	Bank of Nova Scotia/The 4.5% 16/12/2025	97,091	0.12
USD 53,000	Bausch Health 11% 30/9/2028	42,002	0.05
USD 81,000	Bausch Health 14% 15/10/2030	51,629	0.07
USD 25,000	Bell Telephone of Canada or Bell Canada/The 3.65% 15/8/2052	18,194	0.02
CAD 30,000	Bell Telephone of Canada or Bell Canada/The 4.45% 27/2/2047	19,031	0.02
USD 10,000	Bell Telephone of Canada or Bell Canada/The 4.464% 1/4/2048	8,434	0.01
USD 100,000	Bombardier 7.125% 15/6/2026	98,114	0.12
USD 46,000	Bombardier 7.5% 1/2/2029	45,296	0.06
USD 125,000	Bombardier 7.875% 15/4/2027	124,446	0.16
CAD 25,000	Brookfield Asset Management 5.95% 14/6/2035	18,939	0.03
USD 20,000	Brookfield Finance 4.35% 15/4/2030	18,373	0.02
USD 20,000	Brookfield Finance 4.85% 29/3/2029	19,156	0.03
CAD 25,000	Brookfield Renewable Partners 4.25% 15/1/2029	17,631	0.02
USD 40,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	31,238	0.04
USD 30,000	Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027	26,358	0.03
CAD 25,000	Bruce Power 4.132% 21/6/2033	16,790	0.02
CAD 30,000	Canadian Imperial Bank of Commerce 2% 17/4/2025	20,710	0.03
CAD 25,000	Canadian National Railway 3.95% 22/9/2045	16,213	0.02
USD 70,000	Canadian National Railway 4.4% 5/8/2052	61,711	0.08
CAD 25,000	Canadian Pacific Railway 3.05% 9/3/2050	13,011	0.02
USD 50,000	CGI 1.45% 14/9/2026	44,009	0.06
USD 30,000	CGI 2.3% 14/9/2031	22,978	0.03
CAD 25,000	CU 4.085% 2/9/2044	16,376	0.02
USD 15,000	Empire Communities 7% 15/12/2025	13,404	0.02
CAD 30,000	Enbridge Gas 2.9% 1/4/2030	19,743	0.03
USD 130,000	Enerflex 9% 15/10/2027	127,505	0.16
USD 15,000	Garda World Security 7.75% 15/2/2028	14,736	0.02
CAD 25,000	Greater Toronto Airports Authority 5.3% 25/2/2041	19,513	0.02
CAD 25,000	Hydro One 4% 22/12/2051	16,073	0.02
USD 77,000	IAMGOLD 5.75% 15/10/2028	57,572	0.07
USD 25,000	Magna International 2.45% 15/6/2030	20,727	0.03
CAD 50,000	Manulife Bank of Canada 1.504% 25/6/2025	34,003	0.04
CAD 25,000	Metro 3.39% 6/12/2027	17,338	0.02
CAD 150,000	National Bank of Canada 5.296% 3/11/2025	111,187	0.14
CAD 25,000	North West Redwater Partnership / NWR Financing 4.25% 1/6/2029	17,856	0.02
CAD 50,000	Pembina Pipeline 3.54% 3/2/2025	35,593	0.05
USD 50,000	Precision Drilling 6.875% 15/1/2029	45,508	0.06
USD 20,000	Precision Drilling 7.125% 15/1/2026	19,420	0.02
CAD 30,000	Rogers Communications 3.25% 1/5/2029	19,795	0.03
USD 25,000	Rogers Communications 5% 15/3/2044	21,585	0.03
USD 50,000	Royal Bank of Canada 1.15% 10/6/2025	45,612	0.06
CAD 60,000	Royal Bank of Canada 1.936% 1/5/2025	41,372	0.05
USD 13,000	Strathcona Resources 6.875% 1/8/2026*	10,656	0.01
CAD 25,000	TELUS 3.95% 16/2/2050	14,189	0.02
USD 28,000	Tervita 11% 1/12/2025	30,231	0.04
USD 100,000	Toronto-Dominion Bank/The 0.75% 6/1/2026	88,001	0.11
USD 20,000	Toronto-Dominion Bank/The 2.65% 12/6/2024	19,338	0.03
CAD 70,000	Toronto-Dominion Bank/The 3.105% 22/4/2030	49,088	0.06
CAD 100,000	Toronto-Dominion Bank/The 4.21% 1/6/2027	71,648	0.09
CAD 30,000	TransCanada PipeLines 3.8% 5/4/2027	21,007	0.03
CAD 20,000	TransCanada PipeLines 4.34% 15/10/2049	11,773	0.02
USD 10,000	TransCanada PipeLines 5.1% 15/3/2049	9,018	0.01
USD 162,000	Vermilion Energy 6.875% 1/5/2030	143,406	0.18
USD 25,000	Videotron 5.125% 15/4/2027	23,400	0.03
USD 25,000	Waste Connections 4.25% 1/12/2028	23,802	0.03
		2,681,045	3.41

*All or a portion of this security represents a security on loan.

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	Cayman Islands		
USD 200,000	Gaci First Investment 5% 13/10/2027	198,500	0.25
USD 200,000	Gaci First Investment 5.25% 13/10/2032	200,000	0.26
USD 200,000	KSA Sukuk 3.628% 20/4/2027	191,500	0.24
USD 55,000	Sands China 5.625% 8/8/2025	53,422	0.07
USD 80,000	Sands China 5.9% 8/8/2028	75,800	0.09
USD 200,000	Sharjah Sukuk Program 3.234% 23/10/2029	176,613	0.22
USD 20,000	Transocean 8.75% 15/2/2030	20,329	0.03
USD 90,000	Transocean 11.5% 30/1/2027	92,363	0.12
USD 16,250	Transocean Poseidon 6.875% 1/2/2027	15,778	0.02
USD 15,000	Transocean Titan Financing 8.375% 1/2/2028	15,324	0.02
		1,039,629	1.32
	Chile		
USD 200,000	Chile Government International Bond 2.45% 31/1/2031	166,931	0.21
USD 200,000	Chile Government International Bond 2.55% 27/7/2033	157,402	0.20
USD 200,000	Chile Government International Bond 3.1% 7/5/2041	145,935	0.19
USD 350,000	Chile Government International Bond 3.5% 25/1/2050	252,916	0.32
USD 250,000	Nacional del Cobre de Chile 3.75% 15/1/2031	224,601	0.29
USD 200,000	Nacional del Cobre de Chile 5.625% 21/9/2035	205,053	0.26
		1,152,838	1.47
	Colombia		
USD 250,000	Colombia Government International Bond 3% 30/1/2030	187,687	0.24
USD 200,000	Colombia Government International Bond 4.125% 15/5/2051	116,431	0.15
USD 200,000	Colombia Government International Bond 5.625% 26/2/2044	143,500	0.18
USD 100,000	Colombia Government International Bond 6.125% 18/1/2041	78,079	0.10
USD 200,000	Colombia Government International Bond 7.375% 18/9/2037	185,176	0.23
USD 78,000	Colombia Government International Bond 8% 20/4/2033	77,153	0.10
USD 75,000	Colombia Government International Bond 8.125% 21/5/2024	77,101	0.10
		865,127	1.10
	Costa Rica		
USD 200,000	Costa Rica Government International Bond 6.125% 19/2/2031	194,009	0.25
USD 200,000	Costa Rica Government International Bond 7.158% 12/3/2045	193,526	0.24
		387,535	0.49
	Cote d'Ivoire (Ivory Coast)		
USD 200,000	Ivory Coast Government International Bond 6.375% 3/3/2028	191,500	0.24
	Dominican Republic		
USD 150,000	Dominican Republic International Bond 4.875% 23/9/2032	125,701	0.16
USD 200,000	Dominican Republic International Bond 5.5% 22/2/2029	185,749	0.24
USD 185,000	Dominican Republic International Bond 5.875% 30/1/2060	138,941	0.18
USD 150,000	Dominican Republic International Bond 6% 22/2/2033	136,059	0.17
USD 150,000	Dominican Republic International Bond 6.4% 5/6/2049	126,000	0.16
USD 150,000	Dominican Republic International Bond 6.875% 29/1/2026	152,152	0.19
USD 100,000	Dominican Republic International Bond 7.45% 30/4/2044	96,204	0.12
		960,806	1.22
	Ecuador		
USD 75,000	Ecuador Government International Bond 0% 31/7/2030	23,656	0.03
USD 190,000	Ecuador Government International Bond 1.5% 31/7/2040	60,970	0.08
USD 495,000	Ecuador Government International Bond 2.5% 31/7/2035	178,146	0.23
USD 200,000	Ecuador Government International Bond 5.5% 31/7/2030	98,587	0.12
		361,359	0.46
	Egypt		
USD 200,000	Egypt Government International Bond 3.875% 16/2/2026	161,000	0.21
USD 300,000	Egypt Government International Bond 6.875% 30/4/2040	183,000	0.23
USD 200,000	Egypt Government International Bond 7.625% 29/5/2032	142,579	0.18
		486,579	0.62
	El Salvador		
USD 75,000	El Salvador Government International Bond 6.375% 18/1/2027	39,874	0.05
USD 150,000	El Salvador Government International Bond 7.125% 20/1/2050	67,462	0.09

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 55,000	El Salvador Government International Bond 7.65% 15/6/2035	25,672	0.03
USD 50,000	El Salvador Government International Bond 8.25% 10/4/2032	25,024	0.03
		158,032	0.20
	Finland		
EUR 100,000	Elisa 1.125% 26/2/2026	97,612	0.12
EUR 100,000	Nokia 3.125% 15/5/2028	99,580	0.13
USD 40,000	Nokia 4.375% 12/6/2027	37,458	0.05
USD 32,000	Nokia 6.625% 15/5/2039	31,234	0.04
EUR 100,000	Nordea Bank 2.875% 24/8/2032	96,212	0.12
		362,096	0.46
	France		
EUR 100,000	Altice France 4.125% 15/1/2029	82,083	0.11
EUR 100,000	Banijay Entertainment 3.5% 1/3/2025	100,732	0.13
EUR 100,000	Banque Federative du Credit Mutuel 1.125% 19/1/2032	81,273	0.10
GBP 100,000	BNP Paribas 2% 24/5/2031	105,257	0.13
EUR 100,000	BNP Paribas 2.75% 25/7/2028	98,581	0.13
EUR 100,000	BPCE 0.375% 2/2/2026	95,737	0.12
EUR 100,000	CAB SELAS 3.375% 1/2/2028	86,203	0.11
USD 80,000	CGG 8.75% 1/4/2027	70,511	0.09
EUR 100,000	Chrome Bidco 3.5% 31/5/2028	87,029	0.11
EUR 100,000	Credit Agricole 0.375% 20/4/2028	87,175	0.11
EUR 100,000	Getlink 3.5% 30/10/2025	103,730	0.13
EUR 100,000	iliad 1.875% 11/2/2028	87,624	0.11
EUR 100,000	JCDecaux 1.625% 7/2/2030	85,840	0.11
EUR 100,000	Loxam 3.75% 15/7/2026	98,054	0.12
EUR 100,000	Mobilux Finance 4.25% 15/7/2028	90,066	0.11
EUR 100,000	Orange 2.375% 18/5/2032	95,319	0.12
EUR 100,000	Pernod Ricard 0.125% 4/10/2029	84,489	0.11
EUR 100,000	Picard Groupe 3.875% 1/7/2026	95,987	0.12
EUR 100,000	Renault 1.125% 4/10/2027	87,694	0.11
EUR 100,000	Rexel 2.125% 15/12/2028	91,749	0.12
EUR 100,000	Societe Generale 4% 16/11/2027	106,087	0.14
EUR 100,000	SPIE 2.625% 18/6/2026	100,368	0.13
EUR 100,000	TotalEnergies 3.369% 6/10/2171	100,396	0.13
USD 20,000	TotalEnergies Capital International 2.829% 10/1/2030	17,600	0.02
EUR 100,000	Vallourec 8.5% 30/6/2026	107,445	0.14
		2,247,029	2.86
	Gabon		
USD 200,000	Gabon Government International Bond 6.95% 16/6/2025	192,750	0.25
	Germany		
USD 15,000	Cerdia Finanz 10.5% 15/2/2027	13,374	0.02
EUR 50,000	Commerzbank 4% 30/3/2027	51,498	0.07
EUR 100,000	Deutsche Bank 4% 29/11/2027	105,482	0.13
USD 100,000	Deutsche Bank 4.296% 24/5/2028	98,612	0.12
EUR 100,000	Deutsche Bank 5.625% 19/5/2031	104,232	0.13
EUR 25,000	Deutsche Lufthansa 0.25% 6/9/2024	25,255	0.03
EUR 100,000	Deutsche Lufthansa 2.875% 16/5/2027	94,716	0.12
USD 65,000	IHO Verwaltungs 6% 15/5/2027	60,527	0.08
USD 25,000	IHO Verwaltungs 6.375% 15/5/2029	22,585	0.03
EUR 100,000	Infineon Technologies 3.625% 1/1/2028	96,766	0.12
EUR 100,000	Muenchener Rueckversicherungs-Gesellschaft in Muenchen 1% 26/5/2042	75,787	0.10
EUR 100,000	Nidda Healthcare 7.5% 21/8/2026	104,261	0.13
EUR 100,000	Schaeffler 2.75% 12/10/2025	101,050	0.13
EUR 100,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	98,358	0.13
EUR 100,000	TK Elevator Midco 4.375% 15/7/2027	96,866	0.12
		1,149,369	1.46
	Ghana		
USD 200,000	Ghana Government International Bond 0% 7/4/2025	68,258	0.08
USD 200,000	Ghana Government International Bond 6.375% 11/2/2027	76,778	0.10
USD 205,000	Ghana Government International Bond 8.125% 26/3/2032	76,619	0.10
USD 250,000	Ghana Government International Bond 8.75% 11/3/2061	92,187	0.12
		313,842	0.40
	Greece		
EUR 100,000	Alpha Services 4.25% 13/2/2030	94,997	0.12
	Guatemala		
USD 200,000	Guatemala Government Bond 5.375% 24/4/2032	191,015	0.24
	Guernsey		
USD 50,000	Amdocs 2.538% 15/6/2030	41,137	0.05
	Honduras		
USD 150,000	Honduras Government International Bond 6.25% 19/1/2027	131,324	0.17
	Hungary		
USD 200,000	Hungary Government International Bond 2.125% 22/9/2031	154,000	0.20
USD 210,000	Hungary Government International Bond 3.125% 21/9/2051	129,150	0.16
USD 200,000	Hungary Government International Bond 5.25% 16/6/2029	195,625	0.25
USD 100,000	Hungary Government International Bond 5.375% 25/3/2024	99,826	0.13
USD 200,000	Hungary Government International Bond 6.125% 22/5/2028	203,750	0.26
USD 400,000	Hungary Government International Bond 6.25% 22/9/2032	407,250	0.52

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 150,000	Hungary Government International Bond 7.625% 29/3/2041	169,312	0.21
EUR 100,000	MOL Hungarian Oil & Gas 1.5% 8/10/2027	90,415	0.12
		1,449,328	1.85
	India		
USD 200,000	Export-Import Bank of India 3.375% 5/8/2026	185,818	0.24
	Indonesia		
USD 200,000	Indonesia Government International Bond 2.15% 28/7/2031	163,000	0.21
USD 215,000	Indonesia Government International Bond 3.7% 30/10/2049	170,119	0.22
USD 200,000	Indonesia Government International Bond 3.85% 18/7/2027	191,500	0.24
USD 200,000	Indonesia Government International Bond 4.1% 24/4/2028	193,181	0.25
USD 200,000	Indonesia Government International Bond 4.2% 15/10/2050	168,000	0.21
USD 200,000	Pertamina Persero 5.625% 20/5/2043	186,355	0.24
USD 300,000	Perusahaan Penerbit SBSN Indonesia III 4.15% 29/3/2027	292,500	0.37
		1,364,655	1.74
	Ireland		
EUR 100,000	AIB 2.875% 30/5/2031	96,277	0.12
USD 20,000	Allegion 3.5% 1/10/2029	17,446	0.02
EUR 100,000	James Hardie International Finance 3.625% 1/10/2026	100,555	0.13
USD 75,000	Jazz 4.375% 15/1/2029	66,447	0.08
USD 10,000	Johnson Controls International 4.625% 2/7/2044	8,667	0.01
USD 25,000	Johnson Controls International 4.95% 2/7/2064	21,604	0.03
USD 140,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	121,753	0.16
		432,749	0.55
	Italy		
EUR 100,000	Atlantia 1.875% 13/7/2027	94,433	0.12
EUR 100,000	Autostrade per l'Italia 1.875% 26/9/2029	87,119	0.11
EUR 100,000	Banco BPM 3.25% 14/1/2031	97,329	0.13
EUR 100,000	doValue 3.375% 31/7/2026	97,283	0.12
EUR 100,000	Infrastrutture Wireless Italiane 1.875% 8/7/2026	97,675	0.12
EUR 100,000	Intesa Sanpaolo 1.75% 4/7/2029	89,382	0.11
EUR 100,000	Intesa Sanpaolo 2.925% 14/10/2030	86,396	0.11
USD 155,000	Intesa Sanpaolo 4.198% 1/6/2032	116,361	0.15
USD 35,000	Intesa Sanpaolo 4.95% 1/6/2042	23,384	0.03
GBP 100,000	Intesa Sanpaolo 5.148% 10/6/2030	101,690	0.13
USD 100,000	Intesa Sanpaolo 8.248% 21/11/2033	104,336	0.13
EUR 100,000	Telecom Italia 1.625% 18/1/2029	80,807	0.10
EUR 100,000	Terna - Rete Elettrica Nazionale 2.375% 9/2/2172	89,059	0.12
EUR 200,000	UniCredit 2.731% 15/1/2032	182,957	0.23
EUR 150,000	UniCredit 4.45% 16/2/2029	153,408	0.20
EUR 100,000	Unipol Gruppo 3% 18/3/2025	103,885	0.13
EUR 100,000	UnipolSai Assicurazioni 3.875% 1/3/2028	102,209	0.13
EUR 100,000	Webuild 5.875% 15/12/2025	99,941	0.13
		1,807,654	2.30
	Jamaica		
USD 200,000	Jamaica Government International Bond 7.875% 28/7/2045	234,210	0.30
USD 100,000	Jamaica Government International Bond 8% 15/3/2039	120,600	0.15
		354,810	0.45
	Japan		
USD 50,000	Mitsubishi UFJ Financial 3.287% 25/7/2027	46,232	0.06
USD 100,000	Mitsubishi UFJ Financial 3.677% 22/2/2027	95,174	0.12
USD 50,000	Mitsubishi UFJ Financial 3.777% 2/3/2025	48,417	0.06
EUR 100,000	SoftBank 3.375% 6/7/2029	81,416	0.10
EUR 100,000	SoftBank 4% 19/9/2029	85,218	0.11
USD 100,000	Sumitomo Mitsui Financial 2.142% 23/9/2030	78,441	0.10
USD 50,000	Sumitomo Mitsui Financial 3.784% 9/3/2026	47,598	0.06
		482,496	0.61
	Jersey		
GBP 50,000	Heathrow Funding 6.45% 10/12/2031	63,556	0.08
	Jordan		
USD 200,000	Jordan Government International Bond 5.85% 7/7/2030	181,500	0.23
	Kazakhstan		
USD 250,000	Kazakhstan Government International Bond 3.875% 14/10/2024	251,186	0.32
USD 200,000	Kazakhstan Government International Bond 4.875% 14/10/2044	181,141	0.23
		432,327	0.55
	Kenya		
USD 200,000	Republic of Kenya Government International Bond 8% 22/5/2032	172,500	0.22
	Kuwait		
USD 200,000	Kuwait International Government Bond 3.5% 20/3/2027	192,929	0.25
	Liberia		
USD 15,000	Royal Caribbean Cruises 5.375% 15/7/2027	13,222	0.02
USD 115,000	Royal Caribbean Cruises 5.5% 31/8/2026	104,206	0.13

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 265,000	Royal Caribbean Cruises 11.625% 15/8/2027*	281,801	0.36
		399,229	0.51
	Luxembourg		
EUR 100,000	Altice Financing 2.25% 15/1/2025	99,428	0.13
USD 90,000	Altice France 10.5% 15/5/2027	73,962	0.09
USD 25,000	ARD Finance 6.5% 30/6/2027	20,471	0.03
EUR 100,000	Dana Financing Luxembourg 3% 15/7/2029	84,770	0.11
USD 10,000	DH Europe Finance II 3.4% 15/11/2049	7,469	0.01
EUR 100,000	Eurofins Scientific 0.875% 19/5/2031	78,692	0.10
USD 11,000	EverArc Escrow 5% 30/10/2029	8,782	0.01
EUR 100,000	SES 0.875% 4/11/2027	90,542	0.12
EUR 100,000	SES 5.625% 29/1/2172	105,514	0.13
USD 50,000	Trane Technologies Luxembourg Finance 3.8% 21/3/2029	45,971	0.06
USD 50,000	Tyco Electronics 2.5% 4/2/2032	41,219	0.05
		656,820	0.84
	Malaysia		
USD 250,000	Malaysia Wakala Sukuk 2.07% 28/4/2031	212,126	0.27
USD 200,000	Petronas Capital 2.48% 28/1/2032	164,598	0.21
USD 200,000	Petronas Capital 4.55% 21/4/2050	180,711	0.23
		557,435	0.71
	Marshall Islands		
USD 60,000	Danaos 8.5% 1/3/2028	58,687	0.08
	Mexico		
USD 200,000	Mexico Government International Bond 3.771% 24/5/2061	131,462	0.17
USD 200,000	Mexico Government International Bond 4.75% 27/4/2032	186,581	0.24
USD 200,000	Mexico Government International Bond 4.875% 19/5/2033	185,500	0.24
USD 80,000	Mexico Government International Bond 5.55% 21/1/2045	73,663	0.09
USD 50,000	Mexico Government International Bond 5.75% 12/10/2110	43,915	0.05
USD 200,000	Mexico Government International Bond 6.75% 27/9/2034*	213,197	0.27
		834,318	1.06
	Mongolia		
USD 200,000	Mongolia Government International Bond 5.125% 7/4/2026	183,500	0.23
	Morocco		
USD 200,000	Morocco Government International Bond 3% 15/12/2032	152,500	0.19
	Netherlands		
EUR 100,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	104,812	0.13
USD 50,000	Deutsche Telekom International Finance 8.75% 15/6/2030	59,056	0.08
EUR 100,000	Diageo Capital 0.125% 28/9/2028	87,854	0.11
GBP 70,000	E.ON International Finance 6.375% 7/6/2032	90,631	0.12
USD 25,000	E.ON International Finance 6.65% 30/4/2038	26,290	0.03
EUR 100,000	easyJet FinCo 1.875% 3/3/2028	91,218	0.12
EUR 100,000	Enel Finance International 0.25% 17/11/2025	96,562	0.12
USD 25,000	Iberdrola International 6.75% 15/7/2036	27,036	0.03
EUR 100,000	ING Groep 1% 16/11/2032	87,465	0.11
EUR 100,000	ISS Finance 1.25% 7/7/2025	99,347	0.13
EUR 250,000	Koninklijke KPN 6% 21/9/2027	268,625	0.34
EUR 100,000	Naturgy Finance 2.374% 23/2/2172	92,782	0.12
USD 20,000	NXP / NXP Funding 5.35% 1/3/2026	19,875	0.03
EUR 100,000	Prosus 2.085% 19/1/2030	83,962	0.11
EUR 100,000	RELX Finance 0.875% 10/3/2032	82,554	0.10
EUR 100,000	Telefonica Europe 3.875% 22/9/2171	98,680	0.13
EUR 100,000	Telefonica Europe 6.135% 2/3/2030	102,282	0.13
EUR 100,000	United 4.875% 1/7/2024	103,025	0.13
USD 20,000	VZ Secured Financing 5% 15/1/2032	16,473	0.02
EUR 100,000	Wolters Kluwer 1.5% 22/3/2027	97,631	0.12
USD 100,000	Ziggo Bond 5.125% 28/2/2030	80,027	0.10
		1,816,187	2.31
	Oman		
USD 200,000	Oman Government International Bond 4.75% 15/6/2026	194,480	0.25
USD 200,000	Oman Government International Bond 4.875% 1/2/2025	197,559	0.25
USD 200,000	Oman Government International Bond 6% 1/8/2029	200,562	0.25
USD 270,000	Oman Government International Bond 6.75% 17/1/2048	259,875	0.33
USD 250,000	Oman Sovereign Sukuk 5.932% 31/10/2025	255,625	0.33
		1,108,101	1.41
	Panama		
USD 144,000	Carnival 7.625% 1/3/2026	129,917	0.17
USD 48,000	Carnival 10.5% 1/6/2030	46,529	0.05
USD 250,000	Panama Government International Bond 2.252% 29/9/2032	186,088	0.24
USD 200,000	Panama Government International Bond 3.87% 23/7/2060	128,209	0.16
USD 250,000	Panama Government International Bond 3.875% 17/3/2028	234,456	0.30
USD 200,000	Panama Government International Bond 4.5% 15/5/2047	154,344	0.20
USD 200,000	Panama Government International Bond 4.5% 1/4/2056	146,984	0.19
USD 175,000	Panama Government International Bond 6.7% 26/1/2036	185,058	0.23
USD 200,000	Panama Government International Bond 9.375% 1/4/2029	240,372	0.30
		1,451,957	1.84

*All or a portion of this security represents a security on loan.

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	Paraguay		
USD 220,000	Paraguay Government International Bond 6.1% 11/8/2044	207,069	0.26
	Peru		
USD 150,000	Peruvian Government International Bond 1.862% 1/12/2032	108,740	0.14
USD 50,000	Peruvian Government International Bond 2.392% 23/1/2026	46,577	0.06
USD 100,000	Peruvian Government International Bond 2.78% 1/12/2060	57,458	0.07
USD 200,000	Peruvian Government International Bond 2.783% 23/1/2031	164,887	0.21
USD 50,000	Peruvian Government International Bond 2.844% 20/6/2030	42,264	0.05
USD 50,000	Peruvian Government International Bond 3% 15/1/2034	39,380	0.05
USD 40,000	Peruvian Government International Bond 3.23% 28/7/2121	23,209	0.03
USD 50,000	Peruvian Government International Bond 4.125% 25/8/2027	48,395	0.06
USD 150,000	Peruvian Government International Bond 5.625% 18/11/2050	146,822	0.19
USD 200,000	Peruvian Government International Bond 6.55% 14/3/2037	213,092	0.27
USD 30,000	Peruvian Government International Bond 8.75% 21/11/2033	37,137	0.05
		927,961	1.18
	Philippines		
USD 200,000	Philippine Government International Bond 2.65% 10/12/2045	134,750	0.17
USD 250,000	Philippine Government International Bond 3% 1/2/2028	230,625	0.29
USD 200,000	Philippine Government International Bond 3.2% 6/7/2046	144,250	0.19
USD 200,000	Philippine Government International Bond 5% 17/7/2033	198,500	0.25
USD 200,000	Philippine Government International Bond 6.375% 23/10/2034	218,250	0.28
USD 100,000	Philippine Government International Bond 7.75% 14/1/2031	116,500	0.15
		1,042,875	1.33
	Poland		
USD 100,000	Republic of Poland Government International Bond 3.25% 6/4/2026	94,934	0.12
USD 200,000	Republic of Poland Government International Bond 4% 22/1/2024	197,523	0.25
USD 125,000	Republic of Poland Government International Bond 5.5% 16/11/2027	128,016	0.16
USD 125,000	Republic of Poland Government International Bond 5.75% 16/11/2032*	131,101	0.17
		551,574	0.70
	Qatar		
USD 200,000	Qatar Energy 3.3% 12/7/2051	146,261	0.19
USD 200,000	Qatar Government International Bond 3.375% 14/3/2024	196,210	0.25
USD 250,000	Qatar Government International Bond 3.75% 16/4/2030	238,014	0.30
USD 325,000	Qatar Government International Bond 4.817% 14/3/2049	309,866	0.39
USD 250,000	Qatar Government International Bond 6.4% 20/1/2040	288,936	0.37
		1,179,287	1.50
	Romania		
USD 100,000	Romanian Government International Bond 3% 27/2/2027	89,812	0.11
USD 100,000	Romanian Government International Bond 3% 14/2/2031	81,312	0.10
USD 150,000	Romanian Government International Bond 3.625% 27/3/2032	124,219	0.16
USD 164,000	Romanian Government International Bond 4% 14/2/2051	115,415	0.15
USD 100,000	Romanian Government International Bond 4.875% 22/1/2024	99,448	0.13
USD 74,000	Romanian Government International Bond 5.125% 15/6/2048	62,160	0.08
USD 76,000	Romanian Government International Bond 5.25% 25/11/2027	73,768	0.09
USD 50,000	Romanian Government International Bond 6% 25/5/2034	48,969	0.06
USD 80,000	Romanian Government International Bond 6.125% 22/1/2044	75,723	0.10
USD 100,000	Romanian Government International Bond 7.125% 17/1/2033	105,187	0.13
USD 100,000	Romanian Government International Bond 7.625% 17/1/2053	108,130	0.14
		984,143	1.25
	Saudi Arabia		
USD 200,000	Saudi Government International Bond 3.625% 4/3/2028	189,250	0.24
USD 260,000	Saudi Government International Bond 4.5% 26/10/2046	224,888	0.29
USD 250,000	Saudi Government International Bond 4.5% 22/4/2060	214,081	0.27
USD 200,000	Saudi Government International Bond 5.5% 25/10/2032	208,500	0.27
		836,719	1.07

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	Senegal		
USD 200,000	Senegal Government International Bond 6.25% 23/5/2033	165,750	0.21
	Serbia		
USD 200,000	Serbia International Bond 2.125% 1/12/2030	148,622	0.19
	South Africa		
USD 200,000	Republic of South Africa Government International Bond 4.3% 12/10/2028	178,000	0.23
USD 300,000	Republic of South Africa Government International Bond 5.75% 30/9/2049	217,875	0.28
USD 280,000	Republic of South Africa Government International Bond 5.875% 16/9/2025	278,809	0.35
USD 150,000	Republic of South Africa Government International Bond 6.25% 8/3/2041	126,750	0.16
		801,434	1.02
	Spain		
EUR 100,000	Banco Bilbao Vizcaya Argentaria 0.125% 24/3/2027	93,786	0.12
EUR 100,000	Banco de Sabadell 1.125% 11/3/2027	96,319	0.12
EUR 100,000	Banco de Sabadell 2.5% 15/4/2031	94,785	0.12
EUR 100,000	Banco de Sabadell 6% 16/8/2033	102,896	0.13
EUR 100,000	CaixaBank 0.375% 3/2/2025	99,261	0.13
EUR 100,000	Cellnex Finance 1.25% 15/1/2029	85,340	0.11
EUR 100,000	eDreams ODIGEO 5.5% 15/7/2027	94,013	0.12
EUR 100,000	Iberdrola Finanzas 1.375% 11/3/2032	88,977	0.11
		755,377	0.96
	Sri Lanka		
USD 200,000	Sri Lanka Government International Bond 6.125% 3/6/2025	76,532	0.10
USD 250,000	Sri Lanka Government International Bond 6.85% 14/3/2024	91,568	0.11
		168,100	0.21
	Sweden		
EUR 100,000	Dometic 3% 8/5/2026	94,218	0.12
EUR 100,000	Swedbank 4.25% 11/7/2028	105,080	0.13
EUR 100,000	Telefonaktiebolaget LM Ericsson 1.125% 8/2/2027	92,181	0.12
EUR 100,000	Volvo Car 2.125% 2/4/2024	104,083	0.13
		395,562	0.50
	Switzerland		
EUR 200,000	UBS 0.875% 3/11/2031	159,652	0.20
	Trinidad and Tobago		
USD 200,000	Trinidad & Tobago Government International Bond 4.5% 4/8/2026	194,513	0.25
	Turkey		
USD 200,000	Hazine Mustesarligi Varlik Kiralama 5.125% 22/6/2026	179,237	0.23
USD 250,000	Turkey Government International Bond 4.75% 26/1/2026	224,375	0.29
USD 200,000	Turkey Government International Bond 5.125% 17/2/2028	169,750	0.22
USD 200,000	Turkey Government International Bond 6.625% 17/2/2045	152,250	0.19
USD 30,000	Turkey Government International Bond 7.25% 5/3/2038	26,100	0.03
USD 50,000	Turkey Government International Bond 8% 14/2/2034	48,500	0.06
USD 200,000	Turkey Government International Bond 9.875% 15/1/2028	203,500	0.26
		1,003,712	1.28
	Ukraine		
USD 200,000	Ukraine Government International Bond 7.253% 15/3/2035	35,016	0.04
USD 200,000	Ukraine Government International Bond 7.375% 25/9/2034	35,800	0.05
USD 100,000	Ukraine Government International Bond 7.75% 1/9/2025	21,064	0.03
USD 200,000	Ukraine Government International Bond 7.75% 1/9/2026	38,066	0.05
USD 100,000	Ukraine Government International Bond 7.75% 1/9/2027	18,641	0.02
USD 200,000	Ukraine Government International Bond 9.75% 1/11/2030	38,218	0.05
		186,805	0.24
	United Arab Emirates		
USD 200,000	Abu Dhabi Crude Oil Pipeline 3.65% 2/11/2029	183,061	0.24
USD 200,000	Abu Dhabi Government International Bond 1.625% 2/6/2028	175,000	0.22
USD 300,000	Abu Dhabi Government International Bond 3.125% 11/10/2027	283,266	0.36
USD 230,000	Abu Dhabi Government International Bond 3.875% 16/4/2050	191,187	0.24
USD 150,000	DP World /United Arab Emirates 6.85% 2/7/2037	167,174	0.21
USD 200,000	Finance Department Government of Sharjah 3.625% 10/3/2033	161,750	0.21
USD 200,000	MDGH GMTN RSC 2.5% 21/5/2026	185,647	0.24
USD 200,000	MDGH GMTN RSC 2.875% 21/5/2030	175,731	0.22
USD 200,000	UAE INTERNATIONAL GOVERNMENT BOND 2.875% 19/10/2041	153,250	0.20
		1,676,066	2.14
	United Kingdom		
EUR 100,000	Barclays 5.262% 29/1/2034	106,706	0.13
EUR 100,000	BP Capital Markets 1.231% 8/5/2031	84,743	0.11
GBP 100,000	Burberry 1.125% 21/9/2025	110,071	0.14
USD 70,000	Diageo Capital 3.875% 29/4/2043	57,904	0.07
EUR 100,000	EC Finance 3% 15/10/2026	97,259	0.13
GBP 25,000	Hammerson 7.25% 21/4/2028	29,192	0.04

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 20,000	Harbour Energy 5.5% 15/10/2026	18,523	0.02
USD 200,000	HSBC 2.871% 22/11/2032	157,325	0.20
EUR 100,000	HSBC 3.019% 15/6/2027	101,257	0.13
EUR 100,000	Informa 1.25% 22/4/2028	90,078	0.11
GBP 100,000	Informa 3.125% 5/7/2026	111,741	0.14
EUR 100,000	Jaguar Land Rover Automotive 6.875% 15/11/2026	101,172	0.13
USD 25,000	Jaguar Land Rover Automotive 7.75% 15/10/2025	24,688	0.03
USD 5,000	KCA Deutag UK Finance 9.875% 1/12/2025	4,957	0.01
GBP 25,000	Legal & General Finance 5.875% 5/4/2033	32,288	0.04
EUR 100,000	National Grid Electricity Transmission 0.19% 20/1/2025	99,206	0.12
GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	108,950	0.14
EUR 100,000	Rolls-Royce 1.625% 9/5/2028	87,364	0.11
USD 75,000	Rolls-Royce 3.625% 14/10/2025	69,937	0.09
USD 190,000	Rolls-Royce 5.75% 15/10/2027	182,664	0.23
GBP 100,000	Rolls-Royce 5.75% 15/10/2027	116,270	0.15
EUR 150,000	Smiths 2% 23/2/2027	147,532	0.19
GBP 25,000	Southern Electric Power Distribution 5.5% 7/6/2032	31,079	0.04
EUR 100,000	SSE 1.25% 16/4/2025	100,652	0.13
USD 200,000	Standard Chartered 1.456% 14/1/2027	176,926	0.22
GBP 25,000	THFC Funding No 1 5.125% 21/12/2037	29,963	0.04
USD 25,000	Virgin Media Finance 5% 15/7/2030	20,390	0.03
GBP 100,000	Virgin Media Secured Finance 5.25% 15/5/2029	105,114	0.13
USD 100,000	Virgin Media Secured Finance 5.5% 15/5/2029	90,391	0.12
EUR 100,000	Vodafone 2.625% 27/8/2080	95,217	0.12
GBP 50,000	Wellcome Trust Finance 4.625% 25/7/2036	61,042	0.08
		2,650,601	3.37
	United States		
USD 165,000	180 Medical 3.875% 15/10/2029	144,102	0.18
USD 100,000	3M 3.05% 15/4/2030	86,968	0.11
USD 25,000	Abbott Laboratories 4.9% 30/11/2046	24,412	0.03
USD 50,000	AbbVie 4.4% 6/11/2042	43,069	0.05
USD 166,000	Acadia Healthcare 5.5% 1/7/2028	155,419	0.20
USD 25,000	Activision Blizzard 2.5% 15/9/2050	15,356	0.02
USD 25,000	Adobe 2.3% 1/2/2030	21,325	0.03
USD 23,000	ADT Security 4.125% 1/8/2029	19,803	0.03
USD 116,000	ADT Security 4.875% 15/7/2032	99,294	0.13
USD 85,000	Adtalem Global Education 5.5% 1/3/2028	78,350	0.10
USD 20,000	Advance Auto Parts 3.9% 15/4/2030	17,609	0.02
USD 55,000	Advantage Sales & Marketing 6.5% 15/11/2028	42,109	0.05
USD 169,000	AECOM 5.125% 15/3/2027	161,721	0.21
USD 10,000	Aetna 3.875% 15/8/2047	7,469	0.01
USD 25,000	Affiliated Managers 3.3% 15/6/2030	21,100	0.03
USD 17,000	Affinity Gaming 6.875% 15/12/2027	15,102	0.02
USD 100,000	Aflac 3.6% 1/4/2030	91,789	0.12
USD 100,000	Agilent Technologies 2.1% 4/6/2030	80,734	0.10
USD 25,000	Albemarle 5.65% 1/6/2052	23,317	0.03
USD 60,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	58,137	0.07
USD 60,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	59,615	0.08
USD 20,000	Alexandria Real Estate Equities 4.9% 15/12/2030	19,344	0.02
USD 20,000	Allegion US 3.2% 1/10/2024	19,203	0.02
USD 85,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	83,172	0.11
USD 22,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	20,210	0.03
USD 17,000	Allison Transmission 3.75% 30/1/2031	14,191	0.02
USD 122,000	Allison Transmission 4.75% 1/10/2027	113,524	0.14
USD 129,000	Allison Transmission 5.875% 1/6/2029	122,353	0.16
USD 35,000	Ally Financial 6.7% 14/2/2033	33,104	0.04
USD 20,000	Alphabet 2.05% 15/8/2050	11,929	0.02
USD 28,000	Alta Equipment 5.625% 15/4/2026	26,339	0.03
USD 25,000	Amazon.com 2.7% 3/6/2060	15,173	0.02
USD 14,000	Ambience Merger Sub 7.125% 15/7/2029	8,697	0.01
USD 2,000	AMC Networks 4.25% 15/2/2029	1,482	0.00
USD 25,000	AMC Networks 4.75% 1/8/2025	23,489	0.03
USD 43,000	American Airlines 7.25% 15/2/2028	42,027	0.05
USD 75,000	American Airlines 11.75% 15/7/2025	82,119	0.10
USD 155,900	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	151,930	0.19
USD 163,632	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	155,613	0.20
USD 5,000	American Greetings 8.75% 15/4/2025	4,980	0.01
USD 70,000	American Tower 2.7% 15/4/2031	56,478	0.07
USD 25,000	American Tower 3.7% 15/10/2049	17,296	0.02
USD 25,000	American Water Capital 3.45% 1/5/2050	18,329	0.02
USD 163,000	AmeriGas Partners / AmeriGas Finance 5.75% 20/5/2027	150,680	0.19
USD 137,000	AmeriGas Partners / AmeriGas Finance 5.875% 20/8/2026	128,946	0.16
USD 20,000	AmerisourceBergen 3.45% 15/12/2027	18,555	0.02
USD 20,000	AmerisourceBergen 4.3% 15/12/2047	16,807	0.02

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The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 50,000	Amgen 3.375% 21/2/2050	34,642	0.04
USD 25,000	Amgen 4.2% 1/3/2033	22,859	0.03
USD 20,000	Amgen 4.563% 15/6/2048	17,036	0.02
USD 119,000	AMN Healthcare 4.625% 1/10/2027	108,385	0.14
USD 50,000	Amphenol 2.8% 15/2/2030	43,003	0.06
USD 25,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.7% 1/2/2036	23,366	0.03
USD 50,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.9% 1/2/2046	45,549	0.06
USD 16,000	Apollo Commercial Real Estate Finance 4.625% 15/6/2029	12,349	0.02
USD 25,000	Apple 2.95% 11/9/2049	17,732	0.02
USD 20,000	Apple 3.35% 9/2/2027	19,043	0.02
USD 20,000	Apple 4.65% 23/2/2046	19,058	0.02
USD 71,000	APX 5.75% 15/7/2029	59,596	0.08
USD 10,000	APX 6.75% 15/2/2027	9,613	0.01
USD 25,000	Archer-Daniels-Midland 3.25% 27/3/2030	22,442	0.03
USD 55,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	49,967	0.06
USD 35,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	28,569	0.04
USD 25,000	Ares Capital 2.875% 15/6/2028	20,565	0.03
USD 10,000	Asbury Automotive 4.625% 15/11/2029	8,638	0.01
USD 5,000	Asbury Automotive 4.75% 1/3/2030	4,308	0.01
USD 74,000	ASGN 4.625% 15/5/2028	66,610	0.08
USD 133,000	Ashland 3.375% 1/9/2031	106,199	0.13
USD 5,000	Ashland 6.875% 15/5/2043	5,019	0.01
USD 16,000	ASP Unifrax 7.5% 30/9/2029	10,901	0.01
USD 25,000	AT&T 2.25% 1/2/2032	19,431	0.03
USD 50,000	AT&T 3.85% 1/6/2060	34,697	0.04
USD 25,000	AT&T 4.5% 15/5/2035	22,426	0.03
USD 50,000	AT&T 4.85% 1/3/2039	44,697	0.06
USD 36,000	ATI 5.875% 1/12/2027	34,326	0.04
USD 116,000	Atkore 4.25% 1/6/2031	100,620	0.13
USD 25,000	Atmos Energy 3% 15/6/2027	23,134	0.03
USD 20,000	Atmos Energy 4.125% 15/3/2049	16,542	0.02
USD 25,000	Autodesk 2.85% 15/1/2030	21,398	0.03
USD 25,000	AutoNation 3.8% 15/11/2027	22,845	0.03
USD 25,000	AutoNation 4.75% 1/6/2030	23,204	0.03
USD 10,000	AvalonBay Communities 4.15% 1/7/2047	8,181	0.01
USD 25,000	Avista 4.35% 1/6/2048	21,323	0.03
USD 50,000	Avnet 5.5% 1/6/2032	47,485	0.06
USD 25,000	Baker Hughes 5.125% 15/9/2040	23,388	0.03
USD 80,000	Baker Hughes / Baker Hughes Co-Obligor 4.486% 1/5/2030	75,640	0.10
EUR 100,000	Ball 1.5% 15/3/2027	93,268	0.12
USD 20,000	Baltimore Gas and Electric 4.55% 1/6/2052	17,501	0.02
USD 100,000	Bank of America 2.015% 13/2/2026	93,076	0.12
USD 50,000	Bank of America 2.482% 21/9/2036	37,312	0.05
USD 50,000	Bank of America 2.831% 24/10/2051	31,553	0.04
USD 25,000	Bank of America 3.95% 21/4/2025	24,254	0.03
USD 50,000	Bank of America 4.083% 20/3/2051	39,982	0.05
USD 100,000	Bank of America 4.2% 26/8/2024	98,080	0.12
USD 50,000	Bank of America 4.33% 15/3/2050	41,764	0.05
USD 50,000	Bank of America 5% 21/1/2044	46,943	0.06
USD 100,000	Bank of New York Mellon 4.289% 13/6/2033	92,593	0.12
USD 50,000	Bath & Body Works 6.75% 1/7/2036	43,219	0.06
USD 25,000	Bath & Body Works 6.875% 1/11/2035	21,925	0.03
USD 25,000	Bath & Body Works 6.95% 1/3/2033	21,779	0.03
USD 50,000	Bath & Body Works 7.5% 15/6/2029	50,172	0.06
USD 10,000	Bath & Body Works 7.6% 15/7/2037	8,454	0.01
USD 74,000	Bausch Health Americas 8.5% 31/1/2027	37,463	0.05
USD 23,000	Bausch Health Americas 9.25% 1/4/2026	17,324	0.02
USD 25,000	Baxter International 2.6% 15/8/2026	22,710	0.03
USD 16,000	BCPE Ulysses Intermediate 7.75% 1/4/2027	11,058	0.01
USD 32,000	Beazer Homes USA 5.875% 15/10/2027	28,379	0.04
EUR 100,000	Belden 3.375% 15/7/2031	91,822	0.12
USD 214,000	BellRing Brands 7% 15/3/2030	211,666	0.27
USD 25,000	Best Buy 1.95% 1/10/2030	19,576	0.03
USD 10,000	Biogen 3.15% 1/5/2050	6,560	0.01
USD 50,000	Block Financial 2.5% 15/7/2028	42,619	0.05
USD 166,000	BlueLinx 6% 15/11/2029	142,473	0.18
USD 192,000	Boise Cascade 4.875% 1/7/2030	168,670	0.21
USD 50,000	Booking 3.65% 15/3/2025	48,367	0.06
USD 20,000	BP Capital Markets America 3% 24/2/2050	13,422	0.02
USD 100,000	Bristol-Myers Squibb 1.45% 13/11/2030	78,621	0.10
USD 20,000	Bristol-Myers Squibb 4.25% 26/10/2049	17,083	0.02
USD 20,000	Broadcom 3.137% 15/11/2035	14,655	0.02
USD 25,000	Broadcom 3.5% 15/2/2041	17,750	0.02
USD 13,000	Broadcom 4.11% 15/9/2028	12,103	0.02
USD 70,000	Broadcom 4.15% 15/11/2030	62,880	0.08
USD 25,000	Broadcom 4.3% 15/11/2032	22,064	0.03
USD 12,000	Broadcom 4.926% 15/5/2037	10,371	0.01
USD 25,000	Broadcom / Broadcom Cayman Finance 3.875% 15/1/2027	23,555	0.03

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The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 17,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco 4.5% 1/4/2027	14,512	0.02
USD 15,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco 5.75% 15/5/2026	13,785	0.02
USD 10,000	Brown & Brown 4.5% 15/3/2029	9,207	0.01
USD 25,000	Brown & Brown 4.95% 17/3/2052	20,955	0.03
USD 50,000	Builders FirstSource 4.25% 1/2/2032	41,884	0.05
USD 100,000	Bunge Finance 1.63% 17/8/2025	91,134	0.12
USD 65,000	California Resources 7.125% 1/2/2026	65,507	0.08
USD 22,000	Calumet Specialty Products Partners / Calumet Finance 11% 15/4/2025	22,735	0.03
USD 25,000	Camden Property Trust 3.15% 1/7/2029	22,161	0.03
USD 75,000	Carlisle 2.75% 1/3/2030	62,486	0.08
USD 20,000	Carnival Bermuda 10.375% 1/5/2028	21,388	0.03
USD 85,000	Carpenter Technology 7.625% 15/3/2030	84,868	0.11
USD 20,000	Carrier Global 3.577% 5/4/2050	14,250	0.02
USD 24,000	Carrols Restaurant 5.875% 1/7/2029	18,032	0.02
USD 111,000	Cars.com 6.375% 1/11/2028	101,223	0.13
USD 83,000	Carvana 5.875% 1/10/2028	37,275	0.05
USD 50,000	Carvana 10.25% 1/5/2030	31,069	0.04
USD 20,000	Caterpillar 3.25% 19/9/2049	15,059	0.02
USD 20,000	Cboe Global Markets 3.65% 12/1/2027	19,095	0.02
USD 25,000	CBRE Services 2.5% 1/4/2031	20,244	0.03
USD 75,000	CBRE Services 4.875% 1/3/2026	73,354	0.09
USD 50,000	CCO / CCO Capital 4.5% 1/5/2032	39,686	0.05
USD 50,000	CCO / CCO Capital 5.375% 1/6/2029	44,625	0.06
USD 90,000	CCO / CCO Capital 7.375% 1/3/2031	87,575	0.11
USD 95,000	CDI Escrow Issuer 5.75% 1/4/2030	88,103	0.11
USD 50,000	CDW / CDW Finance 4.25% 1/4/2028	45,570	0.06
USD 31,000	Century Aluminum 7.5% 1/4/2028	29,055	0.04
USD 25,000	CF Industries 4.95% 1/6/2043	20,849	0.03
USD 20,000	Charles Schwab 4% 1/2/2029	18,862	0.02
USD 35,000	Chart Industries 7.5% 1/1/2030	35,494	0.05
USD 96,000	Chart Industries 9.5% 1/1/2031	99,985	0.13
USD 100,000	Cheniere Corpus Christi 3.7% 15/11/2029	89,989	0.11
USD 50,000	Chevron 2.954% 16/5/2026	47,045	0.06
USD 106,000	Chord Energy 6.375% 1/6/2026	101,621	0.13
USD 87,000	CHS/Community Health Systems 6.875% 15/4/2029	61,100	0.08
USD 20,000	Chubb INA 4.35% 3/11/2045	17,639	0.02
USD 45,000	Churchill Downs 5.5% 1/4/2027	42,793	0.05
USD 50,000	Citigroup 3.106% 8/4/2026	47,459	0.06
USD 50,000	Citigroup 3.2% 21/10/2026	46,475	0.06
USD 75,000	Citigroup 3.352% 24/4/2025	72,988	0.09
USD 25,000	Citigroup 4.65% 23/7/2048	22,225	0.03
USD 150,000	Citigroup 4.658% 24/5/2028	144,952	0.18
USD 25,000	Citigroup 4.75% 18/5/2046	21,420	0.03
USD 65,000	Clear Channel Outdoor 7.75% 15/4/2028	54,298	0.07
USD 40,000	Clearway Energy Operating 4.75% 15/3/2028	36,737	0.05
USD 25,000	Cleco Corporate 4.973% 1/5/2046	21,242	0.03
USD 25,000	CME 5.3% 15/9/2043	25,287	0.03
USD 22,000	CMG Media 8.875% 15/12/2027	14,754	0.02
USD 3,000	CNX Resources 7.25% 14/3/2027	2,992	0.00
USD 25,000	Coca-Cola 2.5% 1/6/2040	17,968	0.02
USD 80,000	Coca-Cola 2.75% 1/6/2060	52,389	0.07
USD 105,000	Cogent Communications 3.5% 1/5/2026	95,437	0.12
USD 74,000	Cogent Communications 7% 15/6/2027	71,678	0.09
USD 8,000	Coinbase Global 3.375% 1/10/2028	5,211	0.01
USD 20,000	Columbia Pipeline 4.5% 1/6/2025	19,543	0.03
USD 25,000	Comcast 2.8% 15/1/2051	15,798	0.02
USD 25,000	Comcast 3.75% 1/4/2040	20,520	0.03
USD 50,000	Comcast 3.95% 15/10/2025	48,555	0.06
USD 137,000	Commercial Metals 4.125% 15/1/2030	119,566	0.15
USD 73,000	Commercial Metals 4.375% 15/3/2032	63,069	0.08
USD 50,000	Connecticut Light and Power 4% 1/4/2048	41,567	0.05
USD 25,000	ConocoPhillips 4.025% 15/3/2062	19,567	0.03
USD 10,000	ConocoPhillips 4.3% 15/11/2044	8,628	0.01
USD 60,000	ConocoPhillips 5.9% 15/10/2032	63,856	0.08
USD 50,000	Consolidated Edison of New York 3.6% 15/6/2061	35,547	0.05
USD 50,000	Consolidated Edison of New York 3.8% 15/5/2028	47,139	0.06
USD 20,000	Consolidated Edison of New York 5.5% 1/12/2039	19,307	0.02
USD 5,000	Cornerstone Building Brands 6.125% 15/1/2029	3,630	0.00
USD 185,000	Coty 5% 15/4/2026	176,199	0.22
USD 90,000	Coty /HFC Prestige Products /HFC Prestige International US 4.75% 15/1/2029	81,184	0.10
USD 48,000	CPI CG 8.625% 15/3/2026	47,133	0.06
USD 75,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	65,752	0.08
USD 43,000	Crescent Energy Finance 9.25% 15/2/2028	41,792	0.05
USD 67,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	67,022	0.09
USD 100,000	Crown Castle 3.7% 15/6/2026	94,499	0.12
USD 25,000	Crown Castle 4.15% 1/7/2050	19,074	0.02

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 157,000	CSC 7.5% 1/4/2028	105,334	0.13
USD 20,000	CSX 3.8% 1/3/2028	18,964	0.02
USD 45,000	CVR Energy 5.25% 15/2/2025	43,118	0.06
USD 20,000	CVS Health 4.125% 1/4/2040	16,324	0.02
USD 25,000	CVS Health 4.25% 1/4/2050	19,787	0.03
USD 35,000	CVS Health 4.3% 25/3/2028	33,396	0.04
USD 25,000	Danaher 3.35% 15/9/2025	23,959	0.03
USD 20,000	Deere 3.1% 15/4/2030	17,827	0.02
USD 50,000	Dell International / EMC 6.02% 15/6/2026	50,510	0.06
USD 5,000	Dell International / EMC 8.35% 15/7/2046	5,575	0.01
USD 113,000	Deluxe 8% 1/6/2029	94,258	0.12
USD 150,000	Deutsche Bank 2.311% 16/11/2027	130,519	0.17
USD 25,000	Devon Energy 4.5% 15/1/2030	23,209	0.03
USD 25,000	Devon Energy 4.75% 15/5/2042	20,662	0.03
USD 50,000	Devon Energy 5.85% 15/12/2025	50,300	0.06
USD 344,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	308,390	0.39
USD 135,000	DISH DBS 7.375% 1/7/2028	91,783	0.12
USD 59,000	DISH DBS 7.75% 1/7/2026	45,637	0.06
USD 40,000	DISH Network 11.75% 15/11/2027	40,555	0.05
USD 25,000	Dollar General 4.15% 1/11/2025	24,240	0.03
USD 100,000	Domtar 6.75% 1/10/2028	90,144	0.11
USD 10,000	Dover 5.375% 15/10/2035	9,889	0.01
USD 25,000	eBay 2.7% 11/3/2030	21,207	0.03
USD 50,000	Edwards Lifesciences 4.3% 15/6/2028	47,829	0.06
USD 25,000	Electronic Arts 2.95% 15/2/2051	15,776	0.02
USD 125,000	Electronic Arts 4.8% 1/3/2026	123,692	0.16
USD 20,000	Elevance Health 3.7% 15/9/2049	15,014	0.02
EUR 100,000	Eli Lilly 0.625% 1/11/2031	82,662	0.10
USD 25,000	Embarq 7.995% 1/6/2036	10,779	0.01
USD 156,000	Embecta 5% 15/2/2030*	131,591	0.17
USD 35,000	Embecta 6.75% 15/2/2030	31,600	0.04
USD 40,000	Encino Acquisition Partners 8.5% 1/5/2028	34,905	0.04
USD 30,000	Encompass Health 4.5% 1/2/2028	27,492	0.03
USD 218,000	Encompass Health 4.625% 1/4/2031	185,561	0.24
USD 20,000	Enterprise Products Operating 4.15% 16/10/2028	18,879	0.02
USD 20,000	Enterprise Products Operating 4.25% 15/2/2048	16,134	0.02
USD 50,000	EQT 3.625% 15/5/2031	41,842	0.05
USD 50,000	EQT 3.9% 1/10/2027	45,714	0.06
USD 10,000	Equinix 3% 15/7/2050	6,320	0.01
USD 20,000	ERP Operating 3% 1/7/2029	17,472	0.02
USD 20,000	Essential Utilities 3.351% 15/4/2050	13,701	0.02
USD 10,000	Estee Lauder 3.125% 1/12/2049	7,229	0.01
USD 31,000	Evergreen Acqco 1 / TVI 9.75% 26/4/2028	30,694	0.04
USD 50,000	Eversource Energy 0.8% 15/8/2025	44,554	0.06
USD 20,000	Eversource Energy 3.45% 15/1/2050	14,301	0.02
USD 25,000	Exxon Mobil 2.709% 6/3/2025	23,884	0.03
USD 20,000	Exxon Mobil 3.452% 15/4/2051	15,140	0.02
USD 20,000	Exxon Mobil 4.227% 19/3/2040	17,860	0.02
USD 100,000	FactSet Research Systems 3.45% 1/3/2032	83,929	0.11
USD 166,000	Fair Isaac 4% 15/6/2028	149,869	0.19
USD 25,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	20,720	0.03
USD 50,000	First American Financial 4% 15/5/2030	44,299	0.06
USD 20,000	FirstCash 4.625% 1/9/2028	17,395	0.02
USD 166,000	FirstCash 5.625% 1/1/2030	147,389	0.19
USD 60,000	Flex 4.875% 15/6/2029	56,622	0.07
USD 25,000	FMC 3.2% 1/10/2026	23,323	0.03
USD 14,000	Foot Locker 4% 1/10/2029	11,460	0.01
USD 100,000	Ford Motor Credit 4.063% 1/11/2024	96,419	0.12
GBP 100,000	Ford Motor Credit 4.535% 6/3/2025	116,850	0.15
USD 39,000	Forestar 5% 1/3/2028	33,653	0.04
USD 100,000	Fortinet 1% 15/3/2026	87,382	0.11
USD 58,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	59,633	0.08
USD 21,000	Freedom Mortgage 7.625% 1/5/2026	17,949	0.02
USD 35,000	Frontier Communications 5% 1/5/2028	31,010	0.04
USD 20,000	Frontier Communications 5.875% 15/10/2027	18,650	0.02
USD 55,000	Frontier Communications 6.75% 1/5/2029	46,430	0.06
USD 40,000	Frontier Communications 8.75% 15/5/2030	40,536	0.05
USD 50,000	FS KKR Capital 3.125% 12/10/2028	41,023	0.05
USD 25,000	FS KKR Capital 3.4% 15/1/2026	22,563	0.03
USD 72,000	Full House Resorts 8.25% 15/2/2028	69,227	0.09
USD 24,000	FXI 12.25% 15/11/2026	21,062	0.03
USD 71,000	Gap 3.625% 1/10/2029	52,228	0.07
USD 86,000	Garden Spinco 8.625% 20/7/2030	90,945	0.12
USD 187,000	Gartner 3.625% 15/6/2029	162,073	0.21
USD 50,000	Gartner 3.75% 1/10/2030	42,481	0.05
USD 120,000	Gartner 4.5% 1/7/2028	110,059	0.14
USD 100,000	GATX 3.25% 15/9/2026	92,657	0.12
USD 50,000	GCI 4.75% 15/10/2028	42,921	0.05
USD 20,000	General Mills 2.875% 15/4/2030	17,243	0.02
USD 20,000	General Mills 3% 1/2/2051	13,907	0.02
USD 60,000	General Mills 5.4% 15/6/2040	59,330	0.08
USD 10,000	General Motors 5.2% 1/4/2045	8,276	0.01

*All or a portion of this security represents a security on loan.

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 20,000	General Motors Financial 2.35% 8/1/2031	15,307	0.02
USD 25,000	Genuine Parts 1.875% 1/11/2030	19,222	0.02
USD 50,000	Genuine Parts 2.75% 1/2/2032	40,087	0.05
USD 5,000	Genworth 6.5% 15/6/2034	4,529	0.01
USD 20,000	Gilead Sciences 3.5% 1/2/2025	19,359	0.02
USD 5,000	Global Marine 7% 1/6/2028	4,050	0.01
USD 123,000	Global Partners / GLP Finance 6.875% 15/1/2029	113,891	0.15
USD 70,000	Global Partners / GLP Finance 7% 1/8/2027	66,866	0.09
GBP 25,000	Goldman Sachs 3.125% 25/7/2029	26,331	0.03
USD 50,000	Goldman Sachs 3.272% 29/9/2025	48,073	0.06
USD 100,000	Goldman Sachs 3.814% 23/4/2029	91,681	0.12
USD 100,000	Goldman Sachs 4.25% 21/10/2025	96,802	0.12
USD 75,000	Goldman Sachs 4.75% 21/10/2045	66,679	0.08
USD 25,000	Golub Capital BDC 2.5% 24/8/2026	21,602	0.03
USD 123,000	GrubHub 5.5% 1/7/2027	96,344	0.12
USD 69,000	GYP III 4.625% 1/5/2029	59,394	0.08
USD 25,000	Halliburton 2.92% 1/3/2030	21,545	0.03
USD 95,000	Harsco 5.75% 31/7/2027	80,772	0.10
USD 25,000	HCA 4.625% 15/3/2052	19,446	0.02
USD 44,000	Hecla Mining 7.25% 15/2/2028	42,866	0.05
USD 48,000	Herbalife Nutrition / HLF Financing 7.875% 1/9/2025	45,940	0.06
USD 20,000	Hess 5.6% 15/2/2041	18,582	0.02
USD 20,000	HF Sinclair 5.875% 1/4/2026	20,040	0.03
USD 175,000	Hilton Domestic Operating 4% 1/5/2031	148,076	0.19
USD 90,000	Hilton Domestic Operating 4.875% 15/1/2030	82,275	0.10
USD 100,000	Hologic 3.25% 15/2/2029	86,112	0.11
USD 25,000	Home Depot 2.7% 15/4/2030	21,578	0.03
USD 20,000	Home Depot 3.3% 15/4/2040	15,785	0.02
USD 20,000	Home Depot 3.35% 15/4/2050	14,682	0.02
USD 50,000	Hormel Foods 1.8% 11/6/2030	40,402	0.05
USD 103,000	Howard Hughes 5.375% 1/8/2028	92,804	0.12
USD 20,000	HP 1.45% 17/6/2026	17,549	0.02
USD 50,000	HP 3% 17/6/2027	45,360	0.06
USD 75,000	HP 3.4% 17/6/2030	63,807	0.08
USD 30,000	Hughes Satellite Systems 6.625% 1/8/2026	28,270	0.04
USD 90,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	77,789	0.10
USD 100,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	93,336	0.12
USD 100,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	97,273	0.12
USD 10,000	IDEX 2.625% 15/6/2031	8,184	0.01
USD 100,000	IDEX 3% 1/5/2030	86,387	0.11
USD 43,000	iHeartCommunications 8.375% 1/5/2027	37,911	0.05
USD 50,000	Illumina 2.55% 23/3/2031	39,796	0.05
USD 37,000	Installed Building Products 5.75% 1/2/2028	34,467	0.04
USD 150,000	Intel 4% 15/12/2032	135,358	0.17
USD 25,000	Intercontinental Exchange 1.85% 15/9/2032	18,801	0.02
USD 25,000	Intercontinental Exchange 3.75% 1/12/2025	24,118	0.03
USD 10,000	Intercontinental Exchange 4.25% 21/9/2048	8,558	0.01
USD 110,000	International Business Machines 4% 20/6/2042	89,350	0.11
USD 100,000	International Business Machines 4.15% 27/7/2027	96,549	0.12
USD 25,000	Interpublic 3.375% 1/3/2041	18,096	0.02
USD 50,000	Intuit 1.65% 15/7/2030	40,146	0.05
EUR 100,000	IQVIA 2.25% 15/3/2029	88,624	0.11
USD 150,000	Iron Mountain 4.875% 15/9/2027	138,231	0.18
USD 26,000	Iron Mountain 5.25% 15/3/2028	24,004	0.03
USD 180,000	Iron Mountain 5.625% 15/7/2032	154,677	0.20
USD 50,000	ITC 2.95% 14/5/2030	42,558	0.05
USD 20,000	Jabil 3.6% 15/1/2030	17,550	0.02
USD 50,000	John Deere Capital 1.45% 15/1/2031	39,023	0.05
USD 16,457	John Sevier Combined Cycle Generation 4.626% 15/1/2042	15,717	0.02
USD 25,000	Johnson & Johnson 3.7% 1/3/2046	20,888	0.03
USD 50,000	Johnson & Johnson 4.375% 5/12/2033	49,141	0.06
USD 250,000	JPMorgan Chase 3.625% 1/12/2027	233,398	0.30
USD 50,000	JPMorgan Chase 3.897% 23/1/2049	39,319	0.05
USD 60,000	JPMorgan Chase 5.5% 15/10/2040	60,160	0.08
USD 50,000	Juniper Networks 2% 10/12/2030	38,501	0.05
USD 10,000	Kansas City Southern/Old 3.5% 1/5/2050	7,224	0.01
USD 20,000	Kellogg 2.1% 1/6/2030	16,223	0.02
USD 50,000	Kellogg 4.5% 1/4/2046	42,645	0.05
USD 10,000	Keurig Dr Pepper 3.8% 1/5/2050	7,414	0.01
USD 70,000	Keurig Dr Pepper 4.05% 15/4/2032	63,037	0.08
USD 20,000	Keurig Dr Pepper 4.5% 15/4/2052	16,552	0.02
USD 25,000	Keysight Technologies 3% 30/10/2029	21,510	0.03
USD 10,000	Kimberly-Clark 3.2% 30/7/2046	7,378	0.01
USD 20,000	Kinder Morgan 5.55% 1/6/2045	18,112	0.02
USD 10,000	Kinder Morgan 7.75% 15/1/2032	11,114	0.01
USD 25,000	Kraft Heinz Foods 5.5% 1/6/2050	23,785	0.03
USD 15,000	LABL 10.5% 15/7/2027	14,037	0.02

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 25,000	Laboratory of America 1.55% 1/6/2026	22,137	0.03
USD 25,000	Laboratory of America 4.7% 1/2/2045	21,149	0.03
USD 6,000	Lamb Weston 4.125% 31/1/2030	5,304	0.01
USD 115,000	Lamb Weston 4.375% 31/1/2032	101,044	0.13
USD 147,000	Lamb Weston 4.875% 15/5/2028	138,693	0.18
USD 100,000	LD 6.125% 1/4/2028	59,614	0.08
USD 25,000	Lear 3.5% 30/5/2030	21,271	0.03
USD 20,000	Leggett & Platt 4.4% 15/3/2029	18,733	0.02
USD 70,000	Level 3 Financing 4.25% 1/7/2028	48,272	0.06
USD 33,000	LGI Homes 4% 15/7/2029	25,969	0.03
USD 16,000	Liberty Interactive 8.25% 1/2/2030	7,091	0.01
USD 27,000	Liberty Interactive 8.5% 15/7/2029	12,462	0.02
USD 10,000	Liberty Mutual 4.3% 1/2/2061	6,082	0.01
USD 132,000	Lions Gate Capital 5.5% 15/4/2029	92,778	0.12
USD 126,000	Louisiana-Pacific 3.625% 15/3/2029	104,682	0.13
USD 25,000	Lowe's 1.7% 15/10/2030	19,442	0.02
USD 125,000	LPL 4.375% 15/5/2031	108,302	0.14
USD 93,000	LPL 4.625% 15/11/2027	86,593	0.11
USD 80,000	Lumen Technologies 4.5% 15/1/2029	41,992	0.05
USD 95,000	Lumen Technologies 5.375% 15/6/2029	51,662	0.07
USD 20,000	Lumen Technologies 7.6% 15/9/2039	9,891	0.01
USD 137,000	Macy's Retail 5.875% 1/4/2029	124,858	0.16
USD 23,000	Madison IAQ 5.875% 30/6/2029	18,355	0.02
USD 25,000	Main Street Capital 3% 14/7/2026	21,923	0.03
USD 10,000	Marriott Ownership Resorts 4.75% 15/1/2028	8,844	0.01
USD 50,000	Marsh & McLennan 2.25% 15/11/2030	40,506	0.05
USD 50,000	Marsh & McLennan 4.75% 15/3/2039	46,188	0.06
USD 25,000	Marsh & McLennan 4.9% 15/3/2049	22,849	0.03
USD 50,000	Martin Marietta Materials 2.4% 15/7/2031	39,707	0.05
USD 25,000	Martin Midstream Partners / Martin Midstream Finance 11.5% 15/2/2028	24,662	0.03
USD 50,000	Massachusetts Electric 5.9% 15/11/2039	50,115	0.06
USD 25,000	Mastercard 3.85% 26/3/2050	20,862	0.03
USD 60,000	Mauser Packaging Solutions 7.875% 15/8/2026	60,356	0.08
USD 50,000	McCormick 1.85% 15/2/2031	38,580	0.05
USD 20,000	McCormick 2.5% 15/4/2030	16,602	0.02
USD 25,000	McKesson 0.9% 3/12/2025	22,233	0.03
GBP 100,000	McKesson 3.125% 17/2/2029	107,461	0.14
USD 10,000	Medtronic 4.625% 15/3/2045	9,278	0.01
USD 25,000	Merck 2.9% 10/12/2061	15,835	0.02
USD 25,000	Merck 3.7% 10/2/2045	20,388	0.03
USD 37,000	Meritage Homes 5.125% 6/6/2027	35,192	0.05
USD 25,000	MetLife 5.7% 15/6/2035	26,057	0.03
USD 59,000	MGIC Investment 5.25% 15/8/2028	55,011	0.07
USD 35,000	Michaels 7.875% 1/5/2029	26,540	0.03
USD 60,000	Microsoft 2.675% 1/6/2060	38,325	0.05
USD 100,000	Microsoft 3.125% 3/11/2025	95,807	0.12
USD 20,000	Microsoft 3.7% 8/8/2046	16,981	0.02
USD 38,000	MicroStrategy 6.125% 15/6/2028	31,585	0.04
USD 34,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	29,038	0.04
USD 83,000	Minerva Merger Sub 6.5% 15/2/2030	65,756	0.08
USD 16,000	MIWD Holdco II / MIWD Finance 5.5% 1/2/2030	13,040	0.02
USD 171,000	Molina Healthcare 4.375% 15/6/2028	153,840	0.20
USD 25,000	Moody's 4.25% 1/2/2029	23,727	0.03
USD 58,000	Moog 4.25% 15/12/2027	53,128	0.07
USD 100,000	Morgan Stanley 0.79% 30/5/2025	93,677	0.12
USD 25,000	Morgan Stanley 1.794% 13/2/2032	18,946	0.02
USD 25,000	Morgan Stanley 3.591% 22/7/2028	23,069	0.03
USD 25,000	Morgan Stanley 4.3% 27/1/2045	21,350	0.03
USD 50,000	Morgan Stanley 4.35% 8/9/2026	48,042	0.06
USD 100,000	Morgan Stanley 5% 24/11/2025	98,862	0.13
USD 50,000	Morgan Stanley 5.597% 24/3/2051	51,101	0.06
USD 30,000	Motorola Solutions 2.3% 15/11/2030	23,371	0.03
USD 25,000	Motorola Solutions 2.75% 24/5/2031	19,798	0.03
USD 75,000	Motorola Solutions 4.6% 23/2/2028	72,237	0.09
USD 25,000	MPLX 2.65% 15/8/2030	20,455	0.03
USD 20,000	MPLX 4% 15/3/2028	18,694	0.02
USD 30,000	MPLX 4.7% 15/4/2048	23,993	0.03
USD 20,000	MPLX 5.2% 1/12/2047	17,097	0.02
GBP 100,000	MPT Operating Partnership / MPT Finance 3.692% 5/6/2028	85,666	0.11
USD 150,000	MSCI 4% 15/11/2029	132,547	0.17
USD 20,000	Nabors Industries 5.75% 1/2/2025	19,021	0.02
EUR 100,000	Nasdaq 0.9% 30/7/2033	75,130	0.10
USD 25,000	National Fuel Gas 5.5% 15/1/2026	24,883	0.03
USD 25,000	National Rural Utilities Cooperative Finance 2.85% 27/1/2025	23,912	0.03
USD 20,000	National Rural Utilities Cooperative Finance 4.3% 15/3/2049	16,895	0.02
USD 25,000	Nationstar Mortgage 5.5% 15/8/2028	21,294	0.03
USD 166,000	Nationstar Mortgage 5.75% 15/11/2031	130,073	0.17
USD 50,000	Nationstar Mortgage 6% 15/1/2027	46,052	0.06
USD 96,000	Neptune Bidco US 9.29% 15/4/2029	90,835	0.12
USD 101,000	Nestle 1.125% 13/7/2026	89,814	0.11

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 140,000	New Fortress Energy 6.5% 30/9/2026	127,213	0.16
USD 20,000	New York State Electric & Gas 3.3% 15/9/2049	13,821	0.02
USD 43,000	Nexstar Media 4.75% 1/11/2028	37,453	0.05
USD 74,000	NFP 6.875% 15/8/2028	63,111	0.08
USD 50,000	NIKE 3.25% 27/3/2040	39,994	0.05
USD 81,000	Northern Oil and Gas 8.125% 1/3/2028	78,672	0.10
USD 50,000	Novartis Capital 2.2% 14/8/2030	42,104	0.05
USD 20,000	Novartis Capital 2.75% 14/8/2050	13,752	0.02
USD 32,000	NRG Energy 5.25% 15/6/2029	28,376	0.04
USD 50,000	NVR 3% 15/5/2030	42,555	0.05
USD 15,000	Oceaneering International 4.65% 15/11/2024	14,448	0.02
USD 77,000	Oceaneering International 6% 1/2/2028	73,118	0.09
USD 64,000	Office Properties Income Trust 2.65% 15/6/2026	50,557	0.06
EUR 100,000	Olympus Water US 3.875% 1/10/2028	91,442	0.12
USD 50,000	Omnicom / Omnicom Capital 3.6% 15/4/2026	47,624	0.06
USD 20,000	Oncor Electric Delivery 3.7% 15/5/2050	15,620	0.02
USD 25,000	ONE Gas 2% 15/5/2030	20,353	0.03
USD 50,000	ONEOK 4.35% 15/3/2029	46,348	0.06
USD 25,000	ONEOK 4.5% 15/3/2050	18,889	0.02
USD 50,000	ONEOK 6.35% 15/1/2031	51,034	0.07
USD 25,000	ONEOK Partners 4.9% 15/3/2025	24,642	0.03
USD 50,000	Option Care Health 4.375% 31/10/2029	42,702	0.05
USD 20,000	Oracle 3.85% 1/4/2060	13,228	0.02
EUR 100,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	91,332	0.12
USD 14,000	Oscar AcquisitionCo / Oscar Finance 9.5% 15/4/2030	12,406	0.02
USD 25,000	Otis Worldwide 3.112% 15/2/2040	18,371	0.02
USD 25,000	Owens Corning 3.875% 1/6/2030	22,597	0.03
USD 20,000	Packaging of America 3% 15/12/2029	17,151	0.02
USD 19,000	Park River 6.75% 1/8/2029	13,449	0.02
USD 11,000	Patrick Industries 4.75% 1/5/2029	9,278	0.01
USD 25,000	PayPal 2.85% 1/10/2029	21,676	0.03
USD 192,000	PBF / PBF Finance 6% 15/2/2028	177,929	0.23
USD 75,000	PepsiCo 2.75% 21/10/2051	51,606	0.07
USD 50,000	PepsiCo 3.45% 6/10/2046	39,951	0.05
USD 20,000	PerkinElmer 3.3% 15/9/2029	17,235	0.02
USD 50,000	Pfizer 0.8% 28/5/2025	45,753	0.06
USD 10,000	Photo Merger Sub 8.5% 1/10/2026	5,112	0.01
USD 100,000	Picasso Finance Sub 6.125% 15/6/2025	98,167	0.13
USD 5,000	Pitney Bowes 6.875% 15/3/2027	4,155	0.01
USD 133,000	Pitney Bowes 7.25% 15/3/2029	103,473	0.13
USD 12,000	PM General Purchaser 9.5% 1/10/2028	10,936	0.01
USD 95,000	Post 5.5% 15/12/2029	87,298	0.11
USD 70,000	Post 5.625% 15/1/2028	67,275	0.09
USD 25,000	PPG Industries 2.8% 15/8/2029	21,463	0.03
USD 40,000	PRA 8.375% 1/2/2028	40,325	0.05
USD 20,000	President and Fellows of Harvard College 2.517% 15/10/2050	13,350	0.02
USD 14,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	13,544	0.02
USD 237,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	220,188	0.28
USD 16,000	PROG 6% 15/11/2029	13,554	0.02
USD 100,000	Progressive 2.45% 15/1/2027	91,138	0.12
EUR 100,000	Prologis Euro Finance 1.5% 8/2/2034	79,519	0.10
USD 20,000	Prudential Financial 3% 10/3/2040	14,871	0.02
USD 178,000	PTC 4% 15/2/2028	161,204	0.21
USD 50,000	Public Service Electric and Gas 3.1% 15/3/2032	43,247	0.06
USD 25,000	Public Storage 2.3% 1/5/2031	20,400	0.03
USD 25,000	Public Storage 3.385% 1/5/2029	22,705	0.03
USD 20,000	QUALCOMM 4.65% 20/5/2035	19,263	0.03
USD 100,000	Quanta Services 2.9% 1/10/2030	82,320	0.10
USD 50,000	Quest Diagnostics 4.2% 30/6/2029	46,916	0.06
USD 75,000	QVC 4.45% 15/2/2025	59,908	0.08
USD 56,000	QVC 5.45% 15/8/2034	28,592	0.04
USD 24,000	Rackspace Technology Global 5.375% 1/12/2028	9,451	0.01
USD 45,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	21,225	0.03
USD 22,000	Radiology Partners 9.25% 1/2/2028	13,596	0.02
USD 55,000	Rand Parent 8.5% 15/2/2030	52,932	0.07
USD 20,000	Raymond James Financial 4.65% 1/4/2030	19,178	0.02
USD 20,000	Realty Income 3% 15/1/2027	18,443	0.02
USD 20,000	Realty Income 3.25% 15/1/2031	17,374	0.02
USD 25,000	Regeneron Pharmaceuticals 1.75% 15/9/2030	19,387	0.02
USD 20,000	Regeneron Pharmaceuticals 2.8% 15/9/2050	12,414	0.02
USD 50,000	Reliance Steel & Aluminum 2.15% 15/8/2030	40,046	0.05
USD 20,000	RELX Capital 4% 18/3/2029	18,500	0.02
USD 95,000	Rent-A-Center 6.375% 15/2/2029	80,791	0.10
USD 75,000	Republic Services 1.75% 15/2/2032	57,437	0.07
USD 25,000	Republic Services 2.9% 1/7/2026	23,258	0.03
USD 20,000	Roper Technologies 1.75% 15/2/2031	15,363	0.02
USD 20,000	Roper Technologies 4.2% 15/9/2028	19,037	0.02
USD 25,000	S&P Global 2.3% 15/8/2060	13,736	0.02
USD 70,000	S&P Global 4.25% 1/5/2029	66,298	0.08
USD 15,000	Sabre GLBL 11.25% 15/12/2027	14,960	0.02
USD 5,000	Safeway 7.25% 1/2/2031	4,972	0.01

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Holding	Description	Market Value (USD)	% of Net Assets
USD 20,000	San Diego Gas & Electric 3.75% 1/6/2047	15,410	0.02
USD 25,000	Santander USA 4.5% 17/7/2025	24,265	0.03
USD 120,000	SBA Communications 3.875% 15/2/2027	109,012	0.14
USD 20,000	Schlumberger 3.9% 17/5/2028	18,746	0.02
USD 39,000	Science Applications International 4.875% 1/4/2028	35,577	0.05
USD 9,000	Scientific Games LP/Scientific Games US FinCo 6.625% 1/3/2030	7,975	0.01
USD 25,000	Scripps Escrow 5.875% 15/7/2027	20,047	0.03
USD 93,000	Service International/US 4% 15/5/2031	78,604	0.10
USD 20,000	Service Properties Trust 4.375% 15/2/2030	15,237	0.02
USD 15,000	Service Properties Trust 4.65% 15/3/2024	14,643	0.02
USD 65,000	Service Properties Trust 4.75% 1/10/2026	56,378	0.07
USD 35,000	Service Properties Trust 4.95% 15/2/2027	30,202	0.04
USD 61,000	Service Properties Trust 5.25% 15/2/2026	55,243	0.07
USD 20,000	Service Properties Trust 5.5% 15/12/2027	17,978	0.02
USD 75,000	ServiceNow 1.4% 1/9/2030	56,866	0.07
USD 19,000	Shea Homes / Shea Homes Funding 4.75% 1/4/2029	16,690	0.02
EUR 100,000	Silgan 2.25% 1/6/2028	90,553	0.12
USD 12,000	Silgan 4.125% 1/2/2028	10,982	0.01
USD 20,000	Simon Property 2.65% 15/7/2030	16,760	0.02
USD 39,000	Sirius XM Radio 5.5% 1/7/2029	34,995	0.04
USD 25,000	Skyworks Solutions 3% 1/6/2031	20,135	0.03
USD 50,000	SM Energy 6.625% 15/1/2027	47,335	0.06
USD 60,000	Snap-on 4.1% 1/3/2048	51,471	0.07
USD 20,000	Sonoco Products 3.125% 1/5/2030	17,180	0.02
USD 20,000	Southern California Edison 3.65% 1/3/2028	18,653	0.02
USD 25,000	Southern California Edison 3.7% 1/8/2025	23,985	0.03
USD 20,000	Southern California Edison 4.875% 1/3/2049	17,695	0.02
USD 16,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	14,619	0.02
USD 10,000	Spectra Energy Partners 4.5% 15/3/2045	8,247	0.01
USD 100,000	Sprint Capital 6.875% 15/11/2028	104,600	0.13
USD 9,000	SPX FLOW 8.75% 1/4/2030	7,595	0.01
USD 22,000	SRS Distribution 6.125% 1/7/2029	18,497	0.02
USD 22,000	Staples 10.75% 15/4/2027	16,716	0.02
USD 100,000	Steel Dynamics 3.45% 15/4/2030	88,326	0.11
USD 25,000	StoneX 8.625% 15/6/2025	25,392	0.03
USD 25,000	STORE Capital 2.75% 18/11/2030	18,820	0.02
USD 25,000	STORE Capital 4.5% 15/3/2028	22,248	0.03
USD 20,000	Stryker 3.5% 15/3/2026	19,100	0.02
USD 100,000	Sunoco / Sunoco Finance 4.5% 15/5/2029	88,018	0.11
USD 100,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	96,096	0.12
USD 50,000	SVB Financial 3.125% 5/6/2030	42,134	0.05
USD 85,000	Sylvamo 7% 1/9/2029	84,350	0.11
USD 80,000	Talos Production 12% 15/1/2026	84,261	0.11
USD 6,000	Tapestry 4.125% 15/7/2027	5,656	0.01
USD 39,000	Taylor Morrison Communities 5.125% 1/8/2030	34,368	0.04
USD 10,000	Taylor Morrison Communities 5.75% 15/1/2028	9,436	0.01
USD 25,000	TC PipeLines 3.9% 25/5/2027	23,537	0.03
USD 50,000	Teledyne Technologies 2.75% 1/4/2031	40,696	0.05
USD 140,000	Tenet Healthcare 6.25% 1/2/2027	136,503	0.17
USD 76,000	Terex 5% 15/5/2029	69,636	0.09
USD 25,000	Texas Eastern Transmission 3.5% 15/1/2028	22,897	0.03
USD 20,000	Texas Instruments 1.75% 4/5/2030	16,307	0.02
USD 50,000	Texas Instruments 4.15% 15/5/2048	43,949	0.06
USD 126,000	Thor Industries 4% 15/10/2029	101,767	0.13
USD 116,000	Titan International 7% 30/4/2028	110,057	0.14
USD 150,000	T-Mobile USA 2.25% 15/2/2026	136,415	0.17
USD 75,000	T-Mobile USA 3.6% 15/11/2060	49,550	0.06
USD 20,000	TopBuild 4.125% 15/2/2032	16,474	0.02
USD 25,000	Toyota Motor Credit 0.8% 9/1/2026	22,233	0.03
USD 25,000	Toyota Motor Credit 3.375% 1/4/2030	22,823	0.03
USD 20,000	Transcontinental Gas Pipe Line 3.95% 15/5/2050	15,405	0.02
USD 20,000	Transcontinental Gas Pipe Line 4% 15/3/2028	18,775	0.02
USD 62,000	Transocean 8% 1/2/2027	55,047	0.07
USD 10,000	Travelers 4% 30/5/2047	8,279	0.01
USD 25,000	Trimble 4.9% 15/6/2028	23,951	0.03
USD 88,000	TriNet 3.5% 1/3/2029	73,614	0.09
USD 25,000	TTMT Escrow Issuer 8.625% 30/9/2027	25,343	0.03
USD 25,000	Uber Technologies 7.5% 15/9/2027	25,244	0.03
EUR 100,000	UGI International 2.5% 1/12/2029	84,065	0.11
USD 50,000	Union Pacific 3.6% 15/9/2037	41,916	0.05
USD 118,000	United Airlines 4.375% 15/4/2026	111,205	0.14
USD 25,000	United Parcel Service 5.3% 1/4/2050	25,596	0.03
USD 55,000	United Wholesale Mortgage 5.5% 15/11/2025	50,719	0.06
USD 114,000	United Wholesale Mortgage 5.75% 15/6/2027	100,163	0.13
USD 10,000	UnitedHealth 2.9% 15/5/2050	6,722	0.01
USD 50,000	UnitedHealth 3.95% 15/10/2042	42,618	0.05
USD 80,000	UnitedHealth 4.45% 15/12/2048	70,778	0.09
USD 185,000	Uniti / Uniti Finance / CSL Capital 6.5% 15/2/2029	121,782	0.15

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 50,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	50,079	0.06
USD 10,000	University of Southern California 2.805% 1/10/2050	6,805	0.01
USD 50,000	Univision Communications 6.625% 1/6/2027	47,561	0.06
USD 20,000	Univision Communications 7.375% 30/6/2030	18,914	0.02
USD 75,000	US Bancorp 3% 30/7/2029	65,751	0.08
USD 73,000	US Foods 4.75% 15/2/2029	65,716	0.08
USD 25,000	Valvoline 3.625% 15/6/2031	20,235	0.03
USD 19,000	Varex Imaging 7.875% 15/10/2027	18,631	0.02
USD 45,000	Venture Global Calcasieu Pass 6.25% 15/1/2030	44,272	0.06
USD 50,000	VeriSign 5.25% 1/4/2025	49,975	0.06
USD 50,000	Verisk Analytics 3.625% 15/5/2050	34,441	0.04
USD 33,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	25,495	0.03
USD 25,000	Verizon Communications 1.75% 20/1/2031	19,257	0.02
USD 70,000	Verizon Communications 2.65% 20/11/2040	47,218	0.06
USD 25,000	Verizon Communications 5.25% 16/3/2037	24,178	0.03
USD 65,000	Viasat 6.5% 15/7/2028	47,372	0.06
USD 13,000	Vibrantz Technologies 9% 15/2/2030	10,086	0.01
USD 100,000	VICI Properties / VICI Note 3.75% 15/2/2027	90,660	0.11
USD 25,000	Visa 3.65% 15/9/2047	20,521	0.03
USD 20,000	Vulcan Materials 3.5% 1/6/2030	17,660	0.02
USD 127,000	Wabash National 4.5% 15/10/2028	110,593	0.14
USD 25,000	Walt Disney 2% 1/9/2029	20,821	0.03
USD 25,000	Walt Disney 3.5% 13/5/2040	20,126	0.03
USD 25,000	Washington Gas Light 3.65% 15/9/2049	18,544	0.02
USD 14,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	11,913	0.02
USD 20,000	Welltower 3.1% 15/1/2030	17,047	0.02
USD 100,000	Weyerhaeuser 3.375% 9/3/2033	83,629	0.11
USD 25,000	Weyerhaeuser 4% 15/4/2030	22,673	0.03
USD 27,000	White Cap Parent 8.25% 15/3/2026	25,486	0.03
USD 25,000	Williams 3.5% 15/11/2030	21,838	0.03
USD 40,000	Williams 5.1% 15/9/2045	34,961	0.04
USD 110,000	Williams Scotsman International 4.625% 15/8/2028	99,099	0.13
USD 25,000	Willis North America 2.95% 15/9/2029	21,324	0.03
USD 10,000	Windstream Escrow / Windstream Escrow Finance 7.75% 15/8/2028	8,154	0.01
USD 20,000	WR Grace 7.375% 1/3/2031	19,875	0.03
USD 20,000	WW International 4.5% 15/4/2029	10,250	0.01
USD 61,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	60,898	0.08
USD 260,000	Xerox 5.5% 15/8/2028	218,111	0.28
USD 45,000	XHR 6.375% 15/8/2025	43,677	0.06
USD 21,000	XPO CNW 6.7% 1/5/2034	19,222	0.02
USD 100,000	Yum! Brands 4.625% 31/1/2032	88,091	0.11
USD 93,000	Yum! Brands 4.75% 15/1/2030	84,849	0.11
USD 141,000	Yum! Brands 5.375% 1/4/2032	130,862	0.17
USD 38,000	Zayo 6.125% 1/3/2028	23,989	0.03
USD 75,000	Ziff Davis 4.625% 15/10/2030	62,839	0.08
USD 16,000	ZipRecruiter 5% 15/1/2030	13,458	0.02
USD 25,000	Zoetis 2% 15/5/2030	20,425	0.03
USD 20,000	Zoetis 3.9% 20/8/2028	18,913	0.02
USD 20,000	Zoetis 4.7% 1/2/2043	17,934	0.02
		30,038,376	38.21
	Uruguay		
USD 65,000	Uruguay Government International Bond 4.125% 20/11/2045	58,858	0.07
USD 90,000	Uruguay Government International Bond 4.375% 27/10/2027	89,640	0.11
USD 150,000	Uruguay Government International Bond 4.375% 23/1/2031	146,400	0.19
USD 66,666	Uruguay Government International Bond 4.5% 14/8/2024	66,633	0.08
USD 215,000	Uruguay Government International Bond 4.975% 20/4/2055	206,293	0.26
USD 285,000	Uruguay Government International Bond 5.1% 18/6/2050	279,727	0.36
USD 100,000	Uruguay Government International Bond 5.75% 28/10/2034	107,750	0.14
USD 50,000	Uruguay Government International Bond 7.625% 21/3/2036	62,375	0.08
USD 100,000	Uruguay Government International Bond 7.875% 15/1/2033	123,100	0.16
		1,140,776	1.45
	Uzbekistan		
USD 200,000	Republic of Uzbekistan International Bond 5.375% 20/2/2029	184,102	0.24
Total Bonds		77,463,271	98.55
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		78,569,601	99.96
Total Portfolio		78,569,601	99.96
Other Net Assets		33,516	0.04
Total Net Assets (USD)		78,603,117	100.00

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

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ESG Systematic Multi Allocation Credit Fund[3] continued

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	15,000	USD	16,164	Bank of America	2/3/2023	(208)
USD	4,243,329	EUR	3,911,000	Bank of America	2/3/2023	83,179
USD	536,418	GBP	435,000	Morgan Stanley	2/3/2023	8,371
USD	976,957	GBP	792,500	Royal Bank of Canada	2/3/2023	14,941
USD	7,557,215	EUR	6,950,000	Morgan Stanley	2/3/2023	164,466
USD	212,160	EUR	195,000	BNP Paribas	2/3/2023	4,738
USD	719,537	CAD	965,000	Bank of America	2/3/2023	9,590
USD	61,593	GBP	50,000	BNP Paribas	2/3/2023	898
USD	256,586	EUR	240,000	Royal Bank of Canada	2/3/2023	1,297
USD	202,766	EUR	190,000	Westpac	2/3/2023	662
Net unrealised appreciation						287,934

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	111,751,412	USD	78,057,278	BNY Mellon	15/3/2023	(2,651,772)
USD	1,911,049	AUD	2,775,821	BNY Mellon	15/3/2023	38,045
Net unrealised depreciation						(2,613,727)
EUR Hedged Share Class						
EUR	59,369	USD	64,007	BNY Mellon	15/3/2023	(803)
USD	1,695	EUR	1,587	BNY Mellon	15/3/2023	6
Net unrealised depreciation						(797)
Total net unrealised depreciation						(2,326,590)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(4)	EUR	Euro BOBL	March 2023	22,466
8	EUR	Euro BOBL	March 2023	(39,548)
(2)	EUR	Euro Bund	March 2023	13,456
2	EUR	Euro Bund	March 2023	(21,870)
1	USD	US Long Bond (CBT)	June 2023	(1,383)
(9)	USD	US Treasury 10 Year Note (CBT)	June 2023	3,621
(1)	USD	US Treasury 10 Year Note (CBT)	June 2023	402
(1)	USD	US Ultra 10 Year Note	June 2023	667
(5)	USD	US Ultra 10 Year Note	June 2023	3,337
(2)	USD	US Ultra Bond (CBT)	June 2023	3,250
1	GBP	Long Gilt	June 2023	(1,942)
1	GBP	Long Gilt	June 2023	(1,942)
4	USD	US Treasury 2 Year Note (CBT)	June 2023	(2,719)
1	USD	US Treasury 5 Year Note (CBT)	June 2023	(320)
(6)	USD	US Treasury 5 Year Note (CBT)	June 2023	1,928
44	USD	US Treasury 5 Year Note (CBT)	June 2023	(14,094)
Total				(34,691)

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Euro Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
1,716,192	BlackRock ICS Euro Liquid Environmentally Aware Fund~	169,584,319	5.75
Total Funds		169,584,319	5.75
BONDS			
	Australia		
EUR 3,660,000	APA Infrastructure 2% 15/7/2030	3,091,437	0.11
EUR 1,141,000	Australia & New Zealand Banking 0.25% 17/3/2025	1,060,640	0.04
EUR 250,000	Australia & New Zealand Banking 0.45% 22/11/2023	244,621	0.01
EUR 429,000	Commonwealth Bank of Australia 0.5% 27/7/2026	384,148	0.01
EUR 750,000	Commonwealth Bank of Australia 0.75% 28/2/2028	649,459	0.02
EUR 690,000	Westpac Banking 3.106% 23/11/2027	669,517	0.02
		6,099,822	0.21
	Austria		
EUR 600,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 0.25% 12/1/2032	450,370	0.01
EUR 700,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 0.75% 18/1/2027	627,284	0.02
EUR 2,900,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 2% 25/8/2032	2,523,364	0.09
EUR 400,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 3.125% 12/1/2029	390,146	0.01
EUR 3,500,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 4.125% 18/1/2027	3,484,232	0.12
EUR 800,000	Erste Bank 0.01% 11/9/2029	638,868	0.02
EUR 200,000	Erste Bank 0.1% 15/1/2030	158,749	0.00
EUR 200,000	Erste Bank 0.625% 18/1/2027	178,442	0.01
EUR 3,800,000	Raiffeisenlandesbank Niederoesterreich-Wien 1.25% 21/4/2027	3,451,958	0.12
EUR 5,500,000	Republic of Austria Government Bond 0% 20/10/2028	4,613,703	0.16
EUR 21,055,000	Republic of Austria Government Bond 0.5% 20/4/2027*	18,972,941	0.64
EUR 6,357,000	Republic of Austria Government Bond 0.9% 20/2/2032	5,207,336	0.18
EUR 4,900,000	Republic of Austria Government Bond 1.65% 21/10/2024	4,779,725	0.16
EUR 4,446,000	Republic of Austria Government Bond 1.85% 23/5/2049	3,342,725	0.11
EUR 3,301,000	Republic of Austria Government Bond 2.1% 20/9/2117	2,240,224	0.08
EUR 1,500,000	Republic of Austria Government Bond 2.9% 20/2/2033	1,450,425	0.05
EUR 2,236,000	Republic of Austria Government Bond 3.8% 26/1/2062*	2,476,408	0.09
EUR 8,241,000	Republic of Austria Government Bond 4.15% 15/3/2037	8,935,414	0.30
EUR 200,000	UniCredit Bank Austria 0.625% 20/3/2029	168,763	0.01
EUR 100,000	UNIQA Insurance 6% 27/7/2046	100,452	0.00
		64,191,529	2.18
	Belgium		
EUR 1,598,000	Anheuser-Busch InBev 3.7% 2/4/2040*	1,458,126	0.05
EUR 200,000	Argenta Spaarbank 0.01% 11/2/2031	151,272	0.00
EUR 11,500,000	Argenta Spaarbank 1% 6/2/2024	11,164,430	0.38
EUR 4,300,000	Argenta Spaarbank 5.375% 29/11/2027*	4,353,449	0.15
EUR 200,000	Belfius Bank 0.125% 14/9/2026	177,220	0.00
EUR 100,000	Belfius Bank 1% 12/6/2028	88,055	0.00
EUR 9,400,000	BNP Paribas Fortis 0% 24/10/2023	9,195,738	0.31
EUR 400,000	BNP Paribas Fortis 0.875% 22/3/2028	351,624	0.01
EUR 5,900,000	Fluxys Belgium 1.75% 5/10/2027	5,185,068	0.18
EUR 200,000	ING Belgium 0.75% 28/9/2026	181,000	0.01
EUR 500,000	KBC 4.875% 25/4/2033	490,215	0.02
EUR 200,000	KBC Bank 0% 3/12/2025	181,040	0.01
EUR 1,900,000	KBC Bank 0.75% 24/10/2027	1,679,315	0.06
EUR 8,819,074	Kingdom of Belgium Government Bond 0.5% 22/10/2024*	8,444,264	0.29
EUR 3,625,070	Kingdom of Belgium Government Bond 0.65% 22/6/2071*	1,375,714	0.05
EUR 7,980,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025	7,567,344	0.26
EUR 11,805,000	Kingdom of Belgium Government Bond 0.8% 22/6/2027	10,736,057	0.36
EUR 3,415,000	Kingdom of Belgium Government Bond 0.8% 22/6/2028*	3,043,213	0.10
EUR 29,825,000	Kingdom of Belgium Government Bond 1.25% 22/4/2033*	24,633,735	0.84

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 893,880	Kingdom of Belgium Government Bond 1.4% 22/6/2053	540,395	0.02
EUR 8,788,933	Kingdom of Belgium Government Bond 1.6% 22/6/2047	5,968,844	0.20
EUR 14,517,000	Kingdom of Belgium Government Bond 2.75% 22/4/2039	13,118,287	0.44
EUR 2,489,000	Kingdom of Belgium Government Bond 3.3% 22/6/2054	2,342,647	0.08
EUR 1,100,000	Kingdom of Belgium Government Bond 4.25% 28/3/2041	1,195,704	0.04
		113,622,756	3.86
	Bermuda		
GBP 800,000	FIL 7.125% 13/2/2024	923,001	0.03
	Canada		
EUR 661,000	Bank of Montreal 1% 5/4/2026	607,667	0.02
EUR 12,560,000	Bank of Nova Scotia/The 0.01% 15/12/2027	10,563,462	0.36
EUR 34,066,000	Bank of Nova Scotia/The 0.01% 14/9/2029	26,958,299	0.91
EUR 13,275,000	Bank of Nova Scotia/The 3.25% 18/1/2028	13,024,501	0.44
EUR 100,000	Canadian Imperial Bank of Commerce 0.04% 9/7/2027	85,353	0.00
EUR 9,518,000	CPPIB Capital 0.375% 20/6/2024	9,123,574	0.31
EUR 9,505,000	CPPIB Capital 0.875% 6/2/2029	8,144,914	0.28
EUR 484,000	National Bank of Canada 0.75% 13/3/2025	455,016	0.02
EUR 360,000	Royal Bank of Canada 0.01% 21/1/2027	312,367	0.01
EUR 10,600,000	Royal Bank of Canada 0.125% 26/4/2027	9,175,421	0.31
EUR 175,000	Toronto-Dominion Bank/The 0.1% 19/7/2027	149,775	0.01
		78,600,349	2.67
	Cayman Islands		
GBP 500,000	Trafford Centre Finance 4.832% 28/7/2035	439,362	0.02
	Cyprus		
EUR 4,396,000	Cyprus Government International Bond 3.75% 26/7/2023	4,416,771	0.15
	Denmark		
EUR 6,700,000	Danske Bank 4.125% 10/1/2031	6,626,300	0.22
EUR 200,000	Jyske Realkredit 0.01% 1/10/2027	171,399	0.01
EUR 1,915,000	Kommunekredit 0.875% 3/11/2036*	1,381,548	0.05
		8,179,247	0.28
	Finland		
EUR 640,000	Finland Government Bond 0.25% 15/9/2040	378,445	0.01
EUR 3,000,000	Finland Government Bond 1.375% 15/4/2027	2,800,614	0.10
EUR 4,799,000	Finland Government Bond 1.375% 15/4/2047*	3,351,574	0.11
EUR 8,068,000	Finland Government Bond 1.5% 15/9/2032	6,948,242	0.24
EUR 715,000	Finland Government Bond 2.75% 15/4/2038	662,487	0.02
EUR 11,635,000	Finland Government Bond 4% 4/7/2025	11,880,440	0.40
EUR 325,000	Nordea Kiinnitysluottopankki 1.375% 28/2/2033	269,331	0.01
EUR 6,391,000	OP Corporate Bank 0.375% 16/6/2028	5,208,377	0.18
EUR 8,000,000	OP Corporate Bank 1.625% 9/6/2030	7,342,000	0.25
EUR 965,000	OP Mortgage Bank 0.01% 19/11/2026*	846,410	0.03
EUR 355,000	OP Mortgage Bank 0.01% 19/11/2030	273,027	0.01
EUR 500,000	OP Mortgage Bank 0.25% 13/3/2024	482,915	0.01
EUR 5,841,000	OP Mortgage Bank 2.75% 25/1/2030	5,591,531	0.19
		46,035,393	1.56
	France		
EUR 16,100,000	Agence Francaise de Developpement EPIC 0.125% 29/9/2031	12,159,364	0.41
EUR 11,200,000	Agence Francaise de Developpement EPIC 0.375% 30/4/2024*	10,787,242	0.37
EUR 13,400,000	Agence Francaise de Developpement EPIC 1% 31/1/2028	11,928,680	0.41
EUR 19,700,000	Agence Francaise de Developpement EPIC 2.875% 21/1/2030	18,975,040	0.64
EUR 13,400,000	Agence France Locale 3% 20/3/2030	12,967,247	0.44
EUR 2,400,000	Arkea Home Loans SFH 3% 30/3/2027	2,345,928	0.08
EUR 1,500,000	AXA 1.875% 10/7/2042	1,134,515	0.04
EUR 3,525,000	AXA 3.25% 28/5/2049	3,163,406	0.11
EUR 200,000	AXA Home Loan SFH 0.01% 16/10/2029	159,419	0.01
EUR 200,000	AXA Home Loan SFH 0.125% 25/6/2035	132,662	0.00
EUR 12,100,000	Banque Federative du Credit Mutuel 5.125% 13/1/2033	11,848,441	0.40
EUR 14,900,000	BNP Paribas 0.5% 15/7/2025	14,169,006	0.48
EUR 3,000,000	BNP Paribas 0.875% 11/7/2030	2,383,875	0.08
EUR 7,500,000	BNP Paribas 2.125% 23/1/2027	7,016,100	0.24
EUR 13,800,000	BNP Paribas 2.5% 31/3/2032	12,276,066	0.42
EUR 100,000	BNP Paribas Home Loan SFH 0.375% 22/7/2024	95,547	0.00
EUR 3,100,000	Bouygues 5.375% 30/6/2042	3,251,017	0.11
EUR 2,600,000	BPCE 2.25% 12/3/2025*	2,488,694	0.08
EUR 10,300,000	BPCE 4% 29/11/2032	10,060,628	0.34

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,600,000	BPCE 4.625% 2/3/2030	1,591,264	0.05
EUR 3,300,000	BPCE 5.125% 25/1/2035	3,192,007	0.11
EUR 8,500,000	BPCE SFH 0.01% 21/1/2027	7,397,167	0.25
EUR 12,700,000	BPCE SFH 0.01% 10/11/2027*	10,772,584	0.37
EUR 15,300,000	BPCE SFH 0.01% 16/10/2028*	12,579,430	0.43
EUR 200,000	BPCE SFH 0.01% 29/1/2036*	126,741	0.00
EUR 2,600,000	BPCE SFH 0.375% 21/2/2024	2,521,779	0.09
EUR 500,000	BPCE SFH 0.625% 29/5/2031	397,773	0.01
EUR 700,000	BPCE SFH 0.75% 27/11/2026	630,686	0.02
EUR 700,000	BPCE SFH 1% 8/6/2029*	601,885	0.02
EUR 100,000	BPCE SFH 1.125% 12/4/2030	84,960	0.00
EUR 12,200,000	BPCE SFH 3% 17/10/2029	11,848,701	0.40
EUR 10,300,000	BPCE SFH 3.125% 20/1/2033	9,933,783	0.34
EUR 400,000	Caisse de Refinancement de l'Habitat 0.25% 7/2/2035	274,594	0.01
EUR 700,000	Caisse de Refinancement de l'Habitat 2.75% 12/4/2028	673,953	0.02
EUR 8,400,000	Caisse de Refinancement de l'Habitat 3.125% 23/2/2033	8,130,024	0.28
EUR 7,400,000	Caisse de Refinancement de l'Habitat 3.9% 20/10/2023	7,423,310	0.25
EUR 9,200,000	Caisse des Depots et Consignations 0.01% 1/6/2026	8,229,676	0.28
EUR 300,000	Caisse Francaise de Financement Local 0.01% 7/5/2025	276,993	0.01
EUR 500,000	Caisse Francaise de Financement Local 0.01% 18/3/2031*	378,570	0.01
EUR 200,000	Caisse Francaise de Financement Local 0.375% 23/6/2025	185,350	0.01
EUR 500,000	Caisse Francaise de Financement Local 0.5% 16/1/2025	470,918	0.02
EUR 100,000	Caisse Francaise de Financement Local 0.75% 11/1/2027	89,773	0.00
EUR 3,400,000	Caisse Francaise de Financement Local 1.125% 9/9/2025*	3,190,603	0.11
EUR 200,000	Caisse Francaise de Financement Local 1.125% 1/12/2031*	164,005	0.01
EUR 400,000	Caisse Francaise de Financement Local 1.25% 11/5/2032	329,044	0.01
EUR 300,000	Caisse Francaise de Financement Local 1.45% 16/1/2034	242,113	0.01
EUR 400,000	Caisse Francaise de Financement Local 2.875% 30/1/2030	383,648	0.01
EUR 7,700,000	Caisse Francaise de Financement Local 3.125% 16/11/2027	7,559,321	0.26
EUR 200,000	Cie de Financement Foncier 0.05% 16/4/2024	192,262	0.01
EUR 400,000	Cie de Financement Foncier 0.375% 11/12/2024	377,188	0.01
EUR 3,800,000	Cie de Financement Foncier 0.75% 29/5/2026	3,468,450	0.12
EUR 1,000,000	Cie de Financement Foncier 0.75% 11/1/2028*	875,083	0.03
EUR 400,000	Cie de Financement Foncier 0.875% 11/9/2028	347,060	0.01
EUR 6,500,000	Cie de Financement Foncier 1.125% 24/6/2025	6,126,984	0.21
EUR 300,000	Cie de Financement Foncier 1.25% 15/11/2032	244,908	0.01
EUR 2,200,000	Cie de Saint-Gobain 0.625% 15/3/2024	2,131,153	0.07
EUR 2,900,000	Cie de Saint-Gobain 0.875% 21/9/2023	2,859,545	0.10
EUR 5,300,000	Cie de Saint-Gobain 2.125% 10/6/2028*	4,853,183	0.17
EUR 2,600,000	Credit Agricole 1.375% 13/3/2025	2,471,417	0.08
EUR 500,000	Credit Agricole Home Loan SFH 0.125% 16/12/2024	469,588	0.02
EUR 1,700,000	Credit Agricole Home Loan SFH 0.25% 23/2/2024*	1,646,407	0.06
EUR 800,000	Credit Agricole Home Loan SFH 0.375% 30/9/2024	759,860	0.03
EUR 600,000	Credit Agricole Home Loan SFH 0.5% 3/4/2025*	561,200	0.02
EUR 300,000	Credit Agricole Home Loan SFH 1% 16/1/2029	260,261	0.01
EUR 13,700,000	Credit Agricole Home Loan SFH 2.875% 23/6/2028*	13,263,792	0.45
EUR 5,500,000	Credit Agricole Home Loan SFH 3.125% 16/8/2029	5,367,217	0.18
EUR 300,000	Credit Agricole Public Sector SCF 0.01% 13/9/2028	247,707	0.01
EUR 2,500,000	Credit Mutuel Arkea 0.75% 18/1/2030*	1,977,839	0.07
EUR 900,000	Credit Mutuel Arkea 1.125% 23/5/2029	749,715	0.03
EUR 300,000	Credit Mutuel Home Loan SFH 0.125% 9/4/2025	278,135	0.01
EUR 200,000	Credit Mutuel Home Loan SFH 0.125% 28/1/2030	158,796	0.00
EUR 200,000	Credit Mutuel Home Loan SFH 0.25% 30/4/2024	192,326	0.01
EUR 10,600,000	Credit Mutuel Home Loan SFH 0.625% 4/3/2027	9,437,922	0.32
EUR 700,000	Credit Mutuel Home Loan SFH 2.375% 8/2/2028	662,038	0.02
EUR 700,000	Credit Mutuel Home Loan SFH 2.75% 8/12/2027	674,863	0.02
EUR 17,800,000	Dexia Credit Local 0.625% 17/1/2026*	16,363,896	0.55
EUR 2,400,000	Electricite de France 1% 29/11/2033	1,687,969	0.06
EUR 6,800,000	Electricite de France 4.625% 25/1/2043	6,374,048	0.22
EUR 100,000	Electricite de France 5% 22/1/2172	93,500	0.00

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,900,000	Engie 0.375% 26/10/2029*	1,509,681	0.05
EUR 3,600,000	Engie 4% 11/1/2035	3,501,990	0.12
EUR 294,711	FCT Autonoria 2019 3.253% 25/9/2035	294,228	0.01
EUR 22,670	FCT Autonoria 2019 3.603% 25/9/2035	22,538	0.00
EUR 22,704	FCT Autonoria 2019 4.003% 25/9/2035	22,298	0.00
EUR 22,636	FCT Autonoria 2019 5.103% 25/9/2035	22,317	0.00
EUR 45,340	FCT Autonoria 2019 6.103% 25/9/2035	44,190	0.00
EUR 41,368	FCT E-Carat 10 3.106% 20/12/2028	41,375	0.00
EUR 13,789	FCT E-Carat 10 3.506% 20/12/2028	13,750	0.00
EUR 13,789	FCT E-Carat 10 3.906% 20/12/2028	13,767	0.00
EUR 13,790	FCT E-Carat 10 4.756% 20/12/2028	13,730	0.00
EUR 61,519	FCT Noria 2018-1 2.814% 25/6/2038	61,442	0.00
EUR 61,519	FCT Noria 2018-1 3.264% 25/6/2038	61,485	0.00
EUR 36,911	FCT Noria 2018-1 3.514% 25/6/2038	36,624	0.00
EUR 36,911	FCT Noria 2018-1 4.664% 25/6/2038	36,221	0.00
EUR 518,690	FCT Noria 2021 3.503% 25/10/2049	507,605	0.02
EUR 296,395	FCT Noria 2021 3.903% 25/10/2049	286,926	0.01
EUR 13,500,000	French Republic Government Bond OAT 0% 25/2/2025*	12,668,400	0.43
EUR 31,506,945	French Republic Government Bond OAT 0% 25/2/2027	27,921,455	0.95
EUR 35,791,741	French Republic Government Bond OAT 0.5% 25/5/2040*,†	22,223,092	0.75
EUR 14,728,933	French Republic Government Bond OAT 0.5% 25/6/2044*	8,284,545	0.28
EUR 40,477,835	French Republic Government Bond OAT 0.75% 25/2/2028*	36,133,450	1.23
EUR 1,100,000	French Republic Government Bond OAT 1.25% 25/5/2038*	816,146	0.03
EUR 2,065,000	French Republic Government Bond OAT 1.75% 25/5/2066	1,322,548	0.04
EUR 4,852,227	French Republic Government Bond OAT 2% 25/5/2048	3,686,965	0.12
EUR 45,000,000	French Republic Government Bond OAT 2.25% 25/5/2024*	44,445,803	1.51
EUR 18,682,000	French Republic Government Bond OAT 4% 25/4/2055	20,496,648	0.70
EUR 9,711,000	French Republic Government Bond OAT 4% 25/4/2060†	10,772,587	0.37
EUR 2,100,000	French Republic Government Bond OAT 4.5% 25/4/2041	2,384,051	0.08
EUR 1,000,000	Ginkgo Auto Loans 2022 3.103% 25/7/2043	1,004,504	0.04
EUR 1,337,971	Harmony French Home Loans FCT 2020-2 3.393% 27/8/2061	1,346,763	0.05
EUR 600,000	Harmony French Home Loans FCT 2021-1 3.643% 27/5/2061	583,543	0.02
EUR 3,800,000	Ile-de-France Mobilites 3.05% 3/2/2033	3,661,072	0.12
EUR 7,800,000	La Banque Postale 4.375% 17/1/2030	7,614,750	0.26
EUR 300,000	La Banque Postale Home Loan SFH 3% 31/1/2031	289,824	0.01
EUR 200,000	Orange 1.25% 7/7/2027	180,481	0.01
EUR 1,100,000	Orange 2.375% 15/4/2171	1,040,215	0.03
EUR 9,900,000	Societe Du Grand Paris EPIC 1.625% 8/4/2042*	6,867,283	0.23
EUR 9,900,000	Societe Generale SFH 0.01% 2/12/2026	8,679,973	0.29
EUR 300,000	Societe Generale SFH 0.01% 11/2/2030	236,256	0.01
EUR 100,000	Societe Generale SFH 0.125% 18/7/2029	81,019	0.00
EUR 13,700,000	Societe Generale SFH 0.5% 2/6/2025	12,763,057	0.43
EUR 100,000	Societe Generale SFH 0.5% 28/1/2026	91,375	0.00
EUR 200,000	Societe Generale SFH 0.75% 29/1/2027	179,354	0.01
EUR 10,100,000	Societe Generale SFH 3.125% 24/2/2032	9,807,756	0.33
EUR 5,300,000	TotalEnergies 2% 17/4/2171	4,586,200	0.15
EUR 4,700,000	TotalEnergies Capital International 0.696% 31/5/2028	4,010,757	0.14
EUR 2,900,000	TotalEnergies Capital International 1.535% 31/5/2039	2,049,954	0.07
EUR 15,200,000	UNEDIC ASSEO 0.875% 25/5/2028	13,418,180	0.45
EUR 6,700,000	Veolia Environnement 0.892% 14/1/2024	6,546,335	0.22
EUR 9,600,000	Veolia Environnement 2.25% 20/4/2171	8,685,600	0.29
EUR 3,500,000	Veolia Environnement 2.5% 20/4/2171	2,884,000	0.10
		616,451,952	20.92
	Germany		
EUR 4,700,000	Allianz 4.597% 7/9/2038	4,591,430	0.16
EUR 8,400,000	Bayer 2.375% 12/11/2079	7,757,854	0.26
EUR 6,800,000	Bayer 5.375% 25/3/2082	6,192,420	0.21
EUR 6,400,000	Bayerische Landesbank 1.375% 22/11/2032*	5,170,481	0.18
EUR 150,000	Berlin Hyp 0.01% 24/1/2028	127,360	0.00
EUR 6,900,000	Bertelsmann 3.5% 29/5/2029	6,702,246	0.23
EUR 6,065,000	Bundesobligation 2.2% 13/4/2028	5,895,407	0.20
EUR 9,500,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/5/2035	6,812,826	0.23
EUR 24,325,000	Bundesrepublik Deutschland Bundesanleihe 1% 15/5/2038*,†	18,963,770	0.64
EUR 8,100,000	Bundesrepublik Deutschland Bundesanleihe 4.75% 4/7/2040*	10,314,301	0.35

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 158,000	Commerzbank 0.125% 15/12/2026	139,198	0.00
EUR 600,000	Commerzbank 0.5% 9/6/2026	543,690	0.02
EUR 121,000	Commerzbank 0.5% 15/3/2027	107,470	0.00
EUR 3,400,000	Commerzbank 5.125% 18/1/2030	3,388,899	0.11
EUR 4,040,000	Deutsche Bahn Finance 0.75% 16/7/2035*	2,843,271	0.10
EUR 800,000	Deutsche Bank 0.05% 20/11/2024	749,280	0.03
EUR 3,200,000	Deutsche Bank 4% 29/11/2027*	3,173,280	0.11
EUR 5,300,000	Deutsche Bank 5% 5/9/2030	5,149,215	0.17
EUR 7,000,000	Deutsche Bank 5.375% 11/1/2029*	6,985,720	0.24
EUR 300,000	Deutsche Pfandbriefbank 0.01% 25/8/2026	265,672	0.01
EUR 3,600,000	Deutsche Pfandbriefbank 0.125% 5/9/2024	3,380,688	0.11
EUR 5,600,000	Deutsche Pfandbriefbank 0.25% 17/1/2025*	5,168,828	0.18
EUR 3,100,000	Deutsche Pfandbriefbank 0.25% 27/10/2025	2,774,236	0.09
EUR 175,000	DZ HYP 0.01% 15/1/2027	153,002	0.01
EUR 150,000	DZ HYP 0.01% 27/10/2028	124,158	0.00
EUR 300,000	DZ HYP 0.1% 31/8/2026	266,148	0.01
EUR 445,000	DZ HYP 0.5% 30/9/2026	399,806	0.01
EUR 100,000	DZ HYP 0.875% 30/1/2029	86,697	0.00
EUR 3,400,000	Eurogrid 1.113% 15/5/2032*	2,668,228	0.09
EUR 2,000,000	Eurogrid 1.5% 18/4/2028*	1,777,772	0.06
EUR 100,000	FCT Autonoria DE 2023 0% 26/1/2043	100,125	0.00
EUR 200,000	FCT Autonoria DE 2023 0% 26/1/2043	200,250	0.01
EUR 400,000	FCT Autonoria DE 2023 0% 26/1/2043	400,500	0.02
EUR 100,000	FCT Autonoria DE 2023 0% 26/1/2043	100,125	0.00
EUR 1,400,000	FCT Autonoria DE 2023 0% 26/1/2043	1,402,368	0.05
EUR 14,700,000	FMS Wertmanagement 0.375% 29/4/2030	12,004,387	0.41
EUR 10,935,000	Gemeinsame Deutsche Bundeslaender 0.625% 13/2/2029	9,404,100	0.32
EUR 6,000,000	Gemeinsame Deutsche Bundeslaender 0.75% 25/9/2028*	5,243,254	0.18
EUR 4,900,000	Hamburg Commercial Bank 0.5% 22/9/2026	4,346,545	0.15
EUR 3,800,000	Hannover Rueck 5.875% 26/8/2043	3,944,590	0.13
EUR 2,700,000	HeidelbergCement 3.75% 31/5/2032	2,520,410	0.08
EUR 400,000	ING-DiBa 0.01% 7/10/2028	331,930	0.01
EUR 1,512,000	Kreditanstalt fuer Wiederaufbau 0% 30/9/2026	1,348,334	0.05
EUR 2,181,000	Kreditanstalt fuer Wiederaufbau 0.125% 4/10/2024*	2,074,469	0.07
EUR 3,191,000	Kreditanstalt fuer Wiederaufbau 2.75% 15/3/2028*	3,126,382	0.11
EUR 200,000	Landesbank Baden-Wuerttemberg 0.01% 18/9/2028	166,422	0.01
EUR 575,000	Landesbank Baden-Wuerttemberg 0.375% 14/1/2026	525,030	0.02
EUR 200,000	Landesbank Hessen-Thueringen Girozentrale 0.01% 26/9/2029	161,169	0.01
EUR 3,600,000	Landesbank Hessen-Thueringen Girozentrale 4% 4/2/2030	3,490,236	0.12
EUR 125,000	Muenchener Hypothekenbank eG 0.01% 2/11/2040	68,433	0.00
EUR 250,000	Muenchener Hypothekenbank eG 2.5% 4/7/2028	239,035	0.01
EUR 334,000	Norddeutsche Landesbank-Girozentrale 0.625% 18/1/2027	299,099	0.01
EUR 6,035,000	NRW Bank 0.1% 9/7/2035	4,036,027	0.14
EUR 6,057,000	NRW Bank 0.375% 16/5/2029	5,064,212	0.17
EUR 124,000	NRW Bank 0.5% 17/6/2041	75,615	0.00
EUR 8,915,000	NRW Bank 0.625% 2/2/2029	7,644,791	0.26
EUR 61,187	Red & Black Auto Germany 6 UG 3.802% 15/10/2028	60,998	0.00
EUR 483,201	Red & Black Auto Germany 8 UG 3.152% 15/9/2030	480,444	0.02
EUR 289,921	Red & Black Auto Germany 8 UG 3.352% 15/9/2030	284,241	0.01
EUR 96,640	Red & Black Auto Germany 8 UG 3.752% 15/9/2030	93,417	0.00
EUR 2,625,000	RWE 4.125% 13/2/2035	2,529,673	0.09
EUR 100,000	Santander Consumer Bank 0.05% 14/2/2030	79,859	0.00
EUR 8,450,000	State of Hesse 0.375% 6/7/2026	7,649,532	0.26
EUR 4,820,000	State of North Rhine-Westphalia Germany 0.5% 15/1/2052	2,331,121	0.08
EUR 11,207,000	State of North Rhine-Westphalia Germany 0.6% 4/6/2041	6,891,026	0.24
EUR 1,000,000	State of North Rhine-Westphalia Germany 1% 16/1/2025	953,908	0.03
EUR 7,400,000	Volkswagen Bank 1.25% 10/6/2024	7,136,634	0.24
EUR 6,700,000	Volkswagen Financial Services 1.5% 1/10/2024*	6,441,681	0.22
EUR 3,575,000	Volkswagen Leasing 0% 12/7/2023	3,532,851	0.12
EUR 2,667,000	Volkswagen Leasing 0.375% 20/7/2026	2,337,079	0.08
EUR 3,300,000	Vonovia 2.375% 25/3/2032	2,689,644	0.09
		224,483,299	7.63
	International		
EUR 7,305,000	African Development Bank 0.5% 21/3/2029	6,181,053	0.21

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,301,000	European Investment Bank 0% 17/6/2027	1,132,351	0.04
EUR 1,122,000	European Investment Bank 0.1% 15/10/2026	1,001,896	0.03
EUR 12,238,000	European Investment Bank 0.2% 17/3/2036	8,141,697	0.28
EUR 19,328,000	European Investment Bank 0.25% 15/6/2040*	11,341,574	0.38
EUR 1,618,000	European Investment Bank 0.375% 15/5/2026	1,475,389	0.05
EUR 19,100,000	European Investment Bank 0.5% 13/11/2037*	12,702,663	0.43
EUR 13,474,000	European Investment Bank 0.875% 14/1/2028*	12,066,910	0.41
EUR 14,379,000	European Investment Bank 1.5% 15/6/2032*	12,362,633	0.42
EUR 249,000	European Stability Mechanism 0.75% 5/9/2028	217,431	0.01
EUR 4,300,000	European Stability Mechanism 1.85% 1/12/2055	2,949,733	0.10
EUR 10,200,000	European Union 0% 2/6/2028	8,588,833	0.29
EUR 4,473,000	European Union 0% 4/7/2035	2,962,155	0.10
EUR 5,381,023	European Union 0.45% 4/7/2041	3,135,482	0.11
EUR 6,500,000	European Union 0.7% 6/7/2051	3,284,776	0.11
EUR 11,424,000	European Union 2% 4/10/2027	10,793,567	0.37
EUR 9,839,000	European Union 2.5% 4/10/2052	8,023,803	0.27
EUR 6,407,000	European Union 2.75% 4/12/2037*	5,854,300	0.20
EUR 15,371,999	European Union 3% 4/3/2053	13,805,068	0.47
EUR 14,150,000	European Union 3.375% 4/11/2042	13,719,509	0.46
		139,740,823	4.74
	Ireland		
GBP 973,636	Agora UK 2021 5.052% 22/7/2031	1,059,311	0.04
EUR 2,725,000	AIB 4.625% 23/7/2029	2,654,627	0.09
GBP 434,262	Atom Mortgage 5.752% 22/7/2031	447,207	0.02
EUR 350,000	Avoca CLO XIV 0% 12/1/2031	146,020	0.01
EUR 100,000	Avoca CLO XIV 6.984% 12/1/2031	89,467	0.00
EUR 100,000	Avoca CLO XIV 8.634% 12/1/2031	85,453	0.00
EUR 8,480,000	Bank of Ireland Mortgage Bank 0.625% 14/3/2025*	7,955,173	0.27
EUR 1,507,564	Haus European Loan Conduit No 39 3.118% 28/7/2051	1,433,158	0.05
EUR 1,038,700	Haus European Loan Conduit No 39 3.568% 28/7/2051	933,433	0.03
EUR 548,841	Haus European Loan Conduit No 39 3.868% 28/7/2051	472,085	0.02
EUR 6,470,000	Ireland Government Bond 0% 18/10/2031	4,948,903	0.17
EUR 3,310,000	Ireland Government Bond 1.5% 15/5/2050	2,182,399	0.07
EUR 5,328,170	Ireland Government Bond 1.7% 15/5/2037	4,322,744	0.15
EUR 4,846,000	Ireland Government Bond 3% 18/10/2043	4,561,540	0.15
EUR 1,670,252	Last Mile Logistics Pan Euro Finance 3.432% 17/8/2033	1,607,505	0.05
EUR 573,404	Last Mile Logistics Pan Euro Finance 4.082% 17/8/2033	532,119	0.02
EUR 300,448	Last Mile Logistics Pan Euro Finance 4.582% 17/8/2033	271,560	0.01
EUR 999,794	Last Mile PE 2021 3.582% 17/8/2031	977,761	0.03
EUR 1,987,583	Last Mile PE 2021 3.732% 17/8/2031	1,894,800	0.06
EUR 666,860	Last Mile PE 2021 3.882% 17/8/2031	630,059	0.02
EUR 601,874	Last Mile PE 2021 4.282% 17/8/2031	559,482	0.02
EUR 1,006,340	LT Autorahoitus III 3.306% 17/12/2032	1,012,033	0.03
EUR 1,888,107	Pearl Finance 2020 4.082% 17/11/2032	1,867,546	0.06
EUR 1,128,144	Pearl Finance 2020 4.582% 17/11/2032	1,086,503	0.04
EUR 967,655	Pearl Finance 2020 5.182% 17/11/2032	934,755	0.03
EUR 431,650	River Green Finance 2020 3.443% 22/1/2032	410,434	0.01
EUR 223,100	River Green Finance 2020 3.793% 22/1/2032	212,102	0.01
EUR 469,435	SCF Rahoituspalvelut IX 3.383% 25/10/2030	465,928	0.02
EUR 228,502	Taurus 2019-1 FR 3.412% 2/2/2031	227,040	0.01
EUR 82,793	Taurus 2019-1 FR 3.962% 2/2/2031	80,740	0.00
EUR 79,727	Taurus 2019-1 FR 4.462% 2/2/2031	77,507	0.00
GBP 1,426,282	Taurus 2019-2 UK 5.265% 17/11/2029	1,607,365	0.05
GBP 917,575	Taurus 2019-2 UK 5.865% 17/11/2029	1,031,516	0.04
GBP 760,684	Taurus 2019-2 UK 6.165% 17/11/2029	848,852	0.03
GBP 370,280	Taurus 2021-1 UK 4.795% 17/5/2031	410,018	0.01
GBP 219,389	Taurus 2021-1 UK 5.245% 17/5/2031	238,228	0.01
GBP 358,368	Taurus 2021-1 UK 5.595% 17/5/2031	382,290	0.01
GBP 194,571	Taurus 2021-1 UK 6.545% 17/5/2031	206,841	0.01
GBP 628,254	Taurus 2021-4 UK 4.895% 17/8/2031	701,306	0.02
GBP 196,193	Taurus 2021-4 UK 6.045% 17/8/2031	207,590	0.01
EUR 825,812	Vita Scientia 2022-1 3.998% 27/2/2033	792,203	0.03
		50,565,603	1.71
	Italy		
EUR 1,000,000	A2A 1.5% 16/3/2028*	872,726	0.03

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 2,925,000	A2A 4.375% 3/2/2034*	2,877,381	0.10
EUR 3,300,000	ACEA 1.5% 8/6/2027*	2,988,957	0.10
EUR 113,029	Asset-Backed European Securitisation Transaction Seventeen 3.652% 15/4/2032	112,808	0.00
EUR 36,461	Asset-Backed European Securitisation Transaction Seventeen 4.202% 15/4/2032	36,013	0.00
EUR 36,461	Asset-Backed European Securitisation Transaction Seventeen 5.252% 15/4/2032	36,494	0.00
EUR 36,461	Asset-Backed European Securitisation Transaction Seventeen 6.252% 15/4/2032	36,176	0.00
EUR 4,742,000	ASTM 1.5% 25/1/2030	3,741,011	0.13
EUR 196,070	AutoFlorence 1 3.414% 25/12/2042	194,952	0.01
EUR 766,160	Autoflorence 2 3.146% 24/12/2044	746,516	0.03
EUR 296,898	Autoflorence 2 3.546% 24/12/2044	283,524	0.01
EUR 200,339	Autoflorence 2 4.746% 24/12/2044	193,018	0.01
EUR 2,525,000	Autostrade per l'Italia 4.75% 24/1/2031	2,425,616	0.08
EUR 10,200,000	Banca Monte dei Paschi di Siena 0.875% 8/10/2027	8,993,442	0.30
EUR 143,000	Brignole 2021 2.799% 24/7/2036	140,519	0.00
EUR 100,000	Brignole 2021 3.599% 24/7/2036	96,499	0.00
EUR 400,000	Credit Agricole Italia 0.125% 15/3/2033	274,870	0.01
EUR 100,000	Credit Agricole Italia 1% 25/3/2027	89,667	0.00
EUR 200,000	Credit Agricole Italia 1% 17/1/2045	115,234	0.00
EUR 10,145,000	Credito Emiliano 1.125% 17/1/2024	9,908,980	0.34
EUR 3,275,000	Enel 6.625% 16/4/2031	3,270,906	0.11
EUR 6,280,000	Eni 0.375% 14/6/2028	5,194,345	0.17
EUR 8,242,000	Eni 2.625% 13/1/2172	7,596,551	0.26
EUR 7,300,000	Intesa Sanpaolo 0.5% 5/3/2024	7,068,334	0.24
EUR 500,000	Intesa Sanpaolo 1% 25/9/2025	466,285	0.02
EUR 5,000,000	Italy Buoni Poliennali Del Tesoro 0% 1/8/2026	4,396,803	0.15
EUR 16,300,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	14,617,352	0.50
EUR 22,152,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	12,796,106	0.43
EUR 10,896,000	Italy Buoni Poliennali Del Tesoro 2.25% 1/9/2036	8,379,548	0.28
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	1,231,467	0.04
EUR 10,000,000	Italy Buoni Poliennali Del Tesoro 3.25% 1/3/2038	8,473,366	0.29
EUR 5,700,000	Italy Buoni Poliennali Del Tesoro 3.4% 1/4/2028	5,537,797	0.19
EUR 40,105,000	Italy Buoni Poliennali Del Tesoro 4% 30/4/2035	38,036,617	1.29
EUR 1,000,000	Italy Buoni Poliennali Del Tesoro 4.45% 1/9/2043	968,033	0.03
EUR 13,910,000	Italy Buoni Poliennali Del Tesoro 4.5% 1/10/2053	13,432,544	0.46
EUR 4,350,000	Italy Buoni Poliennali Del Tesoro 4.75% 1/9/2044*	4,393,154	0.15
EUR 2,500,000	Italy Buoni Poliennali Del Tesoro 5% 1/8/2039	2,596,258	0.09
EUR 2,000,000	Italy Buoni Poliennali Del Tesoro 5% 1/9/2040	2,081,075	0.07
EUR 1,048,000	Koromo Italy 0% 26/2/2035	1,049,309	0.04
EUR 5,545,000	Mediobanca Banca di Credito Finanziario 0.5% 1/10/2026	4,933,886	0.17
EUR 544,712	Progetto Quinto 2.664% 27/10/2036	541,468	0.02
EUR 4,189,000	Snam 1% 12/9/2034	2,923,608	0.10
EUR 8,535,000	UniCredit 2% 23/9/2029	7,950,779	0.27
		192,099,994	6.52
	Japan		
EUR 5,100,000	Sumitomo Mitsui Banking 0.01% 10/9/2025	4,610,680	0.16
	Latvia		
EUR 1,625,000	Latvia Government International Bond 3.5% 17/1/2028	1,605,963	0.05
	Lithuania		
EUR 3,300,000	Lithuania Government International Bond 2.125% 1/6/2032*	2,848,304	0.10
	Luxembourg		
EUR 646,000	BL Consumer Credit 2021 3.153% 25/9/2038	647,817	0.02
EUR 528,000	BL Consumer Credit 2021 3.503% 25/9/2038	519,792	0.02
EUR 657,000	BL Consumer Credit 2021 4.053% 25/9/2038	637,113	0.02
EUR 355,000	BL Consumer Credit 2021 5.253% 25/9/2038	338,903	0.01
EUR 1,300,000	Bumper De 2.972% 23/8/2032	1,302,876	0.05
EUR 10,156,000	European Financial Stability Facility 0% 20/1/2031*	7,886,032	0.27
EUR 22,110,000	European Financial Stability Facility 0.05% 17/10/2029	17,957,742	0.61
EUR 998,000	European Financial Stability Facility 0.7% 20/1/2050	523,700	0.02
EUR 13,000,000	European Financial Stability Facility 0.7% 17/1/2053	6,337,629	0.21
EUR 23,260,000	European Financial Stability Facility 0.75% 3/5/2027	21,007,269	0.71
EUR 1,205,000	European Financial Stability Facility 0.875% 10/4/2035	900,836	0.03
EUR 270,000	European Financial Stability Facility 1.2% 17/2/2045	178,211	0.01
EUR 1,678,000	European Financial Stability Facility 1.375% 31/5/2047	1,121,758	0.04
EUR 1,900,000	European Financial Stability Facility 1.75% 17/7/2053*	1,282,367	0.04

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 7,510,000	European Financial Stability Facility 1.8% 10/7/2048	5,383,220	0.18
EUR 18,170,000	European Financial Stability Facility 2.375% 21/6/2032	16,772,505	0.57
EUR 16,436,000	European Financial Stability Facility 2.875% 16/2/2033	15,828,772	0.54
EUR 900,000	FACT Master 3.356% 20/7/2028	890,685	0.03
EUR 664,885	Germany Compartment Consumer 2020-1 3.525% 14/11/2034	662,005	0.02
EUR 409,160	Germany Compartment Consumer 2020-1 4.125% 14/11/2034	403,420	0.01
EUR 204,580	Germany Compartment Consumer 2020-1 4.875% 14/11/2034	200,845	0.01
EUR 6,955,000	Medtronic Global 0.25% 2/7/2025	6,416,300	0.22
EUR 1,460,000	Medtronic Global 1.75% 2/7/2049	872,904	0.03
EUR 3,300,000	SELP Finance 3.75% 10/8/2027	3,134,802	0.11
EUR 851,000	State of the Grand-Duchy of Luxembourg 3% 2/3/2033	835,806	0.03
EUR 936,000	State of the Grand-Duchy of Luxembourg 3.25% 2/3/2043	916,840	0.03
EUR 4,800,000	Traton Finance Luxembourg 1.25% 24/3/2033	3,530,208	0.12
EUR 5,400,000	Traton Finance Luxembourg 4.125% 22/11/2025	5,361,498	0.18
		121,851,855	4.14
	Mongolia		
EUR 16,434,000	Montenegro Government International Bond 2.875% 16/12/2027*	13,041,570	0.44
	Netherlands		
EUR 200,000	ABN AMRO Bank 0.375% 14/1/2035	140,457	0.00
EUR 300,000	ABN AMRO Bank 0.4% 17/9/2041	173,784	0.01
EUR 400,000	ABN AMRO Bank 0.875% 14/1/2026	370,524	0.01
EUR 100,000	ABN AMRO Bank 1% 13/4/2031	83,240	0.00
EUR 200,000	ABN AMRO Bank 1.125% 12/1/2032	165,656	0.01
EUR 300,000	ABN AMRO Bank 1.375% 10/1/2034	244,289	0.01
EUR 200,000	ABN AMRO Bank 1.45% 12/4/2038	153,204	0.00
EUR 600,000	ABN AMRO Bank 1.5% 30/9/2030	525,027	0.02
EUR 3,200,000	ABN AMRO Bank 4.5% 21/11/2034	3,149,424	0.11
EUR 6,600,000	ABN AMRO Bank 5.125% 22/2/2033	6,524,100	0.22
EUR 3,000,000	Achmea Bank 0.01% 16/6/2025	2,754,495	0.09
EUR 2,800,000	Achmea Bank 3% 31/1/2030	2,716,364	0.09
EUR 5,900,000	Aegon Bank 0.01% 16/11/2057	5,337,553	0.18
EUR 300,000	Aegon Bank 0.375% 9/6/2036	201,714	0.01
EUR 5,615,000	BNG Bank 0.125% 19/4/2033	4,062,479	0.14
EUR 4,210,000	BNG Bank 0.75% 11/1/2028	3,724,040	0.13
EUR 3,100,000	BNG Bank 0.805% 28/6/2049	1,660,236	0.05
EUR 3,647,000	BP Capital Markets 1.467% 21/9/2041	2,256,873	0.07
EUR 300,000	Cooperatieve Rabobank 0.01% 2/7/2030	235,065	0.01
EUR 500,000	Cooperatieve Rabobank 0.875% 8/2/2028	442,380	0.01
EUR 700,000	Cooperatieve Rabobank UA 0.75% 21/6/2039*	460,057	0.02
EUR 4,900,000	de Volksbank 0.01% 16/9/2024*	4,612,262	0.16
EUR 200,000	de Volksbank 0.75% 24/10/2031	160,418	0.01
EUR 809,490	Domi 2021-1 2.676% 15/6/2053	802,993	0.03
EUR 143,000	Domi 2023-1 0% 15/2/2055	142,235	0.01
EUR 625,000	Domi 2023-1 0% 15/2/2055	624,097	0.02
EUR 1,023,164	Dutch Property Finance 2020-2 3.258% 28/1/2058	1,020,747	0.04
EUR 290,000	Dutch Property Finance 2020-2 3.818% 28/1/2058	285,277	0.01
EUR 1,146,404	Dutch Property Finance 2021-1 3.118% 28/7/2058	1,143,739	0.04
EUR 740,000	Dutch Property Finance 2021-1 3.568% 28/7/2058	724,902	0.02
EUR 630,000	Dutch Property Finance 2021-2 3.268% 28/4/2059	611,416	0.02
EUR 365,000	Dutch Property Finance 2021-2 3.518% 28/4/2059	346,356	0.01
EUR 3,709,000	Dutch Property Finance 2023-1 3.426% 28/4/2064	3,693,933	0.13
EUR 1,225,000	EDP Finance 3.875% 11/3/2030	1,207,752	0.04
EUR 2,975,000	ELM for Firmenich International 3.75% 3/9/2171	2,854,364	0.10
EUR 150,000	ELM for Helvetia Schweizerische Versicherungsgesellschaft 3.375% 29/9/2047	136,875	0.00
EUR 5,025,000	EnBW International Finance 4% 24/1/2035	4,842,190	0.16
EUR 1,725,000	EnBW International Finance 4.049% 22/11/2029	1,729,589	0.06
EUR 5,350,000	Enel Finance International 0.875% 28/9/2034	3,564,973	0.12
USD 9,000,000	Enel Finance International 7.5% 14/10/2032	9,127,203	0.31
EUR 14,100,000	Iberdrola International 1.874% 28/4/2171	12,619,500	0.43
EUR 8,100,000	ING Bank 0.5% 17/2/2027	7,205,152	0.24
EUR 1,100,000	ING Bank 0.75% 18/2/2029	943,542	0.03
EUR 19,700,000	ING Groep 0.1% 3/9/2025	18,474,780	0.63
EUR 2,200,000	ING Groep 0.25% 18/2/2029	1,775,064	0.06
EUR 5,700,000	ING Groep 0.25% 1/2/2030	4,413,264	0.15
EUR 2,900,000	ING Groep 4.125% 24/8/2033	2,736,150	0.09
EUR 407,000	Jubilee Place 3.428% 17/1/2059	391,839	0.01

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The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 408,661	Jubilee Place 2020-1 3.328% 17/10/2057	409,067	0.01
EUR 1,025,000	Koninklijke Philips 2% 30/3/2030*	883,719	0.03
EUR 62,400	Magoi 2019 2.964% 27/7/2039	61,857	0.00
EUR 31,172	Magoi 2019 3.364% 27/7/2039	30,706	0.00
EUR 31,250	Magoi 2019 3.764% 27/7/2039	30,388	0.00
EUR 31,250	Magoi 2019 4.564% 27/7/2039	30,395	0.00
EUR 200,000	Nationale-Nederlanden Bank 0.125% 24/9/2029	161,144	0.01
EUR 5,600,000	Nationale-Nederlanden Bank 0.5% 10/10/2056	5,317,844	0.18
EUR 8,300,000	Nationale-Nederlanden Bank 0.625% 11/9/2055	7,679,307	0.26
EUR 300,000	Nationale-Nederlanden Bank 1% 25/9/2028	262,742	0.01
EUR 900,000	Naturgy Finance 2.374% 23/2/2172	785,025	0.03
EUR 18,380,000	Netherlands Government Bond 0% 15/7/2030†	14,866,663	0.51
EUR 9,065,000	Netherlands Government Bond 0.5% 15/1/2040	6,084,373	0.21
EUR 5,050,000	Netherlands Government Bond 2.5% 15/7/2033	4,822,498	0.16
EUR 12,563,000	Netherlands Government Bond 2.75% 15/1/2047*	12,200,935	0.41
EUR 1,695,000	NN 4.625% 8/4/2044	1,679,164	0.06
EUR 700,000	Telefonica Europe 3% 4/12/2171	695,485	0.02
EUR 4,070,000	TenneT 0.5% 9/6/2031*	3,170,672	0.11
EUR 9,250,000	TenneT 4.5% 28/10/2034	9,745,615	0.33
EUR 2,925,000	Universal Music 3.75% 30/6/2032	2,817,535	0.09
EUR 400,000	Van Lanschot Kempen 0.875% 15/2/2059	359,394	0.01
EUR 3,700,000	Volkswagen International Finance 3.5% 17/6/2171	3,457,835	0.12
EUR 1,700,000	Volkswagen International Finance 4.375% 15/5/2030*	1,676,715	0.06
EUR 1,000,000	Vonovia Finance 2.25% 7/4/2030*	848,525	0.03
		199,649,176	6.77
	New Zealand		
EUR 5,900,000	ANZ New Zealand Int'l 0.125% 22/9/2023	5,796,956	0.20
EUR 6,065,000	ANZ New Zealand Int'l 0.5% 17/1/2024	5,898,334	0.20
EUR 6,207,000	ASB Finance 0.25% 21/5/2031	4,705,061	0.16
EUR 5,745,000	ASB Finance 0.625% 18/10/2024	5,451,028	0.19
EUR 5,800,000	Chorus 1.125% 18/10/2023	5,698,152	0.19
EUR 3,575,000	Chorus 3.625% 7/9/2029	3,452,574	0.12
NZD 6,946,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	4,729,308	0.16
		35,731,413	1.22
	Norway		
EUR 175,000	DNB Bank 0.05% 14/11/2023	170,884	0.01
EUR 5,125,000	DNB Bank 3.125% 21/9/2027	4,977,656	0.17
EUR 740,000	DNB Boligkreditt 0.01% 12/5/2028*	615,859	0.02
EUR 275,000	DNB Boligkreditt 0.01% 21/1/2031	209,542	0.01
EUR 400,000	DNB Boligkreditt 0.375% 20/11/2024	377,924	0.01
EUR 425,000	DNB Boligkreditt 0.625% 19/6/2025	396,342	0.01
EUR 300,000	DNB Boligkreditt 0.625% 14/1/2026	275,046	0.01
EUR 2,885,000	Eika Boligkreditt 0.5% 28/8/2025	2,666,894	0.09
EUR 200,000	Eika Boligkreditt 0.875% 1/2/2029	171,964	0.01
EUR 100,000	Eika Boligkreditt 2.5% 22/9/2028	94,813	0.00
EUR 4,280,000	Sbanken Boligkreditt 0.375% 26/4/2023	4,264,806	0.14
EUR 325,000	SpareBank 1 Boligkreditt 0.01% 22/9/2027*	276,572	0.01
EUR 11,460,000	SpareBank 1 Boligkreditt 0.05% 3/11/2028	9,423,329	0.32
EUR 8,252,000	SpareBank 1 Boligkreditt 0.125% 20/1/2028*	6,984,646	0.24
EUR 4,955,000	SpareBank 1 Boligkreditt 0.5% 30/1/2025*	4,660,648	0.16
EUR 10,575,000	SpareBank 1 Boligkreditt 1.75% 25/5/2027	9,803,012	0.33
EUR 4,635,000	Telenor 0% 25/9/2023	4,542,346	0.15
		49,912,283	1.69
	Poland		
EUR 5,015,000	Republic of Poland Government International Bond 0% 10/2/2025*	4,649,808	0.16
EUR 4,815,000	Republic of Poland Government International Bond 1% 25/10/2028*	4,102,777	0.14
EUR 4,350,000	Republic of Poland Government International Bond 2.75% 25/5/2032*	3,849,163	0.13
EUR 5,875,000	Republic of Poland Government International Bond 3.875% 14/2/2033	5,679,186	0.19
EUR 1,900,000	Republic of Poland Government International Bond 4.25% 14/2/2043	1,831,315	0.06
		20,112,249	0.68
	Portugal		
EUR 100,000	Banco BPI 0.25% 22/3/2024	96,439	0.00
EUR 12,000,000	Portugal Obrigacoes do Tesouro OT 2.875% 21/7/2026	11,889,750	0.40
EUR 14,830,000	Portugal Obrigacoes do Tesouro OT 3.5% 18/6/2038	14,266,089	0.48
EUR 146,900	Portugal Obrigacoes do Tesouro OT 4.1% 15/2/2045	150,756	0.01
EUR 798,899	TAGUS - Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 2 5.233% 23/9/2038	750,537	0.02

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 178,076	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 3.379% 28/10/2040	173,144	0.01
EUR 623,267	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 3.979% 28/10/2040	593,994	0.02
EUR 353,550	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	346,796	0.01
		28,267,505	0.95
	Singapore		
EUR 325,000	United Overseas Bank 0.01% 1/12/2027	274,085	0.01
	Slovakia		
EUR 4,500,000	Slovakia Government Bond 1% 14/5/2032	3,599,404	0.12
EUR 2,000,000	Slovakia Government Bond 2% 17/10/2047	1,395,515	0.05
EUR 13,290,000	Slovakia Government Bond 4% 23/2/2043	12,779,132	0.43
EUR 6,100,000	Vseobecna Uverova Banka 0.01% 23/6/2025	5,566,610	0.19
EUR 4,600,000	Vseobecna Uverova Banka 0.25% 26/3/2024*	4,422,670	0.15
		27,763,331	0.94
	Slovenia		
EUR 6,130,000	Slovenia Government Bond 0.275% 14/1/2030*	4,866,607	0.17
EUR 3,590,000	Slovenia Government Bond 0.488% 20/10/2050	1,521,047	0.05
		6,387,654	0.22
	Spain		
EUR 6,900,000	Adif Alta Velocidad 1.25% 4/5/2026	6,405,132	0.22
EUR 71,572	Autonoria Spain 2019 3.353% 27/12/2035	70,949	0.00
EUR 35,857	Autonoria Spain 2019 3.753% 27/12/2035	35,351	0.00
EUR 35,786	Autonoria Spain 2019 4.253% 27/12/2035	34,928	0.00
EUR 35,858	Autonoria Spain 2019 5.253% 27/12/2035	34,824	0.00
EUR 35,857	Autonoria Spain 2019 6.403% 27/12/2035	34,553	0.00
EUR 884,684	Autonoria Spain 2021 FT 3.203% 31/1/2039	874,334	0.03
EUR 241,278	Autonoria Spain 2021 FT 3.953% 31/1/2039	231,896	0.01
EUR 241,278	Autonoria Spain 2021 FT 5.053% 31/1/2039	230,506	0.01
EUR 160,852	Autonoria Spain 2021 FT 6.303% 31/1/2039	152,164	0.01
EUR 700,000	Autonoria Spain 2022 FT 3.243% 25/1/2040	703,687	0.02
EUR 100,000	Autonoria Spain 2022 FT 4.403% 26/1/2040	99,934	0.00
EUR 2,700,000	AyT Cedulas Cajas X Fondo de Titulizacion de Activos 3.75% 30/6/2025	2,679,267	0.09
EUR 4,000,000	Banco de Sabadell 0.125% 10/2/2028*	3,353,260	0.11
EUR 7,300,000	Banco de Sabadell 1% 26/4/2027*	6,534,963	0.22
EUR 6,500,000	Banco de Sabadell 1.75% 30/5/2029*	5,775,233	0.20
EUR 600,000	Banco Santander 0.01% 27/2/2025	556,344	0.02
EUR 200,000	Banco Santander 0.1% 27/2/2032	145,455	0.01
EUR 1,200,000	Banco Santander 0.125% 4/6/2030	928,392	0.03
EUR 5,500,000	Banco Santander 0.875% 9/5/2031*	4,418,810	0.15
EUR 2,500,000	Banco Santander 1% 7/4/2025*	2,356,909	0.08
EUR 20,600,000	Banco Santander 2.375% 8/9/2027	19,494,605	0.66
EUR 1,400,000	Banco Santander 3.375% 11/1/2030	1,373,326	0.05
EUR 200,000	Bankinter 3.05% 29/5/2028	193,028	0.01
EUR 1,043,045	BBVA Consumer Auto 2020-1 FTA 3.092% 20/1/2036	1,045,459	0.04
EUR 1,900,000	CaixaBank 0.75% 9/7/2026*	1,692,471	0.06
EUR 400,000	CaixaBank 1% 25/9/2025	371,903	0.01
EUR 500,000	CaixaBank 1.625% 14/7/2032	419,849	0.01
EUR 100,000	CaixaBank 4.125% 24/3/2036	102,320	0.00
EUR 9,300,000	Caja Rural de Navarra SCC 0.625% 1/12/2023*	9,094,283	0.31
EUR 2,900,000	Caja Rural de Navarra SCC 0.875% 8/5/2025	2,717,770	0.09
EUR 200,000	Eurocaja Rural 0.125% 22/9/2031	149,156	0.01
EUR 669,042	FT Santander Consumer Spain Auto 2020-1 2.747% 21/3/2033	670,055	0.02
EUR 382,310	FT Santander Consumer Spain Auto 2020-1 2.997% 21/3/2033	374,216	0.01
EUR 238,943	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	224,532	0.01
EUR 143,366	FT Santander Consumer Spain Auto 2020-1 3.997% 21/3/2033	138,703	0.01
EUR 3,800,000	Ibercaja Banco 0.25% 18/10/2023	3,724,024	0.13
EUR 400,000	Kutxabank 1.25% 22/9/2025*	374,912	0.01
EUR 600,000	Programa Cedulas TDA Fondo de Titulizacion de Activos 4.25% 10/4/2031	623,366	0.02
EUR 6,000,000	Santander Consumer Finance 0.375% 27/6/2024	5,723,460	0.19
EUR 17,500,000	Spain Government Bond 0% 31/1/2025	16,435,475	0.56
EUR 3,037,000	Spain Government Bond 0% 31/1/2027	2,666,015	0.09
EUR 740,000	Spain Government Bond 0.25% 30/7/2024	709,011	0.02
EUR 27,880,000	Spain Government Bond 0.8% 30/7/2029	23,702,461	0.80

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 4,034,000	Spain Government Bond 1% 30/7/2042	2,423,345	0.08
EUR 5,149,000	Spain Government Bond 1.3% 31/10/2026	4,793,150	0.16
EUR 4,950,000	Spain Government Bond 1.4% 30/4/2028	4,484,737	0.15
EUR 11,200,000	Spain Government Bond 1.9% 31/10/2052	7,054,880	0.24
EUR 15,371,000	Spain Government Bond 1.95% 30/4/2026	14,733,252	0.50
EUR 15,023,000	Spain Government Bond 2.55% 31/10/2032	13,732,299	0.46
EUR 3,377,000	Spain Government Bond 2.7% 31/10/2048	2,684,788	0.09
EUR 21,011,000	Spain Government Bond 2.75% 31/10/2024*	20,833,360	0.71
EUR 6,500,000	Spain Government Bond 2.8% 31/5/2026	6,381,797	0.22
EUR 20,360,000	Spain Government Bond 3.15% 30/4/2033	19,417,434	0.66
EUR 11,278,000	Spain Government Bond 3.45% 30/7/2043	10,348,975	0.35
EUR 7,386,000	Spain Government Bond 3.45% 30/7/2066	6,406,181	0.22
EUR 16,123,000	Spain Government Bond 3.9% 30/7/2039	15,905,017	0.54
EUR 5,085,000	Spain Government Bond 4.7% 30/7/2041	5,543,584	0.19
EUR 741,000	Spain Government Bond 4.9% 30/7/2040	824,604	0.03
		263,244,694	8.93
	Sweden		
EUR 2,800,000	Lansforsakringar Bank 0.875% 25/9/2023*	2,757,034	0.09
EUR 3,125,000	Lansforsakringar Hypotek 0.625% 29/1/2026	2,861,635	0.10
EUR 15,335,000	Skandinaviska Enskilda Banken 0.05% 1/7/2024*	14,601,297	0.50
EUR 3,500,000	Skandinaviska Enskilda Banken 0.75% 3/11/2031	2,989,458	0.10
EUR 5,360,000	Svenska Handelsbanken 0.125% 18/6/2024*	5,108,375	0.17
EUR 11,250,000	Svenska Handelsbanken 1.375% 23/2/2029*	9,569,738	0.32
EUR 1,961,000	Swedbank 0.25% 2/11/2026	1,716,846	0.06
EUR 2,500,000	Swedbank 0.3% 20/5/2027	2,187,500	0.07
EUR 20,250,000	Swedbank 1.3% 17/2/2027	17,941,262	0.61
EUR 775,000	Swedbank 3.625% 23/8/2032	718,425	0.03
EUR 350,000	Swedbank Hypotek 0.5% 5/2/2026	319,401	0.01
		60,770,971	2.06
	Switzerland		
EUR 10,539,000	Credit Suisse 0.65% 14/1/2028	8,053,008	0.27
EUR 4,800,000	Credit Suisse 2.875% 2/4/2032	3,512,640	0.12
EUR 3,907,000	Credit Suisse 7.75% 1/3/2029	3,883,128	0.13
EUR 350,000	Credit Suisse Schweiz 3.39% 5/12/2025	342,615	0.01
EUR 2,417,000	UBS 0.25% 29/1/2026	2,243,580	0.08
EUR 6,300,000	UBS 0.25% 3/11/2026	5,656,896	0.19
EUR 321,000	UBS 0.25% 5/11/2028	266,342	0.01
EUR 4,775,000	UBS 1.25% 17/4/2025	4,621,054	0.16
EUR 4,009,000	Zuercher Kantonalbank 2.02% 13/4/2028	3,637,199	0.12
		32,216,462	1.09
	United Kingdom		
GBP 131,730	Albion NO 4 4.625% 17/8/2062	150,665	0.01
EUR 3,725,000	Anglo American Capital 4.75% 21/9/2032	3,678,363	0.12
GBP 100,000	Annington Funding 3.935% 12/7/2047	79,838	0.00
GBP 614,147	Atlas Funding 2021-1 4.762% 25/7/2058	700,862	0.02
GBP 100,000	Atlas Funding 2021-1 5.362% 25/7/2058	113,669	0.00
GBP 100,000	Atlas Funding 2021-1 5.562% 25/7/2058	113,240	0.00
GBP 100,000	Atlas Funding 2021-1 6.112% 25/7/2058	113,176	0.00
GBP 555,000	Azure Finance NO 2 6.933% 20/7/2030	636,755	0.02
EUR 12,625,000	Barclays 5.262% 29/1/2034	12,664,769	0.43
GBP 100,000	Barley Hill NO 2 5.633% 27/8/2058	108,803	0.00
EUR 5,335,000	BAT International Finance 0.875% 13/10/2023	5,234,942	0.18
EUR 1,745,000	BAT International Finance 2.75% 25/3/2025*	1,706,440	0.06
EUR 6,839,000	BAT International Finance 3.125% 6/3/2029*	6,141,722	0.21
EUR 5,535,000	BP Capital Markets 1.231% 8/5/2031	4,409,624	0.15
EUR 2,235,000	BP Capital Markets 1.573% 16/2/2027	2,033,491	0.07
EUR 4,951,000	BP Capital Markets 3.625% 22/6/2171	4,342,377	0.15
GBP 587,080	Brass No 10 4.143% 16/4/2069	668,109	0.02
GBP 2,502,841	Brass No 11 4.695% 16/11/2070	2,880,156	0.10
GBP 179,403	Brass NO 8 4.665% 16/11/2066	205,376	0.01
EUR 9,525,000	Cadent Finance 0.625% 19/3/2030*	7,378,732	0.25
GBP 382,000	Canada Square Funding 2021-2 4.83% 17/6/2058	419,395	0.01
GBP 102,000	Canada Square Funding 2021-2 5.23% 17/6/2058	111,908	0.00
GBP 318,000	Canada Square Funding 6 5.267% 17/1/2059	343,849	0.01
GBP 178,000	Canada Square Funding 6 5.667% 17/1/2059	187,066	0.01
GBP 400,000	Canary Wharf Finance II 5.346% 22/10/2037	374,314	0.01
GBP 1,976,000	Canary Wharf Finance II 6.071% 22/10/2037	1,826,559	0.06
EUR 3,050,000	Channel Link Enterprises Finance 2.706% 30/6/2050	2,715,095	0.09
GBP 1,000,000	Channel Link Enterprises Finance 3.043% 30/6/2050	961,181	0.03

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
GBP 403,136	CMF 2020-1 4.533% 16/1/2057	460,192	0.02
GBP 220,000	CMF 2020-1 4.933% 16/1/2057	249,220	0.01
GBP 104,000	CMF 2020-1 5.183% 16/1/2057	116,924	0.00
GBP 105,000	Dignity Finance 4.696% 31/12/2049	76,459	0.00
GBP 267,000	Dowson 2022-2 6.633% 20/8/2029	307,184	0.01
GBP 800,000	Eastern Power Networks 6.25% 12/11/2036	1,006,198	0.03
GBP 1,265,000	Economic Master Issuer 3.988% 25/6/2074	1,445,151	0.05
GBP 920,000	Economic Master Issuer 4.233% 25/6/2073	1,043,524	0.04
GBP 269,167	Economic Master Issuer 2020-1 4.403% 25/6/2072	307,527	0.01
GBP 236,329	Elvet Mortgages 2020-1 4.521% 22/3/2065	271,417	0.01
GBP 1,374,000	Finsbury Square 4.604% 16/12/2067	1,526,573	0.05
GBP 844,000	Finsbury Square 4.854% 16/12/2067	921,269	0.03
GBP 161,641	Finsbury Square 2019-3 4.614% 16/12/2069	184,743	0.01
GBP 182,999	Finsbury Square 2019-3 5.604% 16/12/2069	209,052	0.01
GBP 256,905	Finsbury Square 2020-1 4.404% 16/3/2070	293,199	0.01
GBP 144,973	Finsbury Square 2020-1 4.954% 16/3/2070	164,707	0.01
GBP 253,549	Finsbury Square 2020-2 4.904% 16/6/2070	289,799	0.01
GBP 239,035	Friary No 7 4.518% 21/10/2070	273,724	0.01
GBP 965,000	Funding V 4.683% 15/10/2025	1,100,817	0.04
GBP 487,000	Funding V 5.133% 15/10/2025	550,735	0.02
GBP 116,000	Funding V 5.633% 15/10/2025	129,732	0.01
GBP 999,961	Gemgarto 2021-1 4.194% 16/12/2067	1,133,725	0.04
GBP 669,000	Gemgarto 2021-1 4.704% 16/12/2067	753,605	0.03
GBP 218,000	Gemgarto 2021-1 4.904% 16/12/2067	241,172	0.01
GBP 219,650	Gemgarto 2021-1 8.604% 16/12/2067	250,651	0.01
GBP 368,600	Greene King Finance 3.593% 15/3/2035	349,502	0.01
GBP 3,174,000	Holmes Master Issuer 4.507% 15/10/2072	3,631,424	0.12
GBP 712,049	Hops Hill No 1 4.883% 27/5/2054	811,168	0.03
GBP 155,991	Hops Hill No 1 5.533% 27/5/2054	176,922	0.01
GBP 199,992	Hops Hill No 1 5.783% 27/5/2054	224,796	0.01
GBP 99,998	Hops Hill No 1 6.283% 27/5/2054	111,395	0.00
GBP 1,259,998	Hops Hill No2 5.233% 27/11/2054	1,439,705	0.05
EUR 6,175,000	HSBC 3.019% 15/6/2027	5,878,137	0.20
EUR 8,600,000	HSBC 6.364% 16/11/2032	8,842,090	0.30
GBP 213,000	Lanark Master Issuer 4.515% 22/12/2069	243,573	0.01
GBP 623,000	Lanark Master Issuer 4.765% 22/12/2069	716,511	0.02
GBP 2,273,505	Lanebrook Mortgage Transaction 2020-1 4.664% 12/6/2057	2,596,808	0.09
GBP 630,000	Lanebrook Mortgage Transaction 2020-1 5.414% 12/6/2057	714,076	0.02
GBP 370,000	Lanebrook Mortgage Transaction 2020-1 5.814% 12/6/2057	417,411	0.01
GBP 267,000	Lanebrook Mortgage Transaction 2021-1 4.784% 20/7/2058	296,260	0.01
GBP 158,000	Lanebrook Mortgage Transaction 2021-1 5.084% 20/7/2058	170,663	0.01
GBP 103,000	Lanebrook Mortgage Transaction 2021-1 5.484% 20/7/2058	109,986	0.00
GBP 300,000	Lloyds Bank 5.125% 7/3/2025	343,258	0.01
GBP 583,384	London Wall Mortgage Capital 4.695% 15/5/2051	657,472	0.02
GBP 945,908	Mortimer BTL 2021-1 4.36% 23/6/2053	1,066,173	0.04
GBP 110,000	Mortimer BTL 2021-1 5.11% 23/6/2053	120,435	0.00
EUR 2,840,000	National Grid 0.553% 18/9/2029	2,246,604	0.08
EUR 4,825,000	National Grid 2.949% 30/3/2030	4,419,796	0.15
EUR 5,775,000	National Grid 4.275% 16/1/2035	5,559,102	0.19
EUR 500,000	National Westminster Bank 0.5% 15/5/2024	481,095	0.02
EUR 853,000	Nationwide Building Society 2.25% 25/6/2029	790,217	0.03
EUR 316,000	Nationwide Building Society 2.25% 16/5/2037	268,246	0.01
GBP 891,000	Newday Funding Master Issuer - Series 2021-1 4.903% 15/3/2029	1,011,404	0.03
GBP 524,000	Newday Funding Master Issuer - Series 2021-1 5.483% 15/3/2029	590,495	0.02
GBP 307,000	Newday Funding Master Issuer - Series 2021-3 5.283% 15/11/2029	343,118	0.01
EUR 44,841	Newgate Funding 2.264% 1/12/2050	40,909	0.00
GBP 842,911	Oat Hill NO 2 4.783% 27/5/2046	959,810	0.03
GBP 29,106	Orbita Funding 2020-1 4.513% 17/3/2027	33,262	0.00
GBP 623,093	Paragon Mortgages No 25 4.715% 15/5/2050	711,446	0.02
GBP 180,000	Paragon Mortgages No 25 5.015% 15/5/2050	205,498	0.01
GBP 140,000	Paragon Mortgages No 25 5.365% 15/5/2050	159,260	0.01

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
GBP 75,024	Paragon Mortgages No 26 4.995% 15/5/2045	85,699	0.00
GBP 748,003	Parkmore Point RMBS 2022-1 5.362% 25/7/2045	841,764	0.03
GBP 807,531	Precise Mortgage Funding 2019-1B 4.764% 12/12/2055	922,799	0.03
GBP 110,000	Precise Mortgage Funding 2020-1B 5.383% 16/10/2056	124,349	0.00
GBP 100,000	Precise Mortgage Funding 2020-1B 5.633% 16/10/2056	111,618	0.00
GBP 100,000	Precise Mortgage Funding 2020-1B 5.883% 16/10/2056	111,056	0.00
GBP 410,000	Residential Mortgage 32 5.849% 20/6/2070	464,173	0.02
GBP 531,442	RMAC NO 2 4.653% 12/6/2046	606,185	0.02
GBP 150,000	RMAC NO 2 5.133% 12/6/2046	171,491	0.01
GBP 190,000	RMAC NO 2 5.533% 12/6/2046	216,564	0.01
GBP 1,110,000	Sage AR Funding No 1 5.195% 17/11/2030	1,228,730	0.04
GBP 385,000	Sage AR Funding No 1 5.895% 17/11/2030	422,886	0.01
GBP 535,000	Sage AR Funding No 1 6.095% 17/11/2030	569,646	0.02
EUR 150,000	Santander UK 0.05% 12/1/2027	130,316	0.00
EUR 3,950,000	Santander UK 0.1% 12/5/2024	3,782,026	0.13
EUR 10,975,000	Santander UK 0.603% 13/9/2029	8,747,679	0.30
EUR 22,200,000	Santander UK 3.53% 25/8/2028	21,019,985	0.71
GBP 1,197,581	Silk Road Finance Number Six 4.51% 21/9/2067	1,368,949	0.05
GBP 600,000	Silverstone Master Issuer 4.318% 21/1/2070	685,023	0.02
GBP 222,300	Silverstone Master Issuer 4.598% 21/1/2070	254,195	0.01
EUR 1,713,000	Sky 2.5% 15/9/2026	1,633,550	0.06
EUR 4,100,000	SSE 1.75% 16/4/2030	3,525,741	0.12
EUR 4,386,000	SSE 4% 21/4/2171	3,999,308	0.14
GBP 394,307	Tesco Property Finance 1 7.623% 13/7/2039	499,842	0.02
GBP 805,921	Tesco Property Finance 3 5.744% 13/4/2040	891,440	0.03
GBP 492,664	Tesco Property Finance 4 5.801% 13/10/2040	548,065	0.02
EUR 8,775,000	Thames Water Utilities Finance 4.375% 18/1/2031	8,576,262	0.29
GBP 157,000	Together Asset Backed Securitisation 2021-1st1 4.739% 12/7/2063	174,420	0.01
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 5.039% 12/7/2063	116,394	0.00
GBP 884,200	Tower Bridge Funding 2020-1 5.019% 20/9/2063	1,013,848	0.03
GBP 560,000	Tower Bridge Funding 2020-1 5.749% 20/9/2063	641,591	0.02
GBP 145,000	Tower Bridge Funding 2020-1 6.099% 20/9/2063	165,432	0.01
GBP 115,000	Tower Bridge Funding 2020-1 7.099% 20/9/2063	132,560	0.00
GBP 381,999	Tower Bridge Funding 2021-1 5.348% 21/7/2064	433,780	0.02
GBP 364,999	Tower Bridge Funding 2021-1 5.698% 21/7/2064	413,345	0.01
GBP 252,000	Tower Bridge Funding 2021-1 5.998% 21/7/2064	283,089	0.01
GBP 540,791	Tower Bridge Funding 2021-2 4.726% 20/11/2063	613,206	0.02
GBP 252,999	Tower Bridge Funding 2021-2 5.046% 20/11/2063	283,463	0.01
GBP 140,000	Tower Bridge Funding 2021-2 5.446% 20/11/2063	155,270	0.01
GBP 168,999	Tower Bridge Funding 2021-2 5.746% 20/11/2063	179,564	0.01
GBP 331,000	Tower Bridge Funding 2022-1 4.649% 20/12/2063	365,366	0.01
GBP 195,000	Tower Bridge Funding 2022-1 4.899% 20/12/2063	210,156	0.01
GBP 1,902,000	Tower Bridge Funding 2023-1 4.928% 20/10/2064	2,185,243	0.07
GBP 149,000	Tower Bridge Funding 2023-1 5.628% 20/10/2064	170,078	0.01
GBP 114,000	Tower Bridge Funding 2023-1 6.578% 20/10/2064	129,986	0.00
GBP 128,000	Tower Bridge Funding 2023-1 7.728% 20/10/2064	146,354	0.01
GBP 483,030	Turbo Finance 9 4.763% 20/8/2028	552,596	0.02
GBP 1,250,000	Turbo Finance 9 5.583% 20/8/2028	1,426,924	0.05
GBP 300,000	Twin Bridges 2018-1 4.933% 12/9/2050	342,240	0.01
GBP 641,000	Twin Bridges 2018-1 5.433% 12/9/2050	733,239	0.03
GBP 345,000	Twin Bridges 2018-1 5.733% 12/9/2050	394,427	0.01
GBP 1,145,000	Twin Bridges 2020-1 5.564% 12/12/2054	1,312,162	0.04
GBP 390,000	Twin Bridges 2020-1 5.814% 12/12/2054	442,909	0.02
GBP 225,000	Twin Bridges 2020-1 6.564% 12/12/2054	255,332	0.01
GBP 788,518	Twin Bridges 2021-1 4.414% 12/3/2055	894,992	0.03
GBP 1,155,000	Twin Bridges 2021-1 4.964% 12/3/2055	1,303,070	0.04
GBP 436,000	Twin Bridges 2021-1 5.164% 12/3/2055	479,920	0.02
GBP 220,000	Twin Bridges 2021-1 5.664% 12/3/2055	238,607	0.01
GBP 618,000	Twin Bridges 2021-2 4.464% 12/9/2055	681,318	0.02
GBP 176,000	Twin Bridges 2021-2 4.714% 12/9/2055	190,025	0.01
GBP 187,000	Twin Bridges 2021-2 5.064% 12/9/2055	191,424	0.01
GBP 90,135	Twin Bridges 2021-2 6.464% 12/9/2055	102,278	0.00
GBP 318,218	Unique Pub Finance 7.395% 28/3/2024	368,151	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 4,470,000	WPP Finance 2016 1.375% 20/3/2025*	4,225,044	0.14
EUR 125,000	Yorkshire Building Society 0.01% 13/10/2027	105,294	0.00
		203,938,240	6.92
	United States		
EUR 438,000	Air Products and Chemicals 0.8% 5/5/2032	329,315	0.01
EUR 1,506,000	American Tower 0.875% 21/5/2029	1,201,570	0.04
EUR 844,000	American Tower 0.95% 5/10/2030	649,251	0.02
EUR 501,000	American Tower 1% 15/1/2032	367,555	0.01
EUR 1,780,000	AT&T 2.6% 19/5/2038	1,389,112	0.05
EUR 5,710,000	Bank of America 1.379% 7/2/2025	5,564,886	0.19
EUR 4,610,000	Booking 0.1% 8/3/2025	4,271,787	0.14
EUR 5,200,000	Citigroup 1.25% 6/7/2026	4,848,775	0.16
EUR 5,200,000	Citigroup 1.5% 24/7/2026	4,867,724	0.17
EUR 914,000	Comcast 0% 14/9/2026	800,010	0.03
EUR 4,361,000	Eli Lilly 1.375% 14/9/2061	2,147,204	0.07
EUR 6,990,000	Fidelity National Information Services 0.625% 3/12/2025	6,378,515	0.22
EUR 9,800,000	Goldman Sachs 0.875% 9/5/2029	7,897,918	0.27
EUR 4,725,000	International Business Machines 3.75% 6/2/2035	4,529,149	0.15
EUR 2,675,000	JPMorgan Chase 1.963% 23/3/2030	2,319,987	0.08
EUR 10,690,000	Morgan Stanley 0.637% 26/7/2024*	10,568,882	0.36
EUR 300,000	Morgan Stanley 2.103% 8/5/2026	286,275	0.01
EUR 7,400,000	Morgan Stanley 5.148% 25/1/2034	7,592,474	0.26
EUR 7,660,000	National Grid North America 0.75% 8/8/2023	7,575,702	0.26
EUR 2,215,000	US Bancorp 0.85% 7/6/2024	2,131,716	0.07
EUR 7,825,000	Verizon Communications 0.375% 22/3/2029	6,263,446	0.21
EUR 2,282,000	Verizon Communications 0.875% 19/3/2032	1,710,031	0.06
EUR 8,975,000	Verizon Communications 4.75% 31/10/2034	9,256,905	0.31
		92,948,189	3.15
Total Bonds		2,711,024,525	92.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		2,880,608,844	97.75
Total Portfolio		2,880,608,844	97.75
Other Net Assets		66,273,030	2.25
Total Net Assets (EUR)		2,946,881,874	100.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
BRL	13,050,000	USD	2,389,672	Bank of America	15/3/2023	100,863
BRL	13,490,000	USD	2,474,802	Barclays	15/3/2023	99,982
CNH	16,840,000	USD	2,440,861	Morgan Stanley	15/3/2023	(14,737)
CNH	16,220,000	USD	2,407,520	JP Morgan	15/3/2023	(67,289)
EUR	6,740,000	USD	7,125,798	Deutsche Bank	15/3/2023	46,516
EUR	5,870	NZD	10,000	Bank of America	18/4/2023	76
EUR	4,701,995	NZD	8,010,000	State Street	18/4/2023	61,374
EUR	427,345	SEK	4,820,000	HSBC Bank	18/4/2023	(7,463)
EUR	54,827,375	USD	59,620,000	Royal Bank of Canada	18/4/2023	(1,062,977)
EUR	404,056	USD	440,000	Bank of America	18/4/2023	(8,419)
EUR	77,017,033	GBP	68,730,000	Barclays	18/4/2023	(1,264,078)
EUR	578,835	USD	630,000	HSBC Bank	18/4/2023	(11,754)
EUR	2,079,805	USD	2,270,000	Morgan Stanley	18/4/2023	(48,191)
EUR	67,433	GBP	60,000	Standard Chartered Bank	18/4/2023	(904)
EUR	6,617,746	NOK	71,200,000	JP Morgan	15/3/2023	133,359
EUR	1,440,893	USD	1,570,000	BNY Mellon	18/4/2023	(30,892)
EUR	2,280,430	NOK	24,400,000	Morgan Stanley	15/3/2023	58,252
EUR	4,605,786	GBP	4,060,000	State Street	15/3/2023	(24,802)
EUR	9,130,000	USD	9,966,911	JP Morgan	15/3/2023	(232,231)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
EUR	2,328,827	NOK	25,300,000	UBS	15/3/2023	24,684
EUR	2,273,794	NOK	24,600,000	Bank of America	15/3/2023	33,402
EUR	564,080	HUF	216,429,091	RBS	16/3/2023	(6,274)
EUR	1,815,358	HUF	696,570,909	Citigroup	16/3/2023	(20,312)
GBP	4,060,000	EUR	4,614,632	Deutsche Bank	15/3/2023	15,955
HUF	753,954,297	EUR	1,867,305	JP Morgan	16/3/2023	119,587
HUF	159,045,703	EUR	394,355	HSBC Bank	16/3/2023	24,777
JPY	566,546,282	USD	4,313,916	Barclays	15/3/2023	(148,473)
JPY	68,453,718	USD	521,454	Morgan Stanley	15/3/2023	(18,146)
MXN	48,500,000	USD	2,442,118	JP Morgan	15/3/2023	185,653
NOK	73,100,000	EUR	6,802,639	Bank of America	15/3/2023	(145,213)
NOK	72,400,000	EUR	6,750,389	Deutsche Bank	15/3/2023	(156,715)
NOK	74,700,000	USD	7,334,812	Bank of America	15/3/2023	(86,676)
NOK	49,400,000	USD	4,766,854	Deutsche Bank	15/3/2023	21,344
NZD	3,940,000	USD	2,473,891	Bank of America	15/3/2023	(36,555)
SEK	4,990,000	EUR	448,680	Morgan Stanley	18/4/2023	1,464
USD	5,096,075	BRL	26,540,000	BNP Paribas	15/3/2023	16,705
USD	4,894,047	JPY	635,000,000	Morgan Stanley	15/3/2023	221,736
USD	4,866,219	ZAR	84,500,000	UBS	15/3/2023	252,902
USD	6,600,000	EUR	6,032,096	UBS	18/4/2023	155,028

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	2,550,701	MXN	48,500,000	Barclays	15/3/2023	(83,658)
USD	17,160,386	EUR	15,870,000	Deutsche Bank	15/3/2023	249,287
USD	230,000	EUR	210,130	Deutsche Bank	18/4/2023	5,482
USD	9,000,000	EUR	8,228,308	RBS	18/4/2023	208,679
USD	23,234,000	EUR	21,618,127	Standard Chartered Bank	18/4/2023	162,424
USD	7,317,024	NZD	11,500,000	Morgan Stanley	15/3/2023	197,132
USD	2,578,821	NOK	26,200,000	Deutsche Bank	15/3/2023	36,259
USD	15,200,000	EUR	14,191,368	Citigroup	18/4/2023	57,765
USD	2,342,504	ZAR	43,100,000	Citigroup	15/3/2023	(2,094)
ZAR	32,398,109	USD	1,868,683	State Street	15/3/2023	(99,716)
ZAR	9,901,891	USD	571,452	Barclays	15/3/2023	(30,780)
ZAR	43,000,000	USD	2,495,166	UBS	15/3/2023	(146,416)
ZAR	42,300,000	USD	2,367,528	Morgan Stanley	15/3/2023	(62,293)
Net unrealised depreciation						(1,326,371)
CHF Hedged Share Class						
CHF	2,124,256	EUR	2,149,309	BNY Mellon	15/3/2023	(12,870)
EUR	39,022	CHF	38,466	BNY Mellon	15/3/2023	336
Net unrealised depreciation						(12,534)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
GBP Hedged Share Class						
EUR	471,716	GBP	417,773	BNY Mellon	15/3/2023	(4,772)
GBP	20,668,189	EUR	23,301,398	BNY Mellon	15/3/2023	271,619
Net unrealised appreciation						266,847
JPY Hedged Share Class						
EUR	135	JPY	19,156	BNY Mellon	15/3/2023	3
JPY	994,444	EUR	7,072	BNY Mellon	15/3/2023	(220)
Net unrealised depreciation						(217)
PLN Hedged Share Class						
EUR	4,432	PLN	21,155	BNY Mellon	15/3/2023	(53)
PLN	1,551,034	EUR	325,620	BNY Mellon	15/3/2023	3,150
Net unrealised appreciation						3,097
USD Hedged Share Class						
EUR	10,732,767	USD	11,459,308	BNY Mellon	15/3/2023	(31,345)
USD	476,446,499	EUR	441,867,637	BNY Mellon	15/3/2023	5,678,156
Net unrealised appreciation						5,646,811
Total net unrealised appreciation						4,577,633

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
379	EUR	Euro BOBL	March 2023	(812,696)
15	EUR	Euro BOBL	March 2023	(32,860)
615	EUR	Euro Bund	March 2023	(2,056,827)
21	EUR	Euro Bund	March 2023	(88,120)
384	EUR	Euro BUXL	March 2023	(3,612,626)
2	EUR	Euro BUXL	March 2023	(12,320)
(117)	EUR	Euro Schatz	March 2023	111,939
16	EUR	Euro Schatz	March 2023	(12,372)
657	EUR	Euro-BTP	March 2023	(2,767,224)
(13)	EUR	Euro-OAT	March 2023	72,718
373	EUR	Euro-OAT	March 2023	(1,916,684)
1,728	EUR	Short-Term Euro-BTP	March 2023	(2,856,160)
(21)	JPY	Japanese 10 Year Bond (OSE)	March 2023	109,642
67	USD	US Treasury 10 Year Note (CBT)	June 2023	(33,618)
2	USD	US Treasury 10 Year Note (CBT)	June 2023	(1,004)
(73)	USD	US Ultra 10 Year Note	June 2023	61,604
(72)	USD	US Ultra Bond (CBT)	June 2023	149,996
(1)	USD	US Ultra Bond (CBT)	June 2023	2,083
(7)	GBP	Long Gilt	June 2023	7,190
(44)	USD	US Treasury 2 Year Note (CBT)	June 2023	22,621
Total				(13,664,718)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 66,320,000	Fund receives default protection on ITRAXX.EUR.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	19,415	(597,735)

The notes on pages 986 to 999 form an integral part of these financial statements.

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Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 2,968,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	BNP Paribas	20/12/2027	46,961	286,773
CDS	EUR 447,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	Goldman Sachs	20/12/2027	6,312	43,190
CDS	EUR 13,585,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	JP Morgan	20/12/2027	85,232	1,312,606
IFS	EUR 12,500,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 3.0595%	Goldman Sachs	16/9/2027	121,114	121,114
IFS	EUR 18,135,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.555%	Goldman Sachs	16/10/2027	539,766	539,766
IFS	EUR 14,870,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.72%	Goldman Sachs	16/10/2027	325,161	325,161
IFS	EUR 16,760,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.7%	Goldman Sachs	16/12/2027	161,771	161,771
IFS	EUR 12,620,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.654%	Goldman Sachs	16/9/2032	(262,373)	(262,373)
IFS	EUR 19,065,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.415%	Goldman Sachs	16/10/2032	(742,061)	(742,061)
IFS	EUR 15,030,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5475%	Goldman Sachs	16/10/2032	(399,701)	(399,701)
IFS	EUR 14,380,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.50481%	Goldman Sachs	16/12/2032	(252,593)	(252,593)
IRS	KRW 15,792,971,800	Fund receives Fixed 1.63%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/9/2023	(142,064)	(142,064)
IRS	KRW 38,994,981,250	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 1.59%	Bank of America	21/9/2023	(356,902)	(356,902)
IRS	EUR 7,780,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.1965%	Bank of America	15/8/2048	956,083	956,083
IRS	KRW 32,495,808,750	Fund receives Fixed 1.632%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	21/9/2023	(292,057)	(292,057)
IRS	EUR 8,160,000	Fund receives Fixed 0.6245%; and pays Floating EURIBOR 6 Month	Goldman Sachs	10/2/2029	(1,185,318)	(1,185,318)
IRS	EUR 6,000,000	Fund receives Fixed 0.547%; and pays Floating EURIBOR 6 Month	Goldman Sachs	9/3/2029	(907,955)	(907,955)
IRS	EUR 8,500,000	Fund receives Fixed 1.566%; and pays Floating EURIBOR 6 Month	Goldman Sachs	29/4/2032	(1,133,238)	(1,133,238)
IRS	EUR 37,590,000	Fund receives Fixed 2.618%; and pays Floating EURIBOR 1 Day	Goldman Sachs	9/2/2033	(447,076)	(434,139)
IRS	USD 42,620,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.01946%	Goldman Sachs	9/2/2033	425,414	449,041
IRS	EUR 16,600,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.898%	Goldman Sachs	16/2/2033	532,924	532,924
IRS	EUR 6,669,600	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.72691%	Goldman Sachs	4/11/2042	342,570	362,678
IRS	EUR 170,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.1539%	Goldman Sachs	15/8/2048	22,164	22,164
IRS	EUR 15,640,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.3321%	Goldman Sachs	15/8/2048	1,539,110	1,539,110
IRS	EUR 7,800,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.62744%	Goldman Sachs	15/8/2048	367,924	367,924
IRS	EUR 8,795,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.193%	Goldman Sachs	4/10/2052	975,510	975,510

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	EUR 6,755,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.2705%	Goldman Sachs	4/3/2053	646,766	646,766
IRS	KRW 16,702,858,200	Fund receives Fixed 1.6425%; and pays Floating KRW KORIBOR 3 Month	HSBC Bank	21/9/2023	(149,429)	(149,428)
Total					843,430	1,787,017

CDS: Credit Default Swaps
IFS: Inflation Rate Swaps
IRS: Interest Rate Swaps

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation EUR	Market Value EUR
GBP (51,090,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed annually from 25/8/2024; and pays Floating GBP SONIA annually from 25/8/2024	Citibank	25/8/2023	(122,290)	(343,562)
Total				(122,290)	(343,562)

Euro Corporate Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
1,231,818	BlackRock ICS Euro Liquid Environmentally Aware Fund~	121,721,255	4.43
135,128	iShares EUR Corp Bond 1-5yr UCITS ETF~	13,704,682	0.50
350,380	iShares Ultrashort Bond UCITS ETF~	35,020,481	1.28
Total Funds		170,446,418	6.21
BONDS			
	Australia		
EUR 6,000,000	APA Infrastructure 2% 15/7/2030	5,067,930	0.18
	Austria		
EUR 12,400,000	BAWAG 2.375% 26/3/2029	11,878,456	0.43
EUR 2,800,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 2% 25/8/2032	2,436,351	0.09
EUR 6,500,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 4.125% 18/1/2027	6,470,718	0.24
EUR 2,600,000	Kommunalkredit Austria 0.25% 14/5/2024	2,440,945	0.09
EUR 6,600,000	Raiffeisen Bank International 4.75% 26/1/2027	6,469,617	0.23
		29,696,087	1.08
	Belgium		
EUR 17,000,000	Argenta Spaarbank 1.375% 8/2/2029	14,428,750	0.52
EUR 3,200,000	Argenta Spaarbank 5.375% 29/11/2027	3,239,776	0.12
EUR 7,300,000	Belfius Bank 1.25% 6/4/2034	5,712,250	0.21
EUR 4,694,000	Euroclear Bank 0.125% 7/7/2025	4,321,062	0.16
EUR 6,800,000	FLUVIUS System Operator 0.25% 2/12/2030	5,156,757	0.19
EUR 9,300,000	Fluxys Belgium 1.75% 5/10/2027	8,173,073	0.29
EUR 16,100,000	KBC 0.125% 10/9/2026*	14,530,250	0.53
EUR 13,200,000	KBC 0.75% 21/1/2028	11,490,600	0.42
EUR 200,000	KBC 4.25% 24/10/2025	178,600	0.01
EUR 100,000	KBC 4.875% 25/4/2033	98,043	0.00
		67,329,161	2.45
	Canada		
EUR 200,000	Royal Bank of Canada 0.125% 23/7/2024	190,288	0.01
	Denmark		
EUR 5,625,000	Danske Bank 0.75% 9/6/2029*	4,602,656	0.16
EUR 9,039,000	Danske Bank 1% 15/5/2031	7,929,463	0.29
EUR 5,100,000	Danske Bank 1.5% 2/9/2030	4,618,050	0.17
EUR 2,700,000	Orsted 5.25% 8/12/3022*	2,676,240	0.10
		19,826,409	0.72
	Estonia		
EUR 4,168,000	Elering 0.875% 3/5/2023	4,145,930	0.15
EUR 9,700,000	Luminor Bank 5% 29/8/2024	9,689,815	0.35
		13,835,745	0.50
	Finland		
EUR 4,713,000	OP Corporate Bank 0.375% 16/6/2028	3,840,883	0.14
EUR 300,000	OP Corporate Bank 0.625% 27/7/2027	255,657	0.01
EUR 12,764,000	OP Corporate Bank 1.625% 9/6/2030	11,714,161	0.43
		15,810,701	0.58
	France		
EUR 100,000	AXA 4.25% 10/3/2043	92,305	0.00
EUR 4,300,000	Banque Federative du Credit Mutuel 0.01% 7/3/2025	3,968,019	0.14
EUR 3,400,000	Banque Federative du Credit Mutuel 1% 23/5/2025	3,184,620	0.12
EUR 15,700,000	Banque Federative du Credit Mutuel 1.25% 26/5/2027	14,029,259	0.51
EUR 700,000	Banque Federative du Credit Mutuel 3.625% 14/9/2032	672,056	0.02
EUR 29,700,000	Banque Federative du Credit Mutuel 5.125% 13/1/2033	29,082,537	1.06
EUR 1,000,000	BNP Paribas 0.375% 14/10/2027	867,880	0.03
EUR 11,700,000	BNP Paribas 0.5% 15/7/2025	11,125,998	0.41
EUR 300,000	BNP Paribas 0.5% 19/2/2028	255,630	0.01
EUR 6,900,000	BNP Paribas 0.5% 30/5/2028	5,858,756	0.21
EUR 18,700,000	BNP Paribas 0.875% 11/7/2030	14,859,488	0.54
EUR 39,400,000	BNP Paribas 2.5% 31/3/2032	35,049,058	1.28
EUR 300,000	BNP Paribas 2.75% 25/7/2028	278,030	0.01
EUR 19,900,000	Bouygues 5.375% 30/6/2042	20,869,428	0.76
EUR 10,900,000	BPCE 0.5% 15/9/2027*	9,446,158	0.34
EUR 500,000	BPCE 0.5% 14/1/2028	426,882	0.02
EUR 8,400,000	BPCE 2.125% 13/10/2046	6,038,634	0.22
EUR 24,600,000	BPCE 4% 29/11/2032	24,028,296	0.88
EUR 3,400,000	BPCE 4.625% 2/3/2030	3,381,436	0.12
EUR 6,100,000	BPCE 5.125% 25/1/2035	5,900,378	0.22
EUR 8,600,000	BPCE SFH 3% 17/10/2029	8,352,363	0.30
EUR 5,400,000	BPCE SFH 3.125% 20/1/2033	5,208,003	0.19
EUR 10,700,000	Cie de Saint-Gobain 1.625% 10/8/2025*	10,158,366	0.37
EUR 8,400,000	Cie de Saint-Gobain 2.125% 10/6/2028*	7,691,838	0.28
EUR 8,200,000	Coentreprise de Transport d'Electricite 0.875% 29/9/2024	7,801,906	0.29
EUR 4,000,000	Coentreprise de Transport d'Electricite 2.125% 29/7/2032*	3,379,492	0.12
EUR 4,800,000	Credit Agricole 1.625% 5/6/2030*	4,428,790	0.16
EUR 8,400,000	Credit Agricole 4% 12/10/2026	8,334,354	0.30
EUR 100,000	Credit Agricole Assurances 4.75% 27/9/2048	97,349	0.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 11,600,000	Credit Mutuel Arkea 1.125% 23/5/2029*	9,662,999	0.35
EUR 7,600,000	Credit Mutuel Arkea 3.375% 19/9/2027	7,338,446	0.27
EUR 13,000,000	Credit Mutuel Home Loan SFH 3.125% 22/6/2027	12,774,190	0.47
EUR 3,700,000	Electricite de France 1% 29/11/2033	2,602,285	0.10
EUR 3,400,000	Electricite de France 2% 9/12/2049	1,985,215	0.07
EUR 400,000	Electricite de France 3.375% 15/9/2171	308,000	0.01
EUR 9,100,000	Electricite de France 4.625% 25/1/2043	8,529,976	0.31
EUR 2,200,000	Engie 1.875% 19/9/2033	1,754,279	0.06
EUR 12,000,000	Engie 4% 11/1/2035	11,673,300	0.43
EUR 6,000,000	Engie 4.25% 11/1/2043	5,794,920	0.21
EUR 29,987,418	French Republic Government Bond OAT 0.75% 25/5/2052	15,396,365	0.56
EUR 12,841,000	French Republic Government Bond OAT 3% 25/5/2054	11,682,100	0.43
EUR 5,000,000	Groupe des Assurances du Credit Mutuel SADIR 1.85% 21/4/2042	3,675,356	0.13
EUR 5,000,000	La Banque Postale 1% 9/2/2028	4,326,116	0.16
EUR 31,300,000	La Banque Postale 4.375% 17/1/2030	30,556,625	1.12
EUR 6,800,000	La Poste 1.375% 21/4/2032	5,406,143	0.20
EUR 5,200,000	Orange 2.375% 15/4/2171	4,917,380	0.18
EUR 800,000	RTE Reseau de Transport d'Electricite SADIR 0.625% 8/7/2032	601,052	0.02
EUR 8,700,000	Societe Generale 2.748% 13/1/2025	8,725,709	0.32
EUR 8,300,000	Societe Generale 4.25% 6/12/2030	8,015,725	0.29
EUR 10,800,000	Teleperformance 3.75% 24/6/2029*	10,296,101	0.38
EUR 4,000,000	Terega 0.875% 17/9/2030	3,081,620	0.11
EUR 13,300,000	Thales 0% 26/3/2026	11,834,514	0.43
EUR 11,088,000	TotalEnergies 1.625% 25/1/2172	9,167,004	0.33
EUR 800,000	Valeo 1% 3/8/2028	639,760	0.02
EUR 12,000,000	Veolia Environnement 2.25% 20/4/2171	10,857,000	0.40
		446,469,489	16.27
	Germany		
EUR 8,600,000	Allianz 2.121% 8/7/2050	7,049,354	0.26
EUR 3,000,000	Allianz 2.6% 30/10/2031	2,038,800	0.07
EUR 5,300,000	Allianz 4.252% 5/7/2052	4,937,480	0.18
EUR 8,600,000	Allianz 4.597% 7/9/2038	8,401,340	0.31
EUR 200,000	Allianz 4.75% 24/10/2023	198,850	0.01
EUR 18,000,000	Bayer 2.375% 12/11/2079	16,623,972	0.61
EUR 10,000,000	Bayer 5.375% 25/3/2082*	9,106,500	0.33
EUR 300,000	Bayerische Landesbank 1% 23/9/2031*	251,960	0.01
EUR 12,700,000	Bayerische Landesbank 1.375% 22/11/2032	10,260,173	0.37
EUR 8,900,000	Bertelsmann 3.5% 29/5/2029	8,644,926	0.32
EUR 70,000,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	64,636,950	2.35
EUR 300,000	Commerzbank 1.25% 23/10/2023	295,695	0.01
EUR 2,300,000	Commerzbank 1.375% 29/12/2031*	1,919,925	0.07
EUR 10,600,000	Commerzbank 5.125% 18/1/2030	10,565,391	0.38
EUR 10,856,000	Deutsche Bahn Finance 1.125% 29/5/2051	5,902,854	0.21
EUR 3,600,000	Deutsche Bank 1.75% 19/11/2030	2,859,531	0.10
EUR 7,000,000	Deutsche Bank 4% 24/6/2032	6,310,150	0.23
EUR 19,300,000	Deutsche Bank 5% 5/9/2030	18,750,915	0.68
EUR 10,000,000	Deutsche Pfandbriefbank 0.1% 2/2/2026*	8,756,600	0.32
EUR 2,800,000	Deutsche Pfandbriefbank 0.125% 5/9/2024	2,629,424	0.10
EUR 4,200,000	Deutsche Pfandbriefbank 0.25% 17/1/2025	3,876,621	0.14
EUR 5,800,000	Deutsche Pfandbriefbank 4.375% 28/8/2026*	5,728,805	0.21
EUR 3,500,000	Eurogrid 0.741% 21/4/2033*	2,556,698	0.09
EUR 5,400,000	Eurogrid 1.113% 15/5/2032*	4,237,774	0.15
EUR 4,500,000	Eurogrid 1.875% 10/6/2025*	4,315,365	0.16
EUR 9,100,000	Evonik Industries 0.625% 18/9/2025*	8,364,629	0.31
EUR 11,000,000	Fraport Frankfurt Airport Services Worldwide 1.875% 31/3/2028*	9,620,545	0.35
EUR 4,000,000	Fraport Frankfurt Airport Services Worldwide 2.125% 9/7/2027*	3,614,600	0.13
EUR 1,664,000	Fresenius 1.125% 28/1/2033*	1,179,593	0.04
EUR 16,600,000	Fresenius 5% 28/11/2029	16,572,278	0.60
EUR 7,600,000	Hamburg Commercial Bank 0.5% 22/9/2026*	6,741,580	0.25
EUR 8,200,000	Hamburg Commercial Bank 0.75% 23/11/2023*	8,018,985	0.29
EUR 8,700,000	Hannover Rueck 5.875% 26/8/2043	9,031,035	0.33
EUR 6,023,000	HeidelbergCement 2.25% 3/6/2024*	5,900,275	0.21
EUR 4,275,000	HeidelbergCement 3.75% 31/5/2032	3,990,648	0.15
EUR 6,700,000	Landesbank Hessen-Thueringen Girozentrale 4% 4/2/2030*	6,495,717	0.24
EUR 11,600,000	Landesbank Hessen-Thueringen Girozentrale 4.5% 15/9/2032*	11,005,390	0.40
EUR 10,110,000	RWE 2.75% 24/5/2030	9,224,212	0.34
EUR 5,100,000	RWE 4.125% 13/2/2035	4,914,793	0.18
EUR 3,700,000	Vantage Towers 0% 31/3/2025	3,575,436	0.13
EUR 10,400,000	Vantage Towers 0.375% 31/3/2027	9,796,315	0.36

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 15,700,000	Vantage Towers 0.75% 31/3/2030*	14,466,168	0.53
EUR 5,700,000	Volkswagen Bank 1.25% 10/6/2024	5,497,137	0.20
EUR 7,910,000	Volkswagen Financial Services 1.5% 1/10/2024	7,605,030	0.28
EUR 8,717,000	Volkswagen Leasing 0.375% 20/7/2026	7,638,664	0.28
EUR 3,361,000	Volkswagen Leasing 1.375% 20/1/2025	3,199,200	0.11
EUR 10,900,000	Vonovia 1% 16/6/2033	7,427,040	0.27
EUR 3,400,000	Vonovia 5% 23/11/2030*	3,414,994	0.12
		378,150,317	13.77
	Hungary		
EUR 11,600,000	Erste Bank Hungary 1.25% 4/2/2026	10,502,872	0.38
	Iceland		
EUR 5,000,000	Arion Banki HF 0.375% 14/7/2025	4,413,525	0.16
	Ireland		
EUR 684,000	AIB 3.625% 4/7/2026	669,567	0.02
EUR 18,700,000	AIB 5.75% 16/2/2029	19,256,045	0.70
EUR 26,600,000	Bank of Ireland 1.875% 5/6/2026	25,008,106	0.91
EUR 504,000	Eaton Capital 0.128% 8/3/2026	447,856	0.02
EUR 12,413,000	GAS Networks Ireland 0.125% 4/12/2024	11,576,736	0.42
EUR 2,933,000	GAS Networks Ireland 1.375% 5/12/2026	2,678,812	0.10
EUR 6,565,000	Glencore Capital Finance 0.75% 1/3/2029	5,150,998	0.19
EUR 5,000,000	Glencore Capital Finance 1.125% 10/3/2028	4,180,422	0.15
EUR 15,401,000	Glencore Capital Finance 1.25% 1/3/2033	10,785,397	0.39
GBP 6,911,000	Zurich Finance Ireland Designated Activity 5.125% 23/11/2052	7,156,512	0.26
		86,910,451	3.16
	Italy		
EUR 3,495,000	A2A 1% 16/7/2029	2,841,225	0.10
EUR 5,625,000	A2A 4.375% 3/2/2034*	5,533,425	0.20
EUR 6,785,000	ACEA 0.5% 6/4/2029*	5,477,333	0.20
EUR 700,000	ACEA 1% 24/10/2026*	628,488	0.02
EUR 11,668,000	ASTM 1.5% 25/1/2030	9,205,002	0.33
EUR 10,871,000	ASTM 1.625% 8/2/2028*	9,349,127	0.34
EUR 4,404,000	ASTM 2.375% 25/11/2033*	3,325,570	0.12
EUR 6,800,000	Autostrade per l'Italia 4.75% 24/1/2031	6,532,352	0.24
EUR 834,000	Enel 2.25% 12/10/2026	719,285	0.03
EUR 6,175,000	Enel 6.625% 16/4/2031	6,167,281	0.23
EUR 9,800,000	Eni 0.375% 14/6/2028	8,105,825	0.29
EUR 1,000,000	Eni 1.625% 17/5/2028*	884,857	0.03
EUR 3,100,000	Eni 2% 18/5/2031*	2,629,389	0.10
EUR 7,455,000	Eni 2% 11/5/2171	6,297,611	0.23
EUR 3,588,000	Eni 2.625% 13/1/2172	3,307,016	0.12
EUR 4,766,000	FCA Bank 0% 16/4/2024	4,547,674	0.17
EUR 9,000,000	FCA Bank 4.25% 24/3/2024	9,002,530	0.33
EUR 13,735,000	Hera 0.25% 3/12/2030	10,214,514	0.37
EUR 10,100,000	Intesa Sanpaolo 5.25% 13/1/2030*	10,351,823	0.38
EUR 6,055,000	Iren 0.25% 17/1/2031*	4,401,834	0.16
EUR 7,400,000	Italgas 0.875% 24/4/2030	5,876,340	0.22
EUR 5,395,000	Italgas 1% 11/12/2031	4,127,057	0.15
EUR 2,569,000	Snam 0.75% 17/6/2030	1,998,154	0.07
		121,523,712	4.43
	Japan		
EUR 5,206,000	Nissan Motor 3.201% 17/9/2028*	4,638,286	0.17
USD 18,320,000	Nissan Motor 4.81% 17/9/2030*	14,891,276	0.54
EUR 13,700,000	Sumitomo Mitsui Trust Bank 0.01% 15/10/2027	11,482,614	0.42
EUR 700,000	Takeda Pharmaceutical 1% 9/7/2029	579,881	0.02
EUR 3,068,000	Takeda Pharmaceutical 1.375% 9/7/2032*	2,394,030	0.09
EUR 11,300,000	Takeda Pharmaceutical 2.25% 21/11/2026	10,653,780	0.39
		44,639,867	1.63
	Jersey		
EUR 259,000	Aptiv 1.5% 10/3/2025	246,306	0.01
EUR 5,400,000	Glencore Finance Europe 1.875% 13/9/2023	5,346,459	0.20
		5,592,765	0.21
	Luxembourg		
EUR 5,457,000	Becton Dickinson Euro Finance 0.334% 13/8/2028	4,484,590	0.16
EUR 2,500,000	Becton Dickinson Euro Finance 1.336% 13/8/2041	1,502,025	0.06
EUR 9,002,000	DH Europe Finance II 0.75% 18/9/2031	6,878,586	0.25
EUR 7,071,000	GELF Bond Issuer I 1.125% 18/7/2029	5,531,467	0.20
EUR 7,143,000	GELF Bond Issuer I 1.625% 20/10/2026*	6,321,662	0.23
EUR 18,824,000	Holcim Finance Luxembourg 0.625% 19/1/2033	12,970,489	0.47
EUR 13,249,000	Holcim Finance Luxembourg 1.5% 6/4/2025	12,629,623	0.46
EUR 5,234,000	Medtronic Global 1.125% 7/3/2027	4,709,187	0.17
EUR 4,000,000	Medtronic Global 1.625% 15/10/2050	2,280,343	0.08
EUR 7,075,000	Medtronic Global 1.75% 2/7/2049	4,229,995	0.16
EUR 5,125,000	Medtronic Global 2.625% 15/10/2025	4,981,193	0.18
EUR 500,000	Repsol Europe Finance 0.875% 6/7/2033	361,865	0.01
EUR 4,021,000	Segro Capital 1.875% 23/3/2030	3,370,836	0.12
EUR 4,600,000	SELP Finance 0.875% 27/5/2029*	3,577,052	0.13
EUR 11,880,000	SELP Finance 1.5% 20/11/2025	10,842,206	0.40
EUR 5,175,000	SELP Finance 3.75% 10/8/2027	4,915,939	0.18

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 15,471,000	SES 2.875% 27/8/2171	13,125,596	0.48
EUR 5,500,000	Traton Finance Luxembourg 1.25% 24/3/2033*	4,045,030	0.15
EUR 9,800,000	Traton Finance Luxembourg 4.125% 22/11/2025	9,730,126	0.35
		116,487,810	4.24
	Netherlands		
EUR 11,600,000	ABN AMRO Bank 4.5% 21/11/2034	11,416,662	0.42
EUR 3,600,000	Achmea Bank 3% 31/1/2030	3,492,468	0.13
EUR 4,452,000	BP Capital Markets 1.467% 21/9/2041	2,755,031	0.10
EUR 2,550,000	Coca-Cola HBC Finance 2.75% 23/9/2025*	2,480,653	0.09
EUR 6,000,000	de Volksbank 0.01% 16/9/2024	5,647,668	0.20
EUR 3,000,000	de Volksbank 1.75% 22/10/2030	2,722,050	0.10
EUR 500,000	Digital Dutch Finco 0.625% 15/7/2025	452,007	0.02
EUR 100,000	EDP Finance 1.625% 26/1/2026	94,168	0.00
EUR 2,075,000	EDP Finance 3.875% 11/3/2030*	2,045,784	0.07
EUR 8,270,000	ELM for Firmenich International 3.75% 3/9/2171*	7,934,652	0.29
EUR 13,550,000	EnBW International Finance 4% 24/1/2035	13,057,051	0.48
EUR 3,100,000	EnBW International Finance 4.049% 22/11/2029	3,108,246	0.11
EUR 5,000,000	Enel Finance International 0% 17/6/2024	4,755,725	0.17
EUR 8,375,000	Enel Finance International 0% 28/5/2026	7,368,451	0.27
EUR 10,813,000	Enel Finance International 0.875% 28/9/2034	7,205,243	0.26
EUR 2,488,000	Enel Finance International 1.125% 17/10/2034	1,718,611	0.06
USD 12,960,000	Enel Finance International 7.5% 14/10/2032	13,143,172	0.48
EUR 7,000,000	Iberdrola International 1.874% 28/4/2171	6,265,000	0.23
EUR 4,900,000	Iberdrola International 2.625% 26/3/2171*	4,815,475	0.18
EUR 2,400,000	Iberdrola International 3.25% 12/2/2172	2,320,800	0.09
EUR 6,700,000	ING Groep 0.1% 3/9/2025	6,279,382	0.23
EUR 20,700,000	ING Groep 0.25% 18/2/2029*	16,723,641	0.61
EUR 11,400,000	ING Groep 0.25% 1/2/2030	8,826,528	0.32
EUR 5,800,000	ING Groep 1.75% 16/2/2031	4,812,375	0.17
EUR 12,800,000	ING Groep 5.25% 14/11/2033*	13,209,600	0.48
EUR 5,457,000	Koninklijke Ahold Delhaize 1.125% 19/3/2026*	5,035,801	0.18
EUR 1,400,000	Naturgy Finance 2.374% 23/2/2172	1,221,150	0.04
EUR 6,626,000	Nederlandse Gasunie 1% 11/5/2026	6,057,816	0.22
EUR 4,000,000	Redexis Gas Finance 1.875% 28/5/2025	3,807,660	0.14
EUR 116,000	RELX Finance 0.5% 10/3/2028	98,627	0.01
EUR 2,500,000	Telefonica Europe 3% 4/12/2171	2,483,875	0.09
EUR 3,100,000	Telefonica Europe 7.125% 23/8/2028	3,187,265	0.12
EUR 7,675,000	TenneT 0.5% 9/6/2031	5,979,094	0.22
EUR 4,775,000	TenneT 0.875% 16/6/2035*	3,446,253	0.13
EUR 10,000,000	TenneT 4.5% 28/10/2034	10,535,800	0.38
EUR 8,450,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	7,551,490	0.28
EUR 6,275,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	5,287,331	0.19
EUR 5,000,000	Thermo Fisher Scientific Finance I 1.625% 18/10/2041	3,332,179	0.12
EUR 790,000	Universal Music 3.75% 30/6/2032	760,296	0.03
EUR 2,000,000	Volkswagen International Finance 3.5% 20/3/2030*	1,659,240	0.06
EUR 5,800,000	Volkswagen International Finance 3.5% 17/6/2171	5,420,390	0.20
EUR 5,000,000	Volkswagen International Finance 3.748% 28/12/2171	4,369,250	0.16
EUR 6,600,000	Volkswagen International Finance 3.875% 14/6/2171	5,890,529	0.21
EUR 1,900,000	Volkswagen International Finance 4.375% 15/5/2030*	1,873,976	0.07
EUR 12,000,000	Volkswagen International Finance 4.625% 24/3/2171	11,401,534	0.41
EUR 4,200,000	Volkswagen International Finance 4.625% 27/6/2171	3,828,528	0.14
EUR 3,025,000	Wolters Kluwer 3% 23/9/2026	2,947,832	0.11
		248,826,359	9.07
	New Zealand		
EUR 11,353,000	Chorus 0.875% 5/12/2026*	10,032,078	0.37
EUR 21,738,000	Chorus 1.125% 18/10/2023	21,356,281	0.78
EUR 6,010,000	Chorus 3.625% 7/9/2029	5,804,188	0.21
		37,192,547	1.36
	Norway		
EUR 4,161,000	DNB Bank 0.375% 18/1/2028	3,627,352	0.13
EUR 2,090,000	DNB Bank 1.125% 20/3/2028	2,092,090	0.08
EUR 568,000	DNB Bank 1.625% 31/5/2026	537,328	0.02
EUR 17,347,000	DNB Bank 3.125% 21/9/2027	16,848,274	0.61
EUR 5,550,000	DNB Bank 3.625% 16/2/2027*	5,457,814	0.20
		28,562,858	1.04
	Portugal		
EUR 7,700,000	EDP - Energias de Portugal 1.5% 14/3/2082	6,427,575	0.23
EUR 1,922,426	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	1,885,702	0.07
		8,313,277	0.30
	Singapore		
EUR 1,236,000	DBS 1.5% 11/4/2028	1,231,365	0.05
	South Korea		
USD 2,950,000	Woori Bank 4.875% 26/1/2028	2,756,020	0.10

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
	Spain		
EUR 6,400,000	Banco de Sabadell 3.5% 28/8/2026	6,348,211	0.23
EUR 6,100,000	Banco Santander 0.125% 4/6/2030	4,719,326	0.17
EUR 7,200,000	Banco Santander 3.25% 14/2/2028	7,061,583	0.26
EUR 4,500,000	Banco Santander 3.375% 11/1/2030*	4,414,263	0.16
EUR 4,400,000	Banco Santander 3.625% 21/12/2171	3,147,320	0.11
EUR 800,000	CaixaBank 0.375% 18/11/2026	713,136	0.03
EUR 900,000	CaixaBank 0.75% 9/7/2026	801,697	0.03
EUR 4,900,000	CaixaBank 5.375% 14/11/2030	5,021,986	0.18
EUR 2,034,000	NorteGas Energia Distribucion 2.065% 28/9/2027*	1,866,571	0.07
EUR 200,000	Santander Consumer Finance 0.375% 27/6/2024	190,782	0.01
EUR 300,000	Santander Consumer Finance 1% 27/2/2024*	291,810	0.01
		34,576,685	1.26
	Sweden		
EUR 321,000	Lansforsakringar Bank 0.125% 19/2/2025	295,641	0.01
EUR 4,016,000	Skandinaviska Enskilda Banken 1.375% 31/10/2028	3,931,664	0.14
EUR 8,400,000	Svenska Handelsbanken 0.5% 18/2/2030	6,536,704	0.24
EUR 4,700,000	Svenska Handelsbanken 1.375% 23/2/2029	3,994,255	0.15
EUR 9,014,000	Swedbank 0.25% 2/11/2026	7,891,712	0.29
EUR 14,015,000	Swedbank 0.3% 20/5/2027	12,263,125	0.45
EUR 9,020,000	Swedbank 1.3% 17/2/2027*	7,995,809	0.29
EUR 14,013,000	Swedbank 1.5% 18/9/2028*	13,809,811	0.50
EUR 3,373,000	Swedbank 3.625% 23/8/2032	3,126,771	0.11
EUR 12,275,000	Volvo Treasury 2.125% 1/9/2024	11,956,709	0.44
		71,802,201	2.62
	Switzerland		
EUR 8,710,000	Credit Suisse 0.25% 1/9/2028	6,417,049	0.23
EUR 21,908,000	Credit Suisse 0.65% 14/1/2028	16,740,231	0.61
EUR 13,985,000	Credit Suisse 2.875% 2/4/2032	10,234,223	0.37
EUR 8,145,000	Credit Suisse 7.75% 1/3/2029	8,095,234	0.30
EUR 9,859,000	UBS 0.25% 29/1/2026	9,151,617	0.33
EUR 5,972,000	UBS 0.25% 3/11/2026	5,362,378	0.20
EUR 10,351,000	UBS 0.25% 5/11/2028	8,588,480	0.31
EUR 12,488,000	UBS 1.25% 17/4/2025	12,085,387	0.44
EUR 12,979,000	UBS 2.75% 15/6/2027*	12,326,875	0.45
EUR 8,555,000	UBS 3.125% 15/6/2030*	7,942,975	0.29
USD 10,964,000	UBS 4.988% 5/8/2033*	9,596,256	0.35
		106,540,705	3.88
	United Kingdom		
EUR 7,650,000	Anglo American Capital 4.75% 21/9/2032	7,554,222	0.28
EUR 13,819,000	Barclays 0.75% 9/6/2025	13,207,186	0.48
EUR 259,000	Barclays 1.375% 24/1/2026	244,172	0.01
EUR 26,000,000	Barclays 5.262% 29/1/2034	26,081,900	0.95
EUR 15,173,000	BAT International Finance 0.875% 13/10/2023	14,888,430	0.54
EUR 11,088,000	BAT International Finance 2.25% 16/1/2030	9,005,928	0.33
EUR 3,100,000	BP Capital Markets 1.231% 8/5/2031	2,469,708	0.09
EUR 3,641,000	BP Capital Markets 1.953% 3/3/2025	3,505,718	0.13
EUR 1,000,000	BP Capital Markets 2.822% 7/4/2032	891,985	0.03
EUR 8,391,000	BP Capital Markets 3.625% 22/6/2171	7,359,500	0.27
EUR 15,000,000	British American Tobacco 3% 27/12/2171	12,293,250	0.45
EUR 1,691,000	British Telecommunications 1% 23/6/2024*	1,626,725	0.06
EUR 4,004,000	British Telecommunications 1% 21/11/2024*	3,806,303	0.14
EUR 17,625,000	Cadent Finance 0.625% 19/3/2030	13,653,559	0.50
EUR 5,855,000	Chanel Ceres 0.5% 31/7/2026*	5,162,061	0.19
EUR 17,275,000	Chanel Ceres 1% 31/7/2031	13,306,328	0.48
EUR 4,898,000	Channel Link Enterprises Finance 2.706% 30/6/2050	4,360,175	0.16
EUR 200,000	GlaxoSmithKline Capital 1.375% 12/9/2029	173,502	0.00
EUR 2,862,000	HSBC 0.641% 24/9/2029	2,321,797	0.09
EUR 25,297,000	HSBC 3.019% 15/6/2027	24,080,847	0.88
EUR 18,525,000	HSBC 6.364% 16/11/2032	19,046,479	0.69
EUR 8,567,000	Investec Bank 0.5% 17/2/2027	7,259,205	0.27
EUR 6,431,000	National Grid 0.163% 20/1/2028	5,308,985	0.19
EUR 4,671,000	National Grid 0.553% 18/9/2029	3,695,031	0.13
EUR 4,445,000	National Grid 2.949% 30/3/2030	4,071,709	0.15
EUR 11,225,000	National Grid 4.275% 16/1/2035	10,805,353	0.39
EUR 2,100,000	National Grid Electricity Distribution East Midlands 3.53% 20/9/2028	2,026,703	0.07
EUR 8,128,000	National Grid Electricity Transmission 0.823% 7/7/2032	6,029,554	0.22
EUR 4,205,000	Nationwide Building Society 0.25% 14/9/2028	3,380,746	0.12
EUR 722,000	Nationwide Building Society 2% 25/7/2029	689,185	0.03
EUR 14,373,000	Nationwide Building Society 3.25% 5/9/2029*	13,530,311	0.49
EUR 400,000	NatWest Markets 0.125% 12/11/2025	358,275	0.01
EUR 251,708	Paragon Mortgages No 12 3.134% 15/11/2038	228,822	0.01
EUR 22,175,000	Santander UK 0.603% 13/9/2029	17,674,695	0.64
EUR 11,554,000	Santander UK 3.53% 25/8/2028	10,939,861	0.40
EUR 4,386,000	SSE 1.75% 16/4/2030	3,771,682	0.14
EUR 9,625,000	SSE 2.875% 1/8/2029*	9,030,464	0.33
EUR 8,055,000	SSE 4% 21/4/2171*	7,344,831	0.27
USD 315,000	Standard Chartered 1.214% 23/3/2025	280,966	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 11,203,000	Tesco Corporate Treasury Services 0.375% 27/7/2029	8,710,613	0.32
GBP 3,498,000	Tesco Corporate Treasury Services 2.75% 27/4/2030	3,352,573	0.12
GBP 228,955	Tesco Property Finance 3 5.744% 13/4/2040	253,250	0.01
EUR 15,600,000	Thames Water Utilities Finance 4.375% 18/1/2031	15,278,640	0.56
		319,061,229	11.63
	United States		
EUR 1,674,000	Air Products and Chemicals 0.8% 5/5/2032	1,258,614	0.05
EUR 18,065,000	Altria 3.125% 15/6/2031	15,079,405	0.55
EUR 3,084,000	American Tower 0.875% 21/5/2029	2,460,585	0.09
EUR 11,941,000	American Tower 0.95% 5/10/2030	9,185,674	0.33
EUR 1,191,000	American Tower 1% 15/1/2032	873,769	0.03
EUR 3,000,000	American Tower 1.95% 22/5/2026*	2,778,368	0.10
EUR 16,127,000	Bank of America 2.824% 27/4/2033	14,130,363	0.52
EUR 205,000	BAT Capital 1.125% 16/11/2023	200,989	0.01
EUR 3,519,000	Becton Dickinson 0.034% 13/8/2025	3,194,249	0.12
EUR 10,691,000	Booking 0.1% 8/3/2025	9,906,655	0.36
EUR 4,700,000	Booking 4.25% 15/5/2029	4,717,926	0.17
EUR 21,800,000	Citigroup 1.25% 6/7/2026	20,327,559	0.74
EUR 6,500,000	Citigroup 1.5% 24/7/2026	6,084,655	0.22
EUR 1,450,000	Coca-Cola 0.125% 9/3/2029	1,170,041	0.04
EUR 4,268,000	Comcast 0% 14/9/2026	3,735,716	0.14
EUR 21,065,000	Eli Lilly 1.375% 14/9/2061	10,371,669	0.38
EUR 200,000	Fidelity National Information Services 0.625% 3/12/2025	182,504	0.01
EUR 8,213,000	Fidelity National Information Services 1% 3/12/2028	6,913,498	0.25
EUR 5,932,000	Fidelity National Information Services 1.1% 15/7/2024	5,703,593	0.21
EUR 2,300,000	Fidelity National Information Services 1.5% 21/5/2027	2,063,790	0.08
EUR 14,305,000	General Motors Financial 0.65% 7/9/2028*	11,496,732	0.42
EUR 5,000,000	General Motors Financial 0.85% 26/2/2026*	4,507,634	0.16
EUR 1,898,000	General Motors Financial 1.694% 26/3/2025*	1,807,376	0.07
EUR 500,000	Goldman Sachs 0.01% 30/4/2024	497,507	0.02
EUR 28,040,000	Goldman Sachs 0.875% 9/5/2029	22,597,716	0.82
EUR 551,000	International Business Machines 0.65% 11/2/2032	411,122	0.01
EUR 2,000,000	International Business Machines 1.25% 9/2/2034*	1,496,824	0.05
EUR 9,075,000	International Business Machines 3.75% 6/2/2035	8,698,841	0.32
EUR 23,259,000	JPMorgan Chase 1.963% 23/3/2030	20,172,182	0.74
EUR 2,793,000	Kraft Heinz Foods 2.25% 25/5/2028*	2,542,496	0.09
EUR 2,100,000	Linde 1.625% 1/12/2025*	2,005,223	0.07
EUR 31,496,000	Morgan Stanley 0.637% 26/7/2024	31,139,150	1.13
EUR 12,800,000	Morgan Stanley 5.148% 25/1/2034	13,132,928	0.48
EUR 10,000,000	MPT Operating Partnership / MPT Finance 0.993% 15/10/2026	7,380,450	0.27
EUR 5,843,000	Prologis Euro Finance 0.5% 16/2/2032	4,190,030	0.15
EUR 14,793,000	RELX Capital 1.3% 12/5/2025	13,995,623	0.51
EUR 69,428	SLM Student Loan Trust 2003-7 2.596% 15/12/2033	64,878	0.00
EUR 1,997,000	Thermo Fisher Scientific 1.875% 1/10/2049	1,220,971	0.04
EUR 5,465,000	Verizon Communications 0.375% 22/3/2029	4,374,407	0.16
EUR 1,604,000	Verizon Communications 0.875% 19/3/2032*	1,201,967	0.04
EUR 3,800,000	Verizon Communications 4.25% 31/10/2030	3,808,856	0.14
EUR 14,550,000	Verizon Communications 4.75% 31/10/2034	15,007,016	0.55
EUR 5,000,000	Wells Fargo 0.625% 14/8/2030	3,816,980	0.14
		295,906,531	10.78
Total Bonds		2,521,216,906	91.86
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		2,691,663,324	98.07
Total Portfolio		2,691,663,324	98.07
Other Net Assets		53,022,981	1.93
Total Net Assets (EUR)		2,744,686,305	100.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
CNH	15,690,000	USD	2,274,175	Morgan Stanley	15/3/2023	(13,730)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
CNH	15,810,000	USD	2,346,664	JP Morgan	15/3/2023	(65,589)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	6,240,000	USD	6,597,178	Deutsche Bank	15/3/2023	43,065
EUR	1,948,655	NZD	3,320,000	Standard Chartered Bank	18/4/2023	25,202
EUR	47,902,683	USD	52,090,000	Royal Bank of Canada	18/4/2023	(928,723)
EUR	21,705,513	GBP	19,370,000	Barclays	18/4/2023	(356,252)
EUR	742,320	USD	810,000	HSBC Bank	18/4/2023	(17,009)
EUR	6,106,920	NOK	65,700,000	JP Morgan	15/3/2023	123,434
EUR	2,102,855	NOK	22,500,000	Morgan Stanley	15/3/2023	53,716
EUR	578,868	USD	630,000	Morgan Stanley	18/4/2023	(11,721)
EUR	4,288,145	GBP	3,780,000	State Street	15/3/2023	(23,091)
EUR	8,750,000	USD	9,552,077	JP Morgan	15/3/2023	(222,565)
EUR	2,199,850	NOK	23,800,000	Bank of America	15/3/2023	32,316
EUR	2,245,983	NOK	24,400,000	UBS	15/3/2023	23,805
EUR	1,727,871	HUF	663,001,226	Citigroup	16/3/2023	(19,333)
EUR	536,896	HUF	205,998,774	RBS	16/3/2023	(5,972)
GBP	3,780,000	EUR	4,296,382	Deutsche Bank	15/3/2023	14,855
GBP	9,200,000	EUR	10,408,088	UBS	18/4/2023	70,397
HUF	717,619,150	EUR	1,777,314	JP Morgan	16/3/2023	113,823
HUF	151,380,850	EUR	375,350	HSBC Bank	16/3/2023	23,583
JPY	63,063,662	USD	480,395	Morgan Stanley	15/3/2023	(16,717)
JPY	521,936,338	USD	3,974,238	Barclays	15/3/2023	(136,783)
MXN	45,200,000	USD	2,275,953	JP Morgan	15/3/2023	173,021
NOK	67,600,000	EUR	6,290,812	Bank of America	15/3/2023	(134,288)
NOK	68,800,000	EUR	6,414,512	Deutsche Bank	15/3/2023	(148,699)
NOK	72,200,000	USD	7,089,336	Bank of America	15/3/2023	(83,776)
NOK	43,700,000	USD	4,216,832	Deutsche Bank	15/3/2023	18,882
NZD	3,760,000	USD	2,360,870	Bank of America	15/3/2023	(34,885)
USD	4,508,689	JPY	585,000,000	Morgan Stanley	15/3/2023	204,277
USD	4,581,936	ZAR	79,600,000	UBS	15/3/2023	236,264
USD	2,377,148	MXN	45,200,000	Barclays	15/3/2023	(77,965)
USD	16,206,286	EUR	14,990,000	Deutsche Bank	15/3/2023	233,070

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	5,000,000	EUR	4,652,261	Standard Chartered Bank	18/4/2023	34,954
USD	7,068,882	NZD	11,110,000	Morgan Stanley	15/3/2023	190,447
USD	2,470,550	NOK	25,100,000	Deutsche Bank	15/3/2023	34,737
USD	2,266,414	ZAR	41,700,000	Citigroup	15/3/2023	(2,026)
ZAR	30,176,962	USD	1,740,570	State Street	15/3/2023	(92,879)
ZAR	9,223,038	USD	532,274	Barclays	15/3/2023	(28,669)
ZAR	39,300,000	USD	2,280,466	UBS	15/3/2023	(133,818)
ZAR	42,600,000	USD	2,384,319	Morgan Stanley	15/3/2023	(62,734)
Net unrealised depreciation						(967,376)
CHF Hedged Share Class						
CHF	1,484,857	EUR	1,502,369	BNY Mellon	15/3/2023	(8,996)
EUR	110,533	CHF	109,070	BNY Mellon	15/3/2023	838
Net unrealised depreciation						(8,158)
GBP Hedged Share Class						
EUR	11,077	GBP	9,821	BNY Mellon	15/3/2023	(125)
GBP	743,725	EUR	838,464	BNY Mellon	15/3/2023	9,789
Net unrealised appreciation						9,664
JPY Hedged Share Class						
EUR	424,969	JPY	60,664,749	BNY Mellon	15/3/2023	6,958
JPY	4,701,763,355	EUR	33,436,904	BNY Mellon	15/3/2023	(1,038,782)
Net unrealised depreciation						(1,031,824)
SEK Hedged Share Class						
EUR	1,067,274	SEK	11,880,200	BNY Mellon	15/3/2023	(4,585)
SEK	607,560,592	EUR	54,337,539	BNY Mellon	15/3/2023	478,024
Net unrealised appreciation						473,439
USD Hedged Share Class						
EUR	4,443,832	USD	4,744,952	BNY Mellon	15/3/2023	(13,261)
USD	12,111,301	EUR	11,232,256	BNY Mellon	15/3/2023	144,387
Net unrealised appreciation						131,126
Total net unrealised depreciation						(1,393,129)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
(1,151)	EUR	Euro BOBL	March 2023	2,596,274
(57)	EUR	Euro Bund	March 2023	81,805
116	EUR	Euro BUXL	March 2023	(1,236,391)
52	EUR	Euro Schatz	March 2023	(56,167)
(149)	EUR	Euro-BTP	March 2023	151,980
(173)	EUR	Euro-OAT	March 2023	1,578,380
(38)	JPY	Japanese 10 Year Bond (OSE)	March 2023	89,605
298	GBP	3 Month SONIA	June 2023	64,178
(261)	USD	US Treasury 10 Year Note (CBT)	June 2023	126,989
(225)	USD	US Ultra 10 Year Note	June 2023	189,875
(53)	USD	US Ultra Bond (CBT)	June 2023	110,413
(62)	GBP	Long Gilt	June 2023	62,161
219	USD	US Treasury 2 Year Note (CBT)	June 2023	(112,194)
(46)	USD	US Treasury 5 Year Note (CBT)	June 2023	20,919
Total				3,667,827

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 135,000,000	Fund receives default protection on ITRAXX.EUR.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	155,471	(1,216,740)
CDS	EUR 5,600,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	Barclays	20/12/2023	(71,293)	65,750
CDS	EUR 2,503,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	BNP Paribas	20/12/2027	39,603	241,844
CDS	EUR 511,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	Goldman Sachs	20/12/2027	7,216	49,374
CDS	EUR 51,980,000	Fund receives default protection on ITRAXX.FINSR.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(22,023)	(266,663)
CDS	EUR 308,320,000	Fund receives default protection on ITRAXX.FINSUB.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(1,743,574)	7,132,348
CDS	EUR 3,486,000	Fund receives default protection on ING; and pays Fixed 1%	JP Morgan	20/12/2026	27,411	(1,357)
CDS	EUR 1,615,385	Fund receives default protection on ING; and pays Fixed 1%	JP Morgan	20/12/2026	5,104	(629)
CDS	EUR 8,374,250	Fund receives default protection on Credit Suisse; and pays Fixed 1%	JP Morgan	20/6/2027	472,367	728,134
CDS	EUR 5,289,250	Fund receives default protection on Credit Suisse; and pays Fixed 1%	JP Morgan	20/6/2027	299,316	459,896
CDS	EUR 9,340,445	Fund receives default protection on Telefonica; and pays Fixed 1%	JP Morgan	20/6/2027	(59,174)	(38,898)
CDS	EUR 11,986,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	JP Morgan	20/12/2027	75,200	1,158,107
CDS	EUR 6,000,000	Fund receives default protection on British American Tobacco; and pays Fixed 1%	Morgan Stanley	20/6/2027	2,909	27,884
IFS	EUR 5,070,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 3.0595%	Goldman Sachs	16/9/2027	49,124	49,124
IFS	EUR 8,245,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.555%	Goldman Sachs	16/10/2027	245,402	245,402
IFS	EUR 6,510,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.72%	Goldman Sachs	16/10/2027	142,354	142,354
IFS	EUR 9,680,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.7%	Goldman Sachs	16/12/2027	93,434	93,434
IFS	EUR 5,140,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.654%	Goldman Sachs	16/9/2032	(106,862)	(106,862)
IFS	EUR 8,635,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.415%	Goldman Sachs	16/10/2032	(336,097)	(336,097)
IFS	EUR 6,580,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5475%	Goldman Sachs	16/10/2032	(174,986)	(174,986)
IFS	EUR 8,630,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.50481%	Goldman Sachs	16/12/2032	(151,591)	(151,591)
IRS	EUR 81,074,053	Fund receives Fixed 0.4775%; and pays Floating EURIBOR 6 Month	Goldman Sachs	9/10/2026	(8,206,764)	(8,206,764)
IRS	EUR 81,074,053	Fund receives Fixed 0.54056%; and pays Floating EURIBOR 6 Month	Goldman Sachs	9/10/2026	(8,036,119)	(8,036,119)
IRS	EUR 79,863,993	Fund receives Fixed 0.6383%; and pays Floating EURIBOR 6 Month	Goldman Sachs	9/10/2026	(7,655,633)	(7,655,633)
IRS	EUR 25,879,294	Fund receives Fixed 0.6655%; and pays Floating EURIBOR 6 Month	Goldman Sachs	16/2/2027	(2,677,059)	(2,677,059)
IRS	EUR 7,115,689	Fund receives Fixed 1.799%; and pays Floating EURIBOR 6 Month	Goldman Sachs	16/4/2027	(446,681)	(446,681)
IRS	EUR 27,334,700	Fund receives Fixed 0.868%; and pays Floating EURIBOR 6 Month	Goldman Sachs	10/7/2028	(3,303,907)	(3,303,907)
IRS	EUR 15,267,430	Fund receives Fixed 0.8545%; and pays Floating EURIBOR 6 Month	Goldman Sachs	13/12/2028	(1,964,336)	(1,964,336)
IRS	EUR 27,864,000	Fund receives Fixed 0.7996%; and pays Floating EURIBOR 6 Month	Goldman Sachs	23/2/2032	(5,348,124)	(5,343,115)
IRS	EUR 56,000,000	Fund receives Fixed 2.4985%; and pays Floating EURIBOR 6 Month	Goldman Sachs	6/9/2032	(3,574,617)	(3,574,617)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 2,500,000	Fund receives Fixed 0.9775%; and pays Floating USD SOFR 1 Day	Goldman Sachs	20/10/2050	(1,001,737)	(1,001,738)
IRS	USD 2,500,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.9038%	Goldman Sachs	20/10/2050	1,010,306	1,010,306
IRS	EUR 9,940,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 0.79722%	Goldman Sachs	23/2/2052	3,822,483	3,805,672
IRS	EUR 22,000,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.19%	Goldman Sachs	6/9/2052	2,482,471	2,482,471
IRS	EUR 23,947,373	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.113%	Goldman Sachs	19/1/2053	3,010,577	3,010,577
IRS	EUR 8,221,782	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.14%	Goldman Sachs	19/1/2053	989,871	989,871
IRS	EUR 9,000,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.607%	Goldman Sachs	27/2/2053	261,524	261,524
Total					(31,688,434)	(22,549,720)

CDS: Credit Default Swap
IFS: Inflation Rate Swaps
IRS: Interest Rate Swaps

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
GBP (24,800,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed annually from 25/8/2024; and pays Floating GBP SONIA annually from 25/8/2024	Citibank	25/8/2023	(59,362)	(166,771)
EUR (150,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.37% Fixed annually from 12/4/2024; and pays Floating EURIBOR 6 Month semi-annually from 12/10/2023	Goldman Sachs	6/4/2023	(10,993,352)	(13,910,851)
EUR (150,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EURIBOR 6 Month semi-annually from 12/10/2023; and pays 1.37% Fixed annually from 12/4/2024	Goldman Sachs	6/4/2023	2,917,304	(197)
Total				(8,135,410)	(14,077,819)

Euro Reserve Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
57,329	BlackRock ICS Euro Liquid Environmentally Aware Fund~	5,664,906	4.63
Total Funds		5,664,906	4.63
COMMERCIAL PAPER			
	Finland		
EUR 1,000,000	OP Corporate Bank 0% 6/3/2023	999,531	0.82
EUR 2,000,000	OP Corporate Bank 0% 9/3/2023	1,998,661	1.63
EUR 2,000,000	OP Corporate Bank 0% 9/6/2023	1,984,073	1.62
		4,982,265	4.07
	France		
EUR 4,000,000	Antalis 0% 23/3/2023	3,992,759	3.26
EUR 1,000,000	Banque Fédérative du Crédit Mutuel 0% 20/4/2023	1,000,010	0.82
EUR 1,000,000	Banque Fédérative du Crédit Mutuel 0% 5/5/2023	994,901	0.81
EUR 2,000,000	Banque Fédérative du Crédit Mutuel 0% 2/1/2024	2,000,423	1.64
EUR 2,000,000	BPCE 0% 15/8/2023	1,969,951	1.61
EUR 2,000,000	BPCE 0% 2/1/2024	2,000,926	1.64
EUR 4,000,000	Credit Agricole Consumer Finance 0% 3/3/2023	3,998,865	3.27
EUR 2,000,000	FS Societe Generale Ossiam ETF 0% 31/7/2023	2,000,262	1.64
		17,958,097	14.69
	Germany		
EUR 2,000,000	SAP 0% 28/4/2023	1,990,983	1.63
	Ireland		
EUR 3,000,000	Matchpoint Finance 0% 28/3/2023	2,993,955	2.45
	Luxembourg		
EUR 1,000,000	Albion Capital 0% 22/5/2023	993,434	0.81
	Sweden		
EUR 2,000,000	Svenska Handelsbanken 0% 3/7/2023	1,979,611	1.62
	United Kingdom		
EUR 1,000,000	Barclays Bank 0% 1/3/2023	999,858	0.82
EUR 1,000,000	Barclays Bank 0% 7/8/2023	1,000,296	0.82
EUR 1,000,000	Barclays Bank 0% 6/11/2023	1,000,707	0.82
EUR 2,000,000	Barclays Bank 0% 10/11/2023	1,951,319	1.59
EUR 2,000,000	NTT Finance UK 0% 24/3/2023	1,996,380	1.63
EUR 1,000,000	NTT Finance UK 0% 24/3/2023	998,190	0.82
EUR 1,000,000	Standard Chartered Bank 0% 1/3/2023	999,858	0.82
		8,946,608	7.32
	United States		
EUR 2,000,000	Colgate-Palmolive 0% 2/3/2023	1,999,608	1.63
EUR 1,000,000	Sunderland Receivables 0% 17/3/2023	998,642	0.82
		2,998,250	2.45
Total Commercial Paper		42,843,203	35.04
CERTIFICATES OF DEPOSIT			
	Australia		
EUR 2,000,000	National Australia Bank 0% 7/6/2023	1,984,526	1.62
	Canada		
EUR 1,000,000	Toronto Dominion Bank 0% 2/6/2023	1,000,268	0.82
EUR 2,000,000	Toronto Dominion Bank 0% 14/7/2023	2,000,110	1.63
EUR 1,000,000	Toronto Dominion Bank 0% 21/7/2023	999,985	0.82
EUR 1,000,000	Toronto Dominion Bank 2.5% 25/5/2023	999,403	0.82
		4,999,766	4.09
	Finland		
EUR 1,500,000	Nordea Bank (London Branch) 0% 3/7/2023	1,484,996	1.22
	France		
EUR 1,000,000	BNP Paribas 0% 6/3/2023	999,504	0.82
	Japan		
EUR 1,000,000	Mitsubishi UFJ Trust and Banking 0% 14/4/2023	996,679	0.82
EUR 1,000,000	Mitsubishi UFJ Trust and Banking 0% 26/4/2023	995,689	0.81
EUR 2,000,000	Mizuho Corporate Bank 0% 6/3/2023	1,999,040	1.63
EUR 500,000	Mizuho Corporate Bank 0% 24/3/2023	499,144	0.41
EUR 1,000,000	Mizuho Corporate Bank 0% 5/4/2023	997,436	0.82
EUR 1,000,000	Mizuho International 0% 3/3/2023	999,725	0.82
EUR 1,000,000	Mizuho International 0% 9/5/2023	994,823	0.81
EUR 1,000,000	MUFG Bank 0% 10/3/2023	999,220	0.82
EUR 1,000,000	MUFG Bank 0% 17/3/2023	998,724	0.82
EUR 2,000,000	Sumitomo Mitsui Banking 0% 20/3/2023	1,997,094	1.63
EUR 2,000,000	Sumitomo Mitsui Banking 0% 21/3/2023	1,996,956	1.63
EUR 1,000,000	Sumitomo Mitsui Banking 0% 24/3/2023	998,271	0.82
EUR 500,000	Sumitomo Mitsui Banking 0% 13/4/2023	498,380	0.41
EUR 1,000,000	Sumitomo Mitsui Banking 0% 10/5/2023	994,482	0.81
		15,965,663	13.06
	South Korea		
EUR 1,500,000	KEB Hana Bank (London Branch) 0% 17/4/2023	1,494,593	1.22

~Investment in connected party fund, see further information in Note 10.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
	United Kingdom		
EUR 1,000,000	Standard Chartered Bank 0% 1/6/2023	992,507	0.81
EUR 1,500,000	Standard Chartered Bank 0% 4/8/2023	1,499,858	1.23
		2,492,365	2.04
Total Certificates of Deposit		29,421,413	24.07
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		77,929,522	63.74

Holding	Description	Market Value (EUR)	% of Net Assets
Other Transferable Securities			
COMMERCIAL PAPER			
	France		
EUR 1,000,000	BPCE 0% 24/1/2024**	1,000,000	0.82
Total Commercial Paper		1,000,000	0.82
Total Other Transferable Securities		1,000,000	0.82
Total Portfolio		78,929,522	64.56
Other Net Assets		43,330,025	35.44
Total Net Assets (EUR)		122,259,547	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 986 to 999 form an integral part of these financial statements.

Euro Short Duration Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
2,846,837	BlackRock ICS Euro Liquid Environmentally Aware Fund~	281,308,214	6.49
Total Funds		281,308,214	6.49
BONDS			
	Australia		
EUR 24,400,000	Commonwealth Bank of Australia 0.75% 28/2/2028	21,129,058	0.49
EUR 43,416,000	National Australia Bank 0.625% 16/3/2027	38,309,193	0.88
EUR 2,540,000	Westpac Banking 0.5% 16/1/2025	2,386,674	0.06
		61,824,925	1.43
	Austria		
EUR 16,100,000	BAWAG 2.375% 26/3/2029	15,422,834	0.36
EUR 5,400,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 4.125% 18/1/2027	5,375,673	0.12
EUR 3,200,000	Kommunalkredit Austria 0.25% 14/5/2024	3,004,240	0.07
EUR 7,400,000	Raiffeisen Bank International 1.5% 24/5/2028	6,752,685	0.15
EUR 29,000,000	Republic of Austria Government Bond 0% 15/7/2024*	27,726,320	0.64
		58,281,752	1.34
	Belgium		
EUR 19,100,000	Argenta Spaarbank 1% 6/2/2024	18,542,662	0.43
EUR 7,100,000	Argenta Spaarbank 5.375% 29/11/2027*	7,188,253	0.16
EUR 6,250,000	Euroclear Bank 0.125% 7/7/2025	5,753,438	0.13
EUR 5,600,000	KBC 0.125% 10/9/2026	5,054,000	0.12
EUR 10,500,000	KBC 4.875% 25/4/2033	10,294,511	0.24
EUR 800,000	KBC Bank 0% 3/12/2025	724,160	0.02
EUR 33,000,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025	31,293,529	0.72
		78,850,553	1.82
	Canada		
EUR 30,900,000	Bank of Montreal 1% 5/4/2026	28,406,833	0.66
EUR 24,200,000	Bank of Nova Scotia/The 0.01% 15/12/2027	20,353,168	0.47
EUR 7,100,000	Bank of Nova Scotia/The 0.45% 16/3/2026	6,417,122	0.15
EUR 26,600,000	Canadian Imperial Bank of Commerce 0.375% 10/3/2026	24,003,042	0.55
EUR 9,300,000	Federation des Caisses Desjardins du Quebec 0.25% 8/2/2027	8,127,642	0.19
EUR 20,000,000	Royal Bank of Canada 0.125% 26/4/2027	17,312,115	0.40
EUR 25,300,000	Toronto-Dominion Bank/The 0.864% 24/3/2027	22,588,473	0.52
		127,208,395	2.94
	Cayman Islands		
GBP 900,000	Trafford Centre Finance 4.832% 28/7/2035	790,852	0.02
	China		
EUR 20,725,000	China Development Bank 0% 27/10/2023	20,180,658	0.46
	Cyprus		
EUR 9,425,000	Cyprus Government International Bond 0% 9/2/2026*	8,412,614	0.19
EUR 49,000,000	Cyprus Government International Bond 0.625% 3/12/2024	46,635,505	1.08
EUR 7,538,000	Cyprus Government International Bond 3.75% 26/7/2023	7,573,617	0.17
		62,621,736	1.44
	Denmark		
EUR 19,500,000	Danske Bank 1% 15/5/2031	17,106,375	0.39
	Finland		
EUR 11,075,000	CRH Finland Services 0.875% 5/11/2023	10,870,057	0.25
EUR 20,000,000	Finland Government Bond 0% 15/9/2024*	19,045,616	0.44
EUR 16,000,000	Finland Government Bond 0.875% 15/9/2025*	15,124,880	0.35
EUR 8,800,000	OP Corporate Bank 1.625% 9/6/2030	8,076,200	0.19
		53,116,753	1.23
	France		
EUR 12,600,000	Arkea Home Loans SFH 3% 30/3/2027	12,316,122	0.28
EUR 1,300,000	Banque Federative du Credit Mutuel 3.875% 16/6/2032	1,219,185	0.03
EUR 9,400,000	BNP Paribas 0.5% 4/6/2026	8,661,544	0.20
EUR 13,400,000	BNP Paribas 2.5% 31/3/2032	11,920,238	0.28
EUR 16,200,000	BPCE 0.25% 15/1/2026	14,561,613	0.34
EUR 6,200,000	BPCE 4.625% 2/3/2030	6,166,148	0.14
EUR 36,900,000	Bpifrance SACA 0.125% 25/11/2023	35,989,308	0.83
EUR 49,600,000	Caisse Centrale du Credit Immobilier de France 0% 17/1/2024	48,057,192	1.11
EUR 16,400,000	Cie de Financement Foncier 0.05% 16/4/2024*	15,765,484	0.36
EUR 10,400,000	Cie de Saint-Gobain 0.625% 15/3/2024	10,074,540	0.23
EUR 6,800,000	Cie de Saint-Gobain 1.75% 3/4/2023	6,792,690	0.16
EUR 2,100,000	Coentreprise de Transport d'Electricite 1.5% 29/7/2028	1,840,354	0.04
EUR 14,400,000	Credit Agricole 1.625% 5/6/2030	13,278,280	0.31

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 8,900,000	Credit Agricole 4% 12/10/2026	8,830,446	0.20
EUR 25,400,000	Credit Mutuel Home Loan SFH 0.25% 30/4/2024*	24,425,402	0.56
EUR 502,898	FCT Autonoria 2019 3.253% 25/9/2035	502,073	0.01
EUR 68,010	FCT Autonoria 2019 3.603% 25/9/2035	67,614	0.00
EUR 45,409	FCT Autonoria 2019 4.003% 25/9/2035	44,596	0.00
EUR 67,908	FCT Autonoria 2019 5.103% 25/9/2035	66,952	0.00
EUR 68,010	FCT Autonoria 2019 6.103% 25/9/2035	66,286	0.00
EUR 110,315	FCT E-Carat 10 3.106% 20/12/2028	110,333	0.00
EUR 27,579	FCT E-Carat 10 3.506% 20/12/2028	27,500	0.00
EUR 13,789	FCT E-Carat 10 3.906% 20/12/2028	13,767	0.00
EUR 27,579	FCT E-Carat 10 4.756% 20/12/2028	27,460	0.00
EUR 282,986	FCT Noria 2018-1 3.264% 25/6/2038	282,832	0.01
EUR 110,734	FCT Noria 2018-1 3.514% 25/6/2038	109,872	0.00
EUR 123,038	FCT Noria 2018-1 4.664% 25/6/2038	120,738	0.00
EUR 1,556,070	FCT Noria 2021 3.503% 25/10/2049	1,522,814	0.04
EUR 666,887	FCT Noria 2021 3.903% 25/10/2049	645,583	0.02
EUR 300,000	FCT Pixel 2021 4.443% 25/2/2038	289,448	0.01
EUR 171,750,000	French Republic Government Bond OAT 0% 25/2/2025*	161,170,200	3.72
EUR 14,265,000	French Republic Government Bond OAT 0.5% 25/5/2026	13,130,585	0.30
EUR 106,415,000	French Republic Government Bond OAT 1% 25/11/2025*	100,531,049	2.32
EUR 37,570,000	French Republic Government Bond OAT 1.75% 25/11/2024*	36,636,323	0.85
EUR 40,000,000	French Republic Government Bond OAT 2.25% 25/5/2024*	39,507,380	0.91
EUR 2,542,144	Harmony French Home Loans FCT 2020-2 3.393% 27/8/2061	2,558,850	0.06
EUR 2,100,000	Harmony French Home Loans FCT 2020-2 4.043% 27/8/2061	2,083,120	0.05
EUR 7,939,576	Harmony French Home Loans FCT 2021-1 3.393% 27/5/2061	7,985,066	0.18
EUR 600,000	Harmony French Home Loans FCT 2021-1 3.643% 27/5/2061	583,543	0.01
EUR 25,400,000	La Banque Postale 1% 9/2/2028	21,976,671	0.51
EUR 3,072,000	TotalEnergies 1.625% 25/1/2172	2,539,776	0.06
EUR 15,661,000	TotalEnergies 1.75% 4/4/2171	15,035,565	0.35
EUR 9,884,000	TotalEnergies 2.625% 26/2/2172	9,326,847	0.21
EUR 12,600,000	Veolia Environnement 2.25% 20/4/2171	11,399,850	0.26
		648,261,239	14.95
	Germany		
EUR 29,400,000	Bayer 2.375% 12/11/2079	27,152,488	0.63
EUR 7,100,000	Bertelsmann 3.5% 29/5/2029	6,896,514	0.16
EUR 153,566,000	Bundesobligation 0% 18/10/2024*	145,905,231	3.37
EUR 133,450,000	Bundesobligation 0% 11/4/2025*	125,105,482	2.89
EUR 125,810,810	Bundesrepublik Deutschland Bundesanleihe 0.5% 15/2/2025*	119,620,132	2.76
EUR 80,000,000	Bundesschatzanweisungen 0.4% 13/9/2024*	76,686,800	1.77
EUR 187,000,000	Bundesschatzanweisungen 2.2% 12/12/2024*	183,908,150	4.24
EUR 4,000,000	Commerzbank 1.375% 29/12/2031*	3,339,000	0.08
EUR 7,400,000	Commerzbank 5.125% 18/1/2030	7,375,839	0.17
EUR 4,400,000	Deutsche Bank 5% 5/9/2030	4,274,820	0.10
EUR 14,500,000	Deutsche Pfandbriefbank 0.1% 2/2/2026*	12,697,070	0.29
EUR 8,100,000	Deutsche Pfandbriefbank 0.125% 5/9/2024	7,606,548	0.18
EUR 24,900,000	Deutsche Pfandbriefbank 0.25% 17/1/2025	22,982,824	0.53
EUR 5,200,000	Deutsche Pfandbriefbank 0.25% 27/10/2025	4,653,558	0.11
EUR 37,775,000	Fraport Frankfurt Airport Services Worldwide 1.625% 9/7/2024	36,489,517	0.84
EUR 9,500,000	Hamburg Commercial Bank 0.5% 22/9/2026	8,426,975	0.19
EUR 5,400,000	Landesbank Hessen-Thueringen Girozentrale 4% 4/2/2030	5,235,354	0.12
EUR 61,187	Red & Black Auto Germany 6 UG 3.802% 15/10/2028	60,998	0.00
EUR 61,187	Red & Black Auto Germany 6 UG 4.652% 15/10/2028	60,953	0.00
EUR 386,561	Red & Black Auto Germany 8 UG 3.152% 15/9/2030	384,355	0.01
EUR 386,561	Red & Black Auto Germany 8 UG 3.352% 15/9/2030	378,989	0.01
EUR 96,640	Red & Black Auto Germany 8 UG 3.752% 15/9/2030	93,417	0.00
EUR 16,801,000	Volkswagen Leasing 0.375% 20/7/2026	14,722,632	0.34
EUR 18,700,000	Vonovia 0.375% 16/6/2027	15,687,493	0.36
EUR 5,700,000	Vonovia 1.375% 28/1/2026	5,252,465	0.12
		834,997,604	19.27
	Iceland		
EUR 29,550,000	Iceland Government International Bond 0.1% 20/6/2024	28,038,518	0.65

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
	International		
EUR 21,700,000	European Union 0.8% 4/7/2025	20,448,018	0.47
EUR 22,843,279	European Union 3% 4/3/2053	20,514,770	0.47
EUR 20,011,000	European Union 3.375% 4/11/2042	19,402,198	0.45
		60,364,986	1.39
	Ireland		
GBP 5,738,856	Agora UK 2021 5.052% 22/7/2031	6,243,845	0.14
EUR 12,675,000	AIB 3.625% 4/7/2026	12,405,593	0.29
GBP 1,142,299	Atom Mortgage 5.752% 22/7/2031	1,176,349	0.03
EUR 150,000	Avoca CLO XIV 6.984% 12/1/2031	134,201	0.01
EUR 150,000	Avoca CLO XIV 8.634% 12/1/2031	128,180	0.00
EUR 12,625,000	Bank of Ireland 1.875% 5/6/2026	11,868,194	0.27
EUR 8,023,681	Haus European Loan Conduit No 39 3.118% 28/7/2051	7,627,669	0.18
EUR 1,038,700	Haus European Loan Conduit No 39 3.568% 28/7/2051	933,433	0.02
EUR 840,757	Haus European Loan Conduit No 39 3.868% 28/7/2051	723,175	0.02
EUR 31,000,000	Ireland Government Bond 3.4% 18/3/2024	31,093,349	0.72
EUR 15,000,000	Ireland Government Bond 5.4% 13/3/2025	15,665,587	0.36
EUR 1,331,397	Last Mile Logistics Pan Euro Finance 4.082% 17/8/2033	1,235,536	0.03
EUR 795,304	Last Mile Logistics Pan Euro Finance 4.582% 17/8/2033	718,836	0.02
EUR 6,169,730	Last Mile PE 2021 3.582% 17/8/2031	6,033,765	0.14
EUR 1,987,583	Last Mile PE 2021 3.732% 17/8/2031	1,894,800	0.04
EUR 938,803	Last Mile PE 2021 3.882% 17/8/2031	886,995	0.02
EUR 1,060,777	Last Mile PE 2021 4.282% 17/8/2031	986,063	0.02
EUR 7,892,288	Pearl Finance 2020 4.082% 17/11/2032	7,806,341	0.18
EUR 1,128,144	Pearl Finance 2020 4.582% 17/11/2032	1,086,503	0.03
EUR 1,354,717	Pearl Finance 2020 5.182% 17/11/2032	1,308,657	0.03
EUR 538,350	River Green Finance 2020 3.443% 22/1/2032	511,890	0.01
EUR 324,950	River Green Finance 2020 3.793% 22/1/2032	308,931	0.01
EUR 871,808	SCF Rahoituspalvelut IX 3.383% 25/10/2030	865,295	0.02
EUR 1,053,095	Taurus 2019-1 FR 3.412% 2/2/2031	1,046,360	0.02
EUR 236,113	Taurus 2019-1 FR 3.962% 2/2/2031	230,259	0.01
EUR 220,781	Taurus 2019-1 FR 4.462% 2/2/2031	214,634	0.00
GBP 8,111,744	Taurus 2019-2 UK 5.265% 17/11/2029	9,141,621	0.21
GBP 2,567,308	Taurus 2019-2 UK 5.865% 17/11/2029	2,886,105	0.07
GBP 2,077,618	Taurus 2019-2 UK 6.165% 17/11/2029	2,318,427	0.05
GBP 2,117,448	Taurus 2021-1 UK 4.795% 17/5/2031	2,344,690	0.05
GBP 855,715	Taurus 2021-1 UK 5.245% 17/5/2031	929,198	0.02
GBP 536,063	Taurus 2021-1 UK 5.595% 17/5/2031	571,847	0.01
GBP 483,449	Taurus 2021-1 UK 6.545% 17/5/2031	513,936	0.01
GBP 3,328,428	Taurus 2021-4 UK 4.895% 17/8/2031	3,715,454	0.09
GBP 410,222	Taurus 2021-4 UK 6.045% 17/8/2031	434,052	0.01
		135,989,770	3.14
	Italy		
EUR 236,996	Asset-Backed European Securitisation Transaction Seventeen 3.652% 15/4/2032	236,534	0.01
EUR 91,152	Asset-Backed European Securitisation Transaction Seventeen 4.202% 15/4/2032	90,033	0.00
EUR 87,506	Asset-Backed European Securitisation Transaction Seventeen 5.252% 15/4/2032	87,585	0.00
EUR 36,461	Asset-Backed European Securitisation Transaction Seventeen 6.252% 15/4/2032	36,176	0.00
EUR 341,111	AutoFlorence 1 3.414% 25/12/2042	339,166	0.01
EUR 810,379	Autoflorence 2 3.146% 24/12/2044	789,601	0.02
EUR 373,605	Autoflorence 2 3.546% 24/12/2044	356,775	0.01
EUR 200,339	Autoflorence 2 4.746% 24/12/2044	193,018	0.01
EUR 23,600,000	Banca Monte dei Paschi di Siena 0.875% 8/10/2027	20,808,356	0.48
EUR 143,000	Brignole 2021 2.799% 24/7/2036	140,519	0.00
EUR 100,000	Brignole 2021 3.599% 24/7/2036	96,499	0.00
EUR 814,966	Cassia 2022-1 6.154% 22/5/2034	737,544	0.02
EUR 6,875,000	Enel 6.375% 16/4/2028	6,883,594	0.16
EUR 8,730,000	Eni 2.625% 13/1/2172	8,046,335	0.18
EUR 17,600,000	Intesa Sanpaolo 0.5% 5/3/2024	17,041,464	0.39
EUR 10,150,000	Intesa Sanpaolo 1% 4/7/2024	9,750,750	0.23
EUR 47,000,000	Italy Buoni Poliennali Del Tesoro 0% 29/11/2023*	45,857,305	1.06
EUR 26,000,000	Italy Buoni Poliennali Del Tesoro 0% 15/8/2024*	24,665,878	0.57
EUR 37,000,000	Italy Buoni Poliennali Del Tesoro 0% 15/12/2024*	34,671,758	0.80

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 29,000,000	Italy Buoni Poliennali Del Tesoro 1.2% 15/8/2025	27,272,451	0.63
EUR 14,500,000	Italy Buoni Poliennali Del Tesoro 1.85% 1/7/2025	13,912,692	0.32
EUR 3,648,000	Koromo Italy 0% 26/2/2035	3,652,557	0.08
EUR 3,012,338	Progetto Quinto 2.664% 27/10/2036	2,994,398	0.07
EUR 599,000	Red & Black Auto Italy 5.279% 28/12/2031	571,040	0.01
EUR 4,375,000	Snam 0% 15/8/2025	3,976,481	0.09
		223,208,509	5.15
	Latvia		
EUR 775,000	Latvia Government International Bond 3.5% 17/1/2028	765,921	0.02
	Luxembourg		
EUR 18,800,000	Becton Dickinson Euro Finance 0.632% 4/6/2023	18,676,578	0.43
EUR 4,767,000	BL Consumer Credit 2021 3.153% 25/9/2038	4,780,406	0.11
EUR 528,000	BL Consumer Credit 2021 3.503% 25/9/2038	519,792	0.01
EUR 681,000	BL Consumer Credit 2021 4.053% 25/9/2038	660,386	0.02
EUR 355,000	BL Consumer Credit 2021 5.253% 25/9/2038	338,903	0.01
EUR 4,900,000	Bumper De 2.972% 23/8/2032	4,910,841	0.11
EUR 900,000	FACT Master 3.356% 20/7/2028	890,685	0.02
EUR 2,812,976	Germany Compartment Consumer 2020-1 3.525% 14/11/2034	2,800,790	0.07
EUR 1,022,901	Germany Compartment Consumer 2020-1 4.125% 14/11/2034	1,008,549	0.02
EUR 562,595	Germany Compartment Consumer 2020-1 4.875% 14/11/2034	552,325	0.01
EUR 20,000,000	Holcim Finance Luxembourg 1.5% 6/4/2025	19,065,020	0.44
EUR 5,375,000	Medtronic Global 2.625% 15/10/2025	5,224,177	0.12
EUR 8,750,000	Segro Capital 1.25% 23/3/2026	7,960,225	0.18
EUR 6,300,000	Traton Finance Luxembourg 4.125% 22/11/2025	6,255,081	0.15
		73,643,758	1.70
	Mongolia		
EUR 26,558,000	Montenegro Government International Bond 2.875% 16/12/2027	21,075,698	0.49
	Netherlands		
EUR 10,900,000	ABN AMRO Bank 5.125% 22/2/2033*	10,774,650	0.25
EUR 5,350,000	Coca-Cola HBC Finance 2.75% 23/9/2025*	5,204,507	0.12
EUR 10,800,000	de Volksbank 0.01% 16/9/2024	10,165,803	0.23
EUR 22,200,000	de Volksbank 0.75% 25/6/2023	22,023,732	0.51
EUR 14,700,000	de Volksbank 1.75% 22/10/2030	13,338,043	0.31
EUR 4,515,030	Domi 2021-1 2.676% 15/6/2053	4,478,792	0.10
EUR 1,432,037	Dutch Property Finance 2020-2 3.258% 28/1/2058	1,428,654	0.03
EUR 290,000	Dutch Property Finance 2020-2 3.818% 28/1/2058	285,277	0.01
EUR 9,404,983	Dutch Property Finance 2021-1 3.118% 28/7/2058	9,383,117	0.22
EUR 739,000	Dutch Property Finance 2021-1 3.568% 28/7/2058	723,923	0.02
EUR 820,000	Dutch Property Finance 2021-2 3.268% 28/4/2059	795,811	0.02
EUR 504,000	Dutch Property Finance 2021-2 3.518% 28/4/2059	478,257	0.01
EUR 3,337,000	Dutch Property Finance 2023-1 3.426% 28/4/2064	3,323,444	0.08
EUR 9,650,000	EnBW International Finance 3.5% 24/7/2028	9,390,560	0.22
EUR 4,075,000	EnBW International Finance 3.625% 22/11/2026	4,035,534	0.09
EUR 21,700,000	Enel Finance International 0% 28/5/2026	19,091,985	0.44
EUR 22,100,000	Iberdrola International 1.874% 28/4/2171	19,779,500	0.46
EUR 8,100,000	Iberdrola International 3.25% 12/2/2172	7,832,700	0.18
EUR 24,300,000	ING Groep 0.1% 3/9/2025	22,799,475	0.53
EUR 6,000,000	ING Groep 0.25% 18/2/2029	4,841,084	0.11
EUR 6,800,000	ING Groep 0.375% 29/9/2028	5,624,771	0.13
EUR 21,200,000	ING Groep 2.5% 15/2/2029*	20,631,824	0.47
EUR 407,000	Jubilee Place 3.428% 17/1/2059	391,839	0.01
EUR 201,000	Jubilee Place 3.928% 17/1/2059	191,673	0.00
EUR 710,455	Jubilee Place 2020-1 3.328% 17/10/2057	711,161	0.01
EUR 3,914,023	Jubilee Place 2021-1 3.158% 17/7/2058	3,894,644	0.09
EUR 187,200	Magoi 2019 2.964% 27/7/2039	185,571	0.01
EUR 62,344	Magoi 2019 3.364% 27/7/2039	61,411	0.00
EUR 31,250	Magoi 2019 3.764% 27/7/2039	30,388	0.00
EUR 31,250	Magoi 2019 4.564% 27/7/2039	30,395	0.00
EUR 6,000,000	Netherlands Government Bond 0% 15/1/2024*	5,834,100	0.13
EUR 25,000,000	Netherlands Government Bond 0.25% 15/7/2025*	23,371,541	0.54
EUR 9,625,000	RELX Finance 0% 18/3/2024	9,270,318	0.21
EUR 3,822,956	Silver Arrow Athlon NL 2021-1 3.103% 26/4/2031	3,830,836	0.09
EUR 1,100,000	Telefonica Europe 3% 4/12/2171	1,092,905	0.03
EUR 7,232,000	Volkswagen International Finance 5.125% 4/9/2171*	7,232,362	0.17
		252,560,587	5.83
	New Zealand		
EUR 15,075,000	ANZ New Zealand Int'l 0.5% 17/1/2024	14,660,739	0.34
EUR 5,550,000	Chorus 1.125% 18/10/2023	5,452,542	0.13

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
NZD 48,896,000	New Zealand Government Inflation Linked Bond 2% 20/9/2025	35,619,224	0.82
NZD 13,339,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	9,082,217	0.21
		64,814,722	1.50
	Norway		
EUR 14,825,000	DNB Bank 0.05% 14/11/2023	14,476,316	0.33
EUR 4,500,000	DNB Bank 0.375% 18/1/2028	3,922,875	0.09
EUR 16,600,000	DNB Bank 1.625% 31/5/2026	15,703,600	0.36
EUR 16,275,000	Sbanken Boligkreditt 0.375% 26/4/2023	16,217,224	0.38
		50,320,015	1.16
	Poland		
EUR 8,375,000	Republic of Poland Government International Bond 3.875% 14/2/2033	8,095,862	0.19
EUR 2,725,000	Republic of Poland Government International Bond 4.25% 14/2/2043	2,626,491	0.06
		10,722,353	0.25
	Portugal		
EUR 132,362	Ares Lusitani-STC / Pelican Finance 2 4.264% 25/1/2035	127,736	0.00
EUR 860,353	Ares Lusitani-STC / Pelican Finance 2 6.264% 25/1/2035	820,394	0.02
EUR 7,200,000	Banco BPI 0.25% 22/3/2024	6,943,572	0.16
EUR 798,900	TAGUS - Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 2 5.233% 23/9/2038	750,538	0.02
EUR 178,076	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 3.379% 28/10/2040	173,144	0.00
EUR 623,267	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 3.979% 28/10/2040	593,994	0.01
EUR 6,408,087	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	6,285,675	0.15
		15,695,053	0.36
	Singapore		
EUR 10,000,000	DBS 1.5% 11/4/2028	9,962,500	0.23
	Slovakia		
EUR 15,155,000	Slovakia Government Bond 4% 23/2/2043	14,572,442	0.34
EUR 11,700,000	Vseobecna Uverova Banka 0.01% 23/6/2025	10,676,940	0.25
EUR 10,100,000	Vseobecna Uverova Banka 0.25% 26/3/2024	9,710,645	0.22
		34,960,027	0.81
	Spain		
EUR 215,145	Autonoria Spain 2019 3.353% 27/12/2035	213,271	0.01
EUR 143,430	Autonoria Spain 2019 3.753% 27/12/2035	141,406	0.00
EUR 71,572	Autonoria Spain 2019 4.253% 27/12/2035	69,856	0.00
EUR 71,715	Autonoria Spain 2019 5.253% 27/12/2035	69,648	0.00
EUR 71,715	Autonoria Spain 2019 6.403% 27/12/2035	69,105	0.00
EUR 2,693,270	Autonoria Spain 2021 FT 3.053% 31/1/2039	2,700,043	0.06
EUR 1,930,221	Autonoria Spain 2021 FT 3.203% 31/1/2039	1,907,637	0.05
EUR 1,688,943	Autonoria Spain 2021 FT 3.453% 31/1/2039	1,651,533	0.04
EUR 643,407	Autonoria Spain 2021 FT 3.953% 31/1/2039	618,388	0.02
EUR 402,129	Autonoria Spain 2021 FT 5.053% 31/1/2039	384,176	0.01
EUR 160,852	Autonoria Spain 2021 FT 6.303% 31/1/2039	152,164	0.00
EUR 58,200,000	Banco Santander 0.01% 27/2/2025*	53,965,368	1.25
EUR 2,711,918	BBVA Consumer Auto 2020-1 FTA 3.092% 20/1/2036	2,718,193	0.06
EUR 3,000,000	CaixaBank 0.75% 9/7/2026*	2,672,322	0.06
EUR 860,197	FT Santander Consumer Spain Auto 2020-1 2.747% 21/3/2033	861,500	0.02
EUR 430,098	FT Santander Consumer Spain Auto 2020-1 2.997% 21/3/2033	420,993	0.01
EUR 286,732	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	269,439	0.01
EUR 143,366	FT Santander Consumer Spain Auto 2020-1 3.997% 21/3/2033	138,703	0.00
EUR 16,800,000	Santander Consumer Finance 0.375% 27/6/2024	16,025,688	0.37
EUR 8,100,000	Santander Consumer Finance 1% 27/2/2024*	7,878,870	0.18
EUR 62,580,000	Spain Government Bond 0% 31/5/2025	58,067,356	1.34
		150,995,659	3.49
	Sweden		
EUR 10,000,000	Lansforsakringar Bank 0.875% 25/9/2023	9,846,550	0.23
EUR 20,675,000	Skandinaviska Enskilda Banken 0.05% 1/7/2024	19,685,805	0.45
EUR 11,800,000	Stadshypotek 0.125% 5/10/2026	10,421,809	0.24
EUR 26,461,000	Swedbank 0.3% 20/5/2027	23,153,375	0.54
EUR 10,250,000	Swedbank 1.3% 17/2/2027	9,086,830	0.21
EUR 12,259,000	Swedbank 1.5% 18/9/2028	12,081,244	0.28
EUR 4,825,000	Volvo Treasury 1.625% 18/9/2025	4,562,954	0.10
EUR 12,300,000	Volvo Treasury 2.125% 1/9/2024	11,981,061	0.28
		100,819,628	2.33
	Switzerland		
EUR 9,840,000	Credit Suisse 0.25% 1/9/2028	7,249,571	0.17
EUR 9,000,000	Credit Suisse 2.125% 31/5/2024	8,650,170	0.20
EUR 18,625,000	Credit Suisse 3.25% 2/4/2026	16,990,656	0.39

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 15,000,000	Credit Suisse 3.288% 16/1/2026	13,561,275	0.31
EUR 39,625,000	UBS 0.25% 24/2/2028*	32,615,140	0.75
EUR 11,100,000	UBS 2.75% 15/6/2027	10,542,285	0.25
EUR 1,317,000	Zuercher Kantonalbank 2.02% 13/4/2028	1,199,622	0.03
		90,808,719	2.10
	United Kingdom		
GBP 563,970	Albion NO 4 4.625% 17/8/2062	645,034	0.02
GBP 2,285,903	Atlas Funding 2021-1 4.762% 25/7/2058	2,608,661	0.06
GBP 306,000	Atlas Funding 2021-1 5.362% 25/7/2058	347,828	0.01
GBP 100,000	Atlas Funding 2021-1 5.562% 25/7/2058	113,240	0.00
GBP 555,000	Azure Finance NO 2 6.933% 20/7/2030	636,755	0.02
EUR 13,255,000	Barclays 0.75% 9/6/2025	12,668,156	0.29
GBP 1,226,000	Barley Hill NO 2 5.333% 27/8/2058	1,359,345	0.03
GBP 199,000	Barley Hill NO 2 5.633% 27/8/2058	216,518	0.01
EUR 18,545,000	BAT International Finance 0.875% 13/10/2023	18,197,189	0.42
GBP 3,240,810	Brants Bridge 2022-1 4.814% 12/12/2064	3,688,825	0.09
GBP 1,411,742	Brass No 10 4.143% 16/4/2069	1,606,590	0.04
GBP 2,280,303	Brass No 11 4.695% 16/11/2070	2,624,070	0.06
GBP 773,811	Brass NO 8 4.665% 16/11/2066	885,840	0.02
EUR 16,375,000	British Telecommunications 0.875% 26/9/2023*	16,142,721	0.37
GBP 1,643,024	Canada Square Funding 2021-2 4.41% 17/6/2058	1,859,191	0.04
GBP 382,000	Canada Square Funding 2021-2 4.83% 17/6/2058	419,394	0.01
GBP 102,000	Canada Square Funding 2021-2 5.23% 17/6/2058	111,908	0.00
GBP 318,000	Canada Square Funding 6 5.267% 17/1/2059	343,849	0.01
GBP 178,000	Canada Square Funding 6 5.667% 17/1/2059	187,066	0.00
GBP 400,000	Canary Wharf Finance II 5.346% 22/10/2037	374,314	0.01
GBP 4,476,000	Canary Wharf Finance II 6.071% 22/10/2037	4,137,489	0.10
EUR 19,250,000	Chanel Ceres 0.5% 31/7/2026	16,971,762	0.39
EUR 3,375,000	Channel Link Enterprises Finance 2.706% 30/6/2050	3,004,408	0.07
GBP 2,350,000	Channel Link Enterprises Finance 3.043% 30/6/2050	2,258,776	0.05
GBP 1,649,674	CMF 2020-1 4.533% 16/1/2057	1,883,154	0.04
GBP 220,000	CMF 2020-1 4.933% 16/1/2057	249,220	0.01
GBP 105,000	CMF 2020-1 5.183% 16/1/2057	118,049	0.00
GBP 602,528	Dignity Finance 3.546% 31/12/2034	622,000	0.01
GBP 190,000	Dignity Finance 4.696% 31/12/2049	138,354	0.00
GBP 1,600,000	Dowson 2021-2 5.133% 20/10/2028	1,819,012	0.04
GBP 1,300,000	Dowson 2021-2 5.533% 20/10/2028	1,457,301	0.03
GBP 1,977,000	Dowson 2022-1 5.683% 20/1/2029	2,257,196	0.05
GBP 293,000	Dowson 2022-1 6.183% 20/1/2029	327,450	0.01
GBP 153,000	Dowson 2022-1 6.633% 20/1/2029	167,733	0.01
GBP 1,856,408	E-Carat 12 4.303% 18/8/2029	2,117,621	0.05
GBP 2,262,000	Economic Master Issuer 3.988% 25/6/2074	2,584,135	0.06
GBP 5,316,000	Economic Master Issuer 4.233% 25/6/2073	6,029,753	0.14
GBP 665,833	Economic Master Issuer 2020-1 4.403% 25/6/2072	760,724	0.02
GBP 1,243,372	Elvet Mortgages 2020-1 4.521% 22/3/2065	1,427,979	0.03
GBP 2,590,811	Elvet Mortgages 2021-1 4.222% 22/10/2063	2,946,693	0.07
GBP 7,805,620	Finsbury Square 4.254% 16/12/2067	8,828,566	0.20
GBP 3,573,000	Finsbury Square 4.604% 16/12/2067	3,969,756	0.09
GBP 1,045,000	Finsbury Square 4.854% 16/12/2067	1,140,671	0.03
GBP 274,999	Finsbury Square 2019-3 5.604% 16/12/2069	314,149	0.01
GBP 1,047,083	Finsbury Square 2020-1 4.404% 16/3/2070	1,195,008	0.03
GBP 209,961	Finsbury Square 2020-1 4.954% 16/3/2070	238,542	0.01
GBP 646,987	Finsbury Square 2020-2 4.904% 16/6/2070	739,486	0.02
GBP 370,000	Finsbury Square 2021-2 5.004% 16/12/2071	400,921	0.01
GBP 200,000	Finsbury Square 2021-2 5.304% 16/12/2071	209,484	0.00
GBP 676,653	Friary No 7 4.518% 21/10/2070	774,850	0.02
GBP 5,359,000	Funding V 4.683% 15/10/2025	6,113,245	0.14
GBP 487,000	Funding V 5.133% 15/10/2025	550,735	0.01
GBP 115,000	Funding V 5.633% 15/10/2025	128,613	0.00
GBP 3,703,557	Gemgarto 2021-1 4.194% 16/12/2067	4,198,983	0.10
GBP 669,000	Gemgarto 2021-1 4.704% 16/12/2067	753,605	0.02
GBP 218,000	Gemgarto 2021-1 4.904% 16/12/2067	241,172	0.01
GBP 319,196	Gemgarto 2021-1 8.604% 16/12/2067	364,246	0.01
GBP 1,151,875	Greene King Finance 3.593% 15/3/2035	1,092,195	0.03
GBP 1,228,202	Greene King Finance 4.064% 15/3/2035	1,190,568	0.03
GBP 741,000	Harben Finance 4.855% 28/9/2055	798,358	0.02
GBP 441,000	Harben Finance 5.205% 28/9/2055	450,627	0.01

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
GBP 2,774,000	Holmes Master Issuer 4.507% 15/10/2072	3,173,777	0.07
GBP 2,644,986	Hops Hill No 1 4.883% 27/5/2054	3,013,176	0.07
GBP 345,980	Hops Hill No 1 5.533% 27/5/2054	392,404	0.01
GBP 199,992	Hops Hill No 1 5.783% 27/5/2054	224,796	0.01
GBP 99,998	Hops Hill No 1 6.283% 27/5/2054	111,395	0.00
GBP 6,151,348	Hops Hill No2 5.233% 27/11/2054	7,028,682	0.16
EUR 15,775,000	HSBC 3.019% 15/6/2027	15,016,617	0.35
EUR 8,950,000	HSBC 6.364% 16/11/2032	9,201,942	0.21
GBP 8,046,932	Jupiter Mortgage NO 1 4.634% 20/7/2060	9,146,426	0.21
GBP 879,000	Lanark Master Issuer 4.515% 22/12/2069	1,005,167	0.02
GBP 2,571,458	Lanebrook Mortgage Transaction 2020-1 4.664% 12/6/2057	2,937,130	0.07
GBP 630,000	Lanebrook Mortgage Transaction 2020-1 5.414% 12/6/2057	714,076	0.02
GBP 370,000	Lanebrook Mortgage Transaction 2020-1 5.814% 12/6/2057	417,411	0.01
GBP 266,000	Lanebrook Mortgage Transaction 2021-1 4.784% 20/7/2058	295,151	0.01
GBP 158,000	Lanebrook Mortgage Transaction 2021-1 5.084% 20/7/2058	170,663	0.00
GBP 103,000	Lanebrook Mortgage Transaction 2021-1 5.484% 20/7/2058	109,986	0.00
GBP 3,218,372	London Wall Mortgage Capital 4.695% 15/5/2051	3,627,095	0.08
GBP 805,000	Mitchells & Butlers Finance 5.956% 15/6/2036	742,712	0.02
GBP 2,000,000	Mitchells & Butlers Finance 6.469% 15/9/2032	2,076,297	0.05
GBP 5,232,777	Mortimer BTL 2021-1 4.36% 23/6/2053	5,898,086	0.14
GBP 334,000	Mortimer BTL 2021-1 4.76% 23/6/2053	369,755	0.01
GBP 108,000	Mortimer BTL 2021-1 5.11% 23/6/2053	118,245	0.00
EUR 9,225,000	National Grid 3.875% 16/1/2029	9,022,050	0.21
EUR 3,495,000	Nationwide Building Society 2% 25/7/2029	3,336,154	0.08
EUR 4,391,000	NatWest 0.75% 15/11/2025	4,130,647	0.09
EUR 5,759,000	NatWest 1.75% 2/3/2026	5,440,355	0.12
GBP 3,121,000	Newday Funding Master Issuer - Series 2021-1 4.903% 15/3/2029	3,542,751	0.08
GBP 775,000	Newday Funding Master Issuer - Series 2021-1 5.483% 15/3/2029	873,347	0.02
GBP 677,000	Newday Funding Master Issuer - Series 2021-3 5.283% 15/11/2029	756,648	0.02
EUR 179,363	Newgate Funding 2.264% 1/12/2050	163,638	0.00
EUR 17,800,000	NGG Finance 1.625% 5/12/2079	16,744,460	0.38
GBP 3,609,094	Oat Hill NO 2 4.783% 27/5/2046	4,109,622	0.10
GBP 1,648,918	Paragon Mortgages No 25 4.715% 15/5/2050	1,882,730	0.04
GBP 640,000	Paragon Mortgages No 25 5.015% 15/5/2050	730,658	0.02
GBP 520,000	Paragon Mortgages No 25 5.365% 15/5/2050	591,535	0.01
GBP 323,819	Paragon Mortgages No 26 4.995% 15/5/2045	369,892	0.01
GBP 1,124,233	Parkmore Point RMBS 2022-1 5.362% 25/7/2045	1,265,155	0.03
GBP 2,990,655	Precise Mortgage Funding 2019-1B 4.764% 12/12/2055	3,417,543	0.08
GBP 115,000	Precise Mortgage Funding 2020-1B 5.383% 16/10/2056	130,001	0.00
GBP 100,000	Precise Mortgage Funding 2020-1B 5.633% 16/10/2056	111,618	0.00
GBP 100,000	Precise Mortgage Funding 2020-1B 5.883% 16/10/2056	111,056	0.00
GBP 3,148,085	Premiertel 6.175% 8/5/2032	3,382,643	0.08
GBP 3,117,365	Residential Mortgage 32 4.899% 20/6/2070	3,565,607	0.08
GBP 525,000	Residential Mortgage 32 5.849% 20/6/2070	594,368	0.01
EUR 1,561,450	RMAC No 1 2.24% 12/6/2044	1,455,535	0.03
GBP 2,739,173	RMAC NO 2 4.653% 12/6/2046	3,124,414	0.07
GBP 405,000	RMAC NO 2 5.133% 12/6/2046	463,026	0.01
GBP 420,000	RMAC NO 2 5.533% 12/6/2046	478,721	0.01
GBP 3,345,000	Sage AR Funding No 1 5.195% 17/11/2030	3,702,795	0.09
GBP 915,000	Sage AR Funding No 1 5.895% 17/11/2030	1,005,041	0.02
GBP 535,000	Sage AR Funding No 1 6.095% 17/11/2030	569,646	0.01
EUR 8,875,000	Santander UK 0.1% 12/5/2024	8,497,591	0.20
EUR 6,900,000	Santander UK 0.603% 13/9/2029	5,499,679	0.13
EUR 4,500,000	Santander UK 3.53% 25/8/2028	4,260,808	0.10
GBP 122,000	Satus 2021-1 5.833% 17/8/2028	133,718	0.00
GBP 247,000	Satus 2021-1 7.133% 17/8/2028	266,864	0.01
GBP 4,870,162	Silk Road Finance Number Six 4.51% 21/9/2067	5,567,060	0.13
GBP 2,400,000	Silverstone Master Issuer 4.318% 21/1/2070	2,740,091	0.06
GBP 2,021,760	Silverstone Master Issuer 4.373% 21/1/2070	2,309,171	0.05
EUR 10,292,000	SSE 4% 21/4/2171	9,384,606	0.22
USD 6,055,000	Standard Chartered 1.214% 23/3/2025	5,400,794	0.12

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
GBP 1,192,183	Stanlington No 2 4.514% 12/6/2045	1,351,540	0.03
GBP 2,261,000	Stanlington No 2 5.064% 12/6/2045	2,488,238	0.06
GBP 920,050	Tesco Property Finance 1 7.623% 13/7/2039	1,166,299	0.03
GBP 1,827,060	Tesco Property Finance 3 5.744% 13/4/2040	2,020,934	0.05
GBP 1,031,807	Tesco Property Finance 4 5.801% 13/10/2040	1,147,834	0.03
EUR 13,325,000	Thames Water Utilities Finance 4% 18/4/2027	13,162,835	0.30
GBP 157,000	Together Asset Backed Securitisation 2021-1st1 4.739% 12/7/2063	174,420	0.00
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 5.039% 12/7/2063	116,394	0.00
GBP 1,033,356	Tower Bridge Funding 2020-1 5.019% 20/9/2063	1,184,874	0.03
GBP 1,060,000	Tower Bridge Funding 2020-1 5.749% 20/9/2063	1,214,440	0.03
GBP 145,000	Tower Bridge Funding 2020-1 6.099% 20/9/2063	165,432	0.00
GBP 120,000	Tower Bridge Funding 2020-1 7.099% 20/9/2063	138,324	0.00
GBP 7,129,055	Tower Bridge Funding 2021-1 4.748% 21/7/2064	8,129,285	0.19
GBP 381,999	Tower Bridge Funding 2021-1 5.348% 21/7/2064	433,780	0.01
GBP 364,999	Tower Bridge Funding 2021-1 5.698% 21/7/2064	413,345	0.01
GBP 253,000	Tower Bridge Funding 2021-1 5.998% 21/7/2064	284,213	0.01
GBP 3,063,167	Tower Bridge Funding 2021-2 4.726% 20/11/2063	3,473,343	0.08
GBP 252,999	Tower Bridge Funding 2021-2 5.046% 20/11/2063	283,463	0.01
GBP 140,999	Tower Bridge Funding 2021-2 5.446% 20/11/2063	156,379	0.00
GBP 168,999	Tower Bridge Funding 2021-2 5.746% 20/11/2063	179,564	0.00
GBP 378,000	Tower Bridge Funding 2022-1 4.649% 20/12/2063	417,246	0.01
GBP 264,000	Tower Bridge Funding 2022-1 4.899% 20/12/2063	284,518	0.01
GBP 2,684,000	Tower Bridge Funding 2023-1 4.928% 20/10/2064	3,083,698	0.07
GBP 225,000	Tower Bridge Funding 2023-1 5.628% 20/10/2064	256,829	0.01
GBP 172,000	Tower Bridge Funding 2023-1 6.578% 20/10/2064	196,119	0.00
GBP 193,000	Tower Bridge Funding 2023-1 7.728% 20/10/2064	220,674	0.01
GBP 1,549,412	Turbo Finance 9 4.763% 20/8/2028	1,772,557	0.04
GBP 1,590,000	Turbo Finance 9 5.583% 20/8/2028	1,815,048	0.04
GBP 1,050,000	Twin Bridges 2018-1 4.933% 12/9/2050	1,197,841	0.03
GBP 2,186,000	Twin Bridges 2018-1 5.433% 12/9/2050	2,500,562	0.06
GBP 1,265,000	Twin Bridges 2018-1 5.733% 12/9/2050	1,446,231	0.03
GBP 1,248,673	Twin Bridges 2020-1 4.814% 12/12/2054	1,432,173	0.03
GBP 1,145,000	Twin Bridges 2020-1 5.564% 12/12/2054	1,312,162	0.03
GBP 390,000	Twin Bridges 2020-1 5.814% 12/12/2054	442,909	0.01
GBP 225,000	Twin Bridges 2020-1 6.564% 12/12/2054	255,332	0.01
GBP 8,233,107	Twin Bridges 2021-1 4.414% 12/3/2055	9,344,820	0.22
GBP 1,310,000	Twin Bridges 2021-1 4.964% 12/3/2055	1,477,941	0.03
GBP 436,000	Twin Bridges 2021-1 5.164% 12/3/2055	479,920	0.01
GBP 220,000	Twin Bridges 2021-1 5.664% 12/3/2055	238,607	0.01
GBP 986,000	Twin Bridges 2021-2 4.464% 12/9/2055	1,087,022	0.03
GBP 435,000	Twin Bridges 2021-2 4.714% 12/9/2055	469,665	0.01
GBP 187,000	Twin Bridges 2021-2 5.064% 12/9/2055	191,424	0.00
GBP 90,135	Twin Bridges 2021-2 6.464% 12/9/2055	102,278	0.00
GBP 2,097,000	Twin Bridges 2022-1 4.564% 1/12/2055	2,289,595	0.05
GBP 586,374	Unique Pub Finance 5.659% 30/6/2027	666,461	0.01
GBP 1,226,334	Unique Pub Finance 7.395% 28/3/2024	1,418,765	0.03
		407,017,443	9.39
	United States		
EUR 5,854,000	American Tower 0.45% 15/1/2027	5,019,571	0.12
EUR 26,275,000	Bank of America 3.081% 22/9/2026	26,304,428	0.61
EUR 11,790,000	BAT Capital 1.125% 16/11/2023	11,559,329	0.27
EUR 8,800,000	Becton Dickinson 0.034% 13/8/2025*	7,987,892	0.18
USD 20,300,000	Enel Finance America 7.1% 14/10/2027	19,982,744	0.46
EUR 12,083,000	Fidelity National Information Services 0.625% 3/12/2025	11,025,979	0.25
EUR 12,500,000	Goldman Sachs 0.01% 30/4/2024	12,437,687	0.29

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 6,000,000	Goldman Sachs 1.375% 15/5/2024	5,849,400	0.13
EUR 8,700,000	National Grid North America 0.75% 8/8/2023	8,604,256	0.20
		108,771,286	2.51
Total Bonds		3,803,775,994	87.79
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		4,085,084,208	94.28
Total Portfolio		4,085,084,208	94.28
Other Net Assets		248,058,273	5.72
Total Net Assets (EUR)		4,333,142,481	100.00

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
BRL	20,480,000	USD	3,750,229	Bank of America	15/3/2023	158,289
BRL	20,360,000	USD	3,735,135	Barclays	15/3/2023	150,899
CNH	26,420,000	USD	3,829,427	Morgan Stanley	15/3/2023	(23,120)
CNH	23,880,000	USD	3,544,487	JP Morgan	15/3/2023	(99,067)
EUR	10,390,000	USD	10,984,724	Deutsche Bank	15/3/2023	71,706
EUR	46,644,474	NZD	79,470,000	Standard Chartered Bank	18/4/2023	603,257
EUR	87,859,902	USD	95,540,000	Royal Bank of Canada	18/4/2023	(1,703,403)
EUR	280,647,692	GBP	250,450,000	Barclays	18/4/2023	(4,606,260)
EUR	4,856,636	USD	5,320,000	HSBC Bank	18/4/2023	(130,561)
EUR	3,214,321	GBP	2,860,000	BNY Mellon	18/4/2023	(43,121)
EUR	10,303,585	NOK	110,900,000	JP Morgan	15/3/2023	203,606
EUR	2,211,817	USD	2,410,000	BNY Mellon	18/4/2023	(47,421)
EUR	404,575	GBP	360,000	Bank of America	18/4/2023	(5,453)
EUR	3,523,451	NOK	37,700,000	Morgan Stanley	15/3/2023	90,004
EUR	6,829,268	GBP	6,020,000	State Street	15/3/2023	(36,775)
EUR	13,250,000	USD	14,464,574	JP Morgan	15/3/2023	(337,027)
EUR	3,470,228	NOK	37,700,000	UBS	15/3/2023	36,781
EUR	3,272,045	NOK	35,400,000	Bank of America	15/3/2023	48,066
EUR	857,550	HUF	329,029,111	RBS	16/3/2023	(9,538)
EUR	2,759,821	HUF	1,058,970,889	Citigroup	16/3/2023	(30,879)
EUR	4,065,414	GBP	3,590,000	HSBC Bank	18/4/2023	(23,473)
GBP	6,020,000	EUR	6,842,386	Deutsche Bank	15/3/2023	23,658
GBP	5,500,000	EUR	6,222,226	UBS	18/4/2023	42,085
GBP	8,000,000	EUR	8,994,915	State Street	18/4/2023	116,810
HUF	1,146,208,723	EUR	2,838,795	JP Morgan	16/3/2023	181,803
HUF	241,791,277	EUR	599,523	HSBC Bank	16/3/2023	37,668
JPY	104,567,095	USD	796,552	Morgan Stanley	15/3/2023	(27,718)
JPY	865,432,905	USD	6,589,761	Barclays	15/3/2023	(226,802)
MXN	76,200,000	USD	3,836,894	JP Morgan	15/3/2023	291,686
NOK	111,700,000	EUR	10,394,730	Bank of America	15/3/2023	(221,892)
NOK	110,000,000	EUR	10,255,731	Deutsche Bank	15/3/2023	(237,717)
NOK	109,500,000	USD	10,751,833	Bank of America	15/3/2023	(127,056)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
NOK	72,000,000	USD	6,947,641	Deutsche Bank	15/3/2023	31,109
NZD	5,860,000	USD	3,679,441	Bank of America	15/3/2023	(54,368)
USD	7,840,694	BRL	40,840,000	BNP Paribas	15/3/2023	24,585
USD	7,475,946	JPY	970,000,000	Morgan Stanley	15/3/2023	338,715
USD	7,212,213	ZAR	125,200,000	UBS	15/3/2023	376,730
USD	8,000,000	EUR	7,311,632	UBS	18/4/2023	187,912
USD	4,007,493	MXN	76,200,000	Barclays	15/3/2023	(131,437)
USD	25,569,227	EUR	23,640,000	Deutsche Bank	15/3/2023	377,974
USD	9,800,000	EUR	8,959,713	RBS	18/4/2023	227,228
USD	30,500,000	EUR	28,378,793	Standard Chartered Bank	18/4/2023	213,219
USD	10,727,394	NZD	16,860,000	Morgan Stanley	15/3/2023	289,013
USD	3,828,861	NOK	38,900,000	Deutsche Bank	15/3/2023	53,835
USD	25,277,000	EUR	23,599,685	Citigroup	18/4/2023	96,062
USD	3,434,948	ZAR	63,200,000	Citigroup	15/3/2023	(3,070)
ZAR	50,856,606	USD	2,933,347	State Street	15/3/2023	(156,528)
ZAR	15,543,394	USD	897,031	Barclays	15/3/2023	(48,316)
ZAR	60,900,000	USD	3,533,852	UBS	15/3/2023	(207,367)
ZAR	61,100,000	USD	3,419,762	Morgan Stanley	15/3/2023	(89,978)
Net unrealised depreciation						(4,355,647)
CHF Hedged Share Class						
CHF	26,265,683	EUR	26,575,741	BNY Mellon	15/3/2023	(159,414)
EUR	375,225	CHF	370,474	BNY Mellon	15/3/2023	2,626
Net unrealised depreciation						(156,788)
GBP Hedged Share Class						
EUR	69,945	GBP	61,551	BNY Mellon	15/3/2023	(256)
GBP	11,266,601	EUR	12,701,876	BNY Mellon	15/3/2023	148,199
Net unrealised appreciation						147,943
USD Hedged Share Class						
EUR	930,700	USD	994,599	BNY Mellon	15/3/2023	(3,562)
USD	61,500,634	EUR	57,036,326	BNY Mellon	15/3/2023	733,750
Net unrealised appreciation						730,188
Total net unrealised depreciation						(3,634,304)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
(1,906)	EUR	Euro BOBL	March 2023	4,965,704
325	EUR	Euro Bund	March 2023	(598,369)
(58)	EUR	Euro BUXL	March 2023	233,160
9,831	EUR	Euro Schatz	March 2023	(10,992,965)
(230)	EUR	Euro-BTP	March 2023	326,750
3,303	EUR	Short-Term Euro-BTP	March 2023	(5,283,960)
(30)	JPY	Japanese 10 Year Bond (OSE)	March 2023	162,363
118	USD	US Treasury 10 Year Note (CBT)	June 2023	(59,208)
(105)	USD	US Ultra Bond (CBT)	June 2023	218,744
17	GBP	Long Gilt	June 2023	(17,232)
(72)	USD	US Treasury 2 Year Note (CBT)	June 2023	37,017
(114)	USD	US Treasury 5 Year Note (CBT)	June 2023	51,839
Total				(10,956,157)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 243,010,000	Fund receives default protection on ITRAXX.EUR.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	107,518	(2,190,221)
CDS	EUR 7,000,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	Barclays	20/12/2023	(179,986)	82,187
CDS	EUR 9,730,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	BNP Paribas	20/12/2023	(33,202)	114,241
CDS	EUR 5,000,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	Goldman Sachs	20/12/2023	(128,990)	58,705
CDS	EUR 8,000,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	Goldman Sachs	20/12/2023	(182,261)	93,928
CDS	EUR 8,270,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	Goldman Sachs	20/12/2023	(45,760)	97,099
CDS	EUR 30,000,000	Fund receives default protection on ITRAXX.FINSR.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(16,597)	(153,903)
IFS	EUR 21,290,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 3.0595%	Goldman Sachs	16/9/2027	206,282	206,282
IFS	EUR 30,245,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.555%	Goldman Sachs	16/10/2027	900,205	900,205
IFS	EUR 25,000,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.72%	Goldman Sachs	16/10/2027	546,674	546,674
IFS	EUR 19,230,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.7%	Goldman Sachs	16/12/2027	185,612	185,612
IFS	EUR 21,540,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.654%	Goldman Sachs	16/9/2032	(447,823)	(447,823)
IFS	EUR 31,760,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.415%	Goldman Sachs	16/10/2032	(1,236,185)	(1,236,185)
IFS	EUR 25,280,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5475%	Goldman Sachs	16/10/2032	(672,285)	(672,285)
IFS	EUR 15,250,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.50481%	Goldman Sachs	16/12/2032	(267,875)	(267,875)
IRS	KRW 32,145,065,200	Fund receives Fixed 1.63%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/9/2023	(289,157)	(289,157)
IRS	KRW 79,370,550,000	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 1.59%	Bank of America	21/9/2023	(726,440)	(726,440)
IRS	KRW 66,142,140,000	Fund receives Fixed 1.632%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	21/9/2023	(594,455)	(594,455)
IRS	EUR 53,820,000	Fund receives Fixed 2.618%; and pays Floating EURIBOR 1 Day	Goldman Sachs	9/2/2033	(640,107)	(621,584)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 61,030,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.01946%	Goldman Sachs	9/2/2033	609,174	643,008
IRS	EUR 9,510,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.72691%	Goldman Sachs	4/11/2042	488,461	517,133
IRS	EUR 10,000,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.2705%	Goldman Sachs	4/3/2053	957,463	957,463
IRS	KRW 33,997,044,800	Fund receives Fixed 1.6425%; and pays Floating KRW KORIBOR 3 Month	HSBC Bank	21/9/2023	(304,147)	(304,147)
Total					(1,763,881)	(3,101,538)

CDS: Credit Default Swap
IFS: Inflation Rate Swaps
IRS: Interest Rate Swaps

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation EUR	Market Value EUR
GBP (76,455,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed annually from 25/8/2024; and pays Floating GBP SONIA annually from 25/8/2024	Citibank	25/8/2023	(183,004)	(514,132)
Total				(183,004)	(514,132)

Euro-Markets Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
25,599	BlackRock ICS Euro Liquid Environmentally Aware Fund~	2,529,542	0.19
Total Funds		2,529,542	0.19
COMMON STOCKS (SHARES)			
	Belgium		
589,021	Azelis	14,089,382	1.04
	Denmark		
183,667	DSV	31,400,635	2.31
	Finland		
1,222,983	Metso Outotec	12,413,277	0.92
387,480	Neste	17,696,212	1.30
		30,109,489	2.22
	France		
555,880	ALD	7,004,088	0.52
736,618	BNP Paribas*	49,029,294	3.62
157,466	Capgemini	27,989,581	2.07
694,661	Dassault Systemes	25,257,874	1.86
15,357	Hermes International	26,444,754	1.95
259,161	Legrand	22,723,236	1.68
26,616	L'Oreal*	9,975,677	0.74
133,707	LVMH Moet Hennessy Louis Vuitton	105,815,720	7.80
188,801	Pernod Ricard	37,392,038	2.76
186,796	Sanofi*	16,604,296	1.22
73,648	Sartorius Stedim Biotech*	22,808,786	1.68
374,928	Schneider Electric	56,929,068	4.20
102,856	Teleperformance	25,261,434	1.86
755,928	TotalEnergies	44,388,092	3.27
329,697	Vinci	35,574,306	2.62
		513,198,244	37.85
	Germany		
2,010,891	Commerzbank	23,286,118	1.72
311,293	CTS Eventim	19,393,554	1.43
188,503	Merck	33,798,588	2.49
143,852	MTU Aero Engines	32,798,256	2.42
17,472	Rational	10,989,888	0.81
355,262	Siemens	51,484,569	3.79
217,901	Symrise	21,023,088	1.55
		192,774,061	14.21
	Ireland		
194,513	Kingspan	11,896,415	0.88
129,107	Linde*	42,069,516	3.10
		53,965,931	3.98
	Italy		
1,695,590	FinecoBank Banca Fineco	27,705,940	2.05
338,324	Moncler	19,561,894	1.44
1,284,209	UniCredit	25,119,128	1.85
		72,386,962	5.34
	Netherlands		
12,156	Adyen*	16,337,664	1.21
301,094	Airbus*	37,353,722	2.75
112,245	ASM International	36,513,298	2.69
179,904	ASML	104,488,243	7.70
160,730	BE Semiconductor Industries*	11,887,591	0.88
108,565	Ferrari	26,468,147	1.95
219,889	Heineken	21,219,288	1.56
228,615	IMCD	34,166,512	2.52
377,950	QIAGEN	16,452,164	1.21
782,895	STMicroelectronics	35,512,117	2.62
		340,398,746	25.09
	Portugal		
4,460,690	EDP - Energias de Portugal	21,215,042	1.56
	Spain		
5,569,487	CaixaBank	22,745,785	1.68
	Sweden		
1,038,916	Beijer Ref*	15,148,942	1.12
	Switzerland		
26,717	Sika	7,069,899	0.52
	United Kingdom		
1,286,424	Allfunds	10,735,208	0.79
517,005	RELX	14,691,152	1.09
		25,426,360	1.88
Total Common Stocks (Shares)		1,339,929,478	98.80
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,342,459,020	98.99
Other Transferable Securities			
RIGHTS			
	Sweden		
1,038,916	Beijer Ref (17/3/2023)**	1,612,388	0.12
Total Rights		1,612,388	0.12
Total Other Transferable Securities		1,612,388	0.12
Total Portfolio		1,344,071,408	99.11
Other Net Assets		12,100,183	0.89
Total Net Assets (EUR)		1,356,171,591	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
CHF Hedged Share Class						
CHF	17,755,206	EUR	17,964,659	BNY Mellon	15/3/2023	(107,619)
EUR	945,222	CHF	934,301	BNY Mellon	15/3/2023	5,561
Net unrealised depreciation						(102,058)
GBP Hedged Share Class						
EUR	148,104	GBP	130,971	BNY Mellon	15/3/2023	(1,275)
GBP	2,928,164	EUR	3,301,847	BNY Mellon	15/3/2023	37,858
Net unrealised appreciation						36,583
HKD Hedged Share Class						
EUR	27,154	HKD	226,248	BNY Mellon	15/3/2023	60
HKD	4,926,611	EUR	583,658	BNY Mellon	15/3/2023	6,334
Net unrealised appreciation						6,394
SGD Hedged Share Class						
EUR	26,282	SGD	37,443	BNY Mellon	15/3/2023	167
SGD	828,490	EUR	581,372	BNY Mellon	15/3/2023	(3,533)
Net unrealised depreciation						(3,366)
USD Hedged Share Class						
EUR	3,220,889	USD	3,428,158	BNY Mellon	15/3/2023	715
USD	48,993,526	EUR	45,467,292	BNY Mellon	15/3/2023	554,317
Net unrealised appreciation						555,032
Total net unrealised appreciation						492,585

Sector Breakdown as at 28 February 2023

	% of Net Assets
Industrial	23.33
Technology	19.68
Consumer Cyclical	18.94
Consumer Non-cyclical	15.27
Financials	10.92
Basic Materials	4.65
Energy	4.57
Utilities	1.56
Investment Funds	0.19
Other Net Assets	0.89
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

European Equity Income Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
102,293	BlackRock ICS Euro Liquid Environmentally Aware Fund~	10,108,054	0.57
Total Funds		10,108,054	0.57
COMMON / PREFERRED STOCKS (SHARES)			
	Belgium		
334,071	Azelis	7,990,978	0.45
601,699	KBC	42,696,561	2.44
		50,687,539	2.89
	Denmark		
244,839	Carlsberg	32,605,540	1.86
170,791	DSV	29,199,289	1.66
445,277	Novo Nordisk	59,519,490	3.40
2,145,035	Tryg	45,145,481	2.58
		166,469,800	9.50
	Finland		
6,174,292	Nordea Bank*	74,119,061	4.23
1,022,697	Sampo*	47,197,466	2.69
		121,316,527	6.92
	France		
776,758	ALD	9,787,151	0.56
1,133,299	BNP Paribas*	75,432,382	4.31
600,716	Cie de Saint-Gobain*	33,790,275	1.93
1,610,815	Euroapi	24,709,902	1.41
51,938	L'Oreal*	19,466,362	1.11
68,325	LVMH Moet Hennessy Louis Vuitton	54,072,405	3.09
382,481	Sanofi	33,998,736	1.94
24,980	Sartorius Stedim Biotech	7,736,306	0.44
260,505	Schneider Electric	39,555,079	2.26
280,817	Thales	37,109,967	2.12
1,134,549	TotalEnergies	66,620,717	3.80
506,001	Vinci	54,597,508	3.11
		456,876,790	26.08
	Germany		
146,268	MTU Aero Engines	33,349,104	1.90
802,893	RWE	32,260,241	1.84
22,761	Sartorius*	9,179,511	0.53
		74,788,856	4.27
	Ireland		
63,989	Linde	20,850,816	1.19
	Italy		
2,918,354	UniCredit	57,083,004	3.26
	Netherlands		
91,872	ASML*	53,359,258	3.05
882,271	ASR Nederland	37,875,894	2.16
889,672	STMicroelectronics	40,355,522	2.31
		131,590,674	7.52
	Norway		
1,547,531	Gjensidige Forsikring	26,034,018	1.49
	Spain		
1,850,575	Industria de Diseno Textil*	53,648,169	3.06
	Sweden		
667,705	Alfa Laval*	20,773,630	1.19
1,598,559	Epiroc	29,122,288	1.66
2,773,013	Volvo*	52,182,227	2.98
		102,078,145	5.83
	Switzerland		
106,999	Lonza	60,865,441	3.48
310,158	Nestle	33,328,561	1.90
183,244	Roche	50,166,233	2.86
131,150	Sika*	34,705,138	1.98
113,246	Zurich Insurance	50,840,926	2.90
		229,906,299	13.12
	United Kingdom		
457,262	AstraZeneca	56,586,963	3.23
7,665,319	BP	48,295,842	2.76
10,041,999	HSBC	72,587,192	4.14
1,268,510	RELX	36,045,828	2.06
894,371	Shell	25,837,911	1.47
		239,353,736	13.66
Total Common / Preferred Stocks (Shares)		1,730,684,373	98.79
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,740,792,427	99.36
Total Portfolio		1,740,792,427	99.36
Other Net Assets		11,141,483	0.64
Total Net Assets (EUR)		1,751,933,910	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD Hedged Share Class						
AUD	52,845,105	EUR	34,227,743	BNY Mellon	15/3/2023	(734,072)
EUR	708,676	AUD	1,103,442	BNY Mellon	15/3/2023	9,304
Net unrealised depreciation						(724,768)
CAD Hedged Share Class						
CAD	6,406,878	EUR	4,433,154	BNY Mellon	15/3/2023	(5,037)
EUR	58,013	CAD	83,037	BNY Mellon	15/3/2023	622
Net unrealised depreciation						(4,415)
CNH Hedged Share Class						
CNY	11,741,566	EUR	1,607,329	BNY Mellon	15/3/2023	(18,981)
EUR	147,201	CNY	1,080,255	BNY Mellon	15/3/2023	1,069
Net unrealised depreciation						(17,912)
GBP Hedged Share Class						
EUR	966,190	GBP	855,290	BNY Mellon	15/3/2023	(9,305)
GBP	30,704,476	EUR	34,618,939	BNY Mellon	15/3/2023	400,922
Net unrealised appreciation						391,617
HKD Hedged Share Class						
EUR	1,201,727	HKD	10,012,460	BNY Mellon	15/3/2023	2,678
HKD	480,740,718	EUR	56,938,624	BNY Mellon	15/3/2023	632,976
Net unrealised appreciation						635,654
NZD Hedged Share Class						
EUR	163,457	NZD	278,308	BNY Mellon	15/3/2023	1,894
NZD	9,139,773	EUR	5,394,637	BNY Mellon	15/3/2023	(88,888)
Net unrealised depreciation						(86,994)
SGD Hedged Share Class						
EUR	4,370,248	SGD	6,231,116	BNY Mellon	15/3/2023	24,293
SGD	205,600,134	EUR	144,273,431	BNY Mellon	15/3/2023	(875,567)
Net unrealised depreciation						(851,274)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD Hedged Share Class						
EUR	7,204,682	USD	7,684,211	BNY Mellon	15/3/2023	(13,348)
USD	247,611,452	EUR	229,705,335	BNY Mellon	15/3/2023	2,886,232
Net unrealised appreciation						2,872,884
Total net unrealised appreciation						2,214,792

Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	30.20
Consumer Non-cyclical	24.25
Industrial	18.34
Consumer Cyclical	9.58
Energy	8.03
Technology	5.36
Utilities	1.84
Basic Materials	1.19
Investment Funds	0.57
Other Net Assets	0.64
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

NM0423U-2875152-408/1102

European Focus Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
28,036	BlackRock ICS Euro Liquid Environmentally Aware Fund~	2,770,329	0.83
Total Funds		2,770,329	0.83
COMMON STOCKS (SHARES)			
	Belgium		
106,512	KBC	7,558,092	2.25
	Denmark		
50,251	DSV	8,591,164	2.56
14,453	Genmab	5,136,096	1.53
148,455	Novo Nordisk	19,843,751	5.91
61,269	Royal Unibrew*	4,045,888	1.21
		37,616,899	11.21
	Finland		
948,264	Nordea Bank	11,383,400	3.39
	France		
91,320	Cie de Saint-Gobain	5,136,750	1.53
4,592	Hermes International	7,907,424	2.36
29,706	L'Oreal*	11,133,809	3.32
32,529	LVMH Moet Hennessy Louis Vuitton	25,743,450	7.67
50,083	Pernod Ricard	9,918,938	2.96
24,030	Sartorius Stedim Biotech	7,442,091	2.22
46,821	Schneider Electric	7,109,301	2.12
		74,391,763	22.18
	Germany		
67,611	CTS Eventim*	4,212,165	1.25
42,665	MTU Aero Engines	9,727,620	2.90
		13,939,785	4.15
	Ireland		
33,115	Kingspan	2,025,313	0.60
40,205	Linde	13,100,799	3.91
		15,126,112	4.51
	Italy		
329,804	FinecoBank Banca Fineco	5,388,997	1.61
	Netherlands		
5,184	Adyen*	6,967,296	2.08
25,097	ASM International*	8,164,054	2.44
26,289	ASML	15,268,651	4.55
96,228	BE Semiconductor Industries*	7,117,023	2.12
37,437	Ferrari	9,127,141	2.72
46,095	IMCD	6,888,898	2.05
248,067	STMicroelectronics	11,252,319	3.35
		64,785,382	19.31
	Spain		
2,595,109	CaixaBank*	10,598,425	3.16
	Sweden		
425,625	Atlas Copco	4,799,855	1.43
287,295	Epiroc	5,233,894	1.56
219,614	Hexagon	2,298,680	0.69
		12,332,429	3.68
	Switzerland		
27,928	Lonza*	15,886,598	4.73
39,882	Sika*	10,553,643	3.15
35,364	Straumann*	4,414,257	1.32
		30,854,498	9.20
	United Kingdom		
384,041	Allfunds*	3,204,822	0.95
58,852	Ashtead Group*	3,680,472	1.10
103,926	AstraZeneca	12,861,022	3.83
502,875	Auto Trader	3,406,557	1.02
4,477,037	JD Sports Fashion	9,227,206	2.75
456,594	RELX	12,974,521	3.87
26,318	Spirax-Sarco Engineering	3,503,478	1.04
		48,858,078	14.56
Total Common Stocks (Shares)		332,833,860	99.21
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		335,604,189	100.04
Total Portfolio		335,604,189	100.04
Other Net Liabilities		(133,064)	(0.04)
Total Net Assets (EUR)		335,471,125	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
SGD Hedged Share Class						
EUR	248	SGD	353	BNY Mellon	15/3/2023	2
SGD	11,037	EUR	7,745	BNY Mellon	15/3/2023	(47)
Net unrealised depreciation						(45)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
USD Hedged Share Class						
EUR	161,437	USD	171,448	BNY Mellon	15/3/2023	391
USD	5,546,994	EUR	5,146,476	BNY Mellon	15/3/2023	64,042
Net unrealised appreciation						64,433
Total net unrealised appreciation						64,388

The notes on pages 986 to 999 form an integral part of these financial statements.

Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	35.03
Consumer Cyclical	18.80
Industrial	17.58
Technology	12.46
Financials	10.41
Basic Materials	3.91
Communications	1.02
Investment Funds	0.83
Other Net Liabilities	(0.04)
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

European Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
225,751	BlackRock ICS Euro Liquid Environmentally Aware Fund~	22,307,392	1.75
Total Funds		22,307,392	1.75
COMMON STOCKS (SHARES)			
	Belgium		
400,636	KBC	28,429,131	2.23
	Denmark		
187,734	DSV	32,095,950	2.52
54,694	Genmab	19,436,357	1.52
554,617	Novo Nordisk	74,134,799	5.82
231,866	Royal Unibrew	15,311,230	1.20
		140,978,336	11.06
	Finland		
3,542,670	Nordea Bank	42,527,851	3.34
	France		
341,966	Cie de Saint-Gobain	19,235,587	1.51
18,094	Hermes International	31,157,868	2.45
112,197	L'Oreal	42,051,436	3.30
121,633	LVMH Moet Hennessy Louis Vuitton	96,260,356	7.55
189,102	Pernod Ricard	37,451,651	2.94
90,261	Sartorius Stedim Biotech	27,953,832	2.19
175,026	Schneider Electric	26,575,948	2.08
		280,686,678	22.02
	Germany		
253,836	CTS Eventim	15,813,983	1.24
161,467	MTU Aero Engines	36,814,476	2.89
		52,628,459	4.13
	Ireland		
124,860	Kingspan	7,636,438	0.60
149,681	Linde	48,773,554	3.83
		56,409,992	4.43
	Italy		
1,227,647	FinecoBank Banca Fineco	20,059,752	1.58
	Netherlands		
20,054	Adyen*	26,952,576	2.11
93,288	ASM International	30,346,586	2.38
102,709	ASML	59,653,387	4.68
386,955	BE Semiconductor Industries*	28,619,192	2.25
139,669	Ferrari	34,051,302	2.67
169,040	IMCD*	25,263,028	1.98
922,948	STMicroelectronics	41,864,921	3.28
		246,750,992	19.35
	Spain		
9,588,604	CaixaBank	39,159,859	3.07
	Sweden		
1,607,539	Atlas Copco	18,128,528	1.42
1,061,502	Epiroc	19,338,271	1.52
818,375	Hexagon	8,565,858	0.67
		46,032,657	3.61
	Switzerland		
103,101	Lonza	58,648,098	4.60
148,733	Sika	39,357,982	3.09
133,704	Straumann*	16,689,396	1.31
		114,695,476	9.00
	United Kingdom		
1,538,113	Allfunds	12,835,553	1.01
222,314	Ashtead Group	13,903,020	1.09
388,774	AstraZeneca	48,111,454	3.77
1,891,537	Auto Trader	12,813,580	1.00
16,349,397	JD Sports Fashion	33,696,225	2.64
1,673,568	RELX	47,555,907	3.73
96,417	Spirax-Sarco Engineering	12,835,126	1.01
		181,750,865	14.25
Total Common Stocks (Shares)		1,250,110,048	98.07
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,272,417,440	99.82
Total Portfolio		1,272,417,440	99.82
Other Net Assets		2,342,728	0.18
Total Net Assets (EUR)		1,274,760,168	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
AUD Hedged Share Class						
AUD	3,533,080	EUR	2,288,179	BNY Mellon	15/3/2023	(48,884)
EUR	97,592	AUD	151,989	BNY Mellon	15/3/2023	1,259
Net unrealised depreciation						(47,625)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
CAD Hedged Share Class						
CAD	1,586,995	EUR	1,098,181	BNY Mellon	15/3/2023	(1,329)
EUR	131,897	CAD	189,588	BNY Mellon	15/3/2023	864
Net unrealised depreciation						(465)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
CNH Hedged Share Class						
CNY	828,639	EUR	113,464	BNY Mellon	15/3/2023	(1,369)
EUR	3,525	CNY	25,848	BNY Mellon	15/3/2023	28
Net unrealised depreciation						(1,341)
GBP Hedged Share Class						
EUR	117,471	GBP	104,187	BNY Mellon	15/3/2023	(1,360)
GBP	2,511,279	EUR	2,831,786	BNY Mellon	15/3/2023	32,443
Net unrealised appreciation						31,083
HKD Hedged Share Class						
EUR	529,020	HKD	4,406,398	BNY Mellon	15/3/2023	1,329
HKD	107,873,288	EUR	12,779,180	BNY Mellon	15/3/2023	139,296
Net unrealised appreciation						140,625
NZD Hedged Share Class						
EUR	180,471	NZD	308,599	BNY Mellon	15/3/2023	1,324
NZD	1,494,525	EUR	882,259	BNY Mellon	15/3/2023	(14,669)
Net unrealised depreciation						(13,345)
SGD Hedged Share Class						
EUR	236,985	SGD	337,552	BNY Mellon	15/3/2023	1,556
SGD	11,240,346	EUR	7,887,376	BNY Mellon	15/3/2023	(47,684)
Net unrealised depreciation						(46,128)
USD Hedged Share Class						
EUR	3,625,043	USD	3,857,702	BNY Mellon	15/3/2023	1,383
USD	88,557,472	EUR	82,163,907	BNY Mellon	15/3/2023	1,021,742
Net unrealised appreciation						1,023,125
Total net unrealised appreciation						1,085,929

Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	34.59
Consumer Cyclical	18.53
Industrial	17.31
Technology	12.59
Financials	10.22
Basic Materials	3.83
Investment Funds	1.75
Communications	1.00
Other Net Assets	0.18
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

European High Yield Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
127,463	BlackRock ICS Euro Liquidity Fund~	12,591,342	3.87
Total Funds		12,591,342	3.87
COMMON STOCKS (SHARES)			
	Belgium		
12,478	Telenet*	181,805	0.06
Total Common Stocks (Shares)		181,805	0.06
BONDS			
	Austria		
EUR 3,200,000	ams-OSRAM 0% 5/3/2025	2,604,000	0.80
	British Virgin Islands		
EUR 1,196,000	Global Switch 2.25% 31/5/2027	1,103,255	0.34
	Canada		
EUR 947,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	894,328	0.27
	Cyprus		
EUR 500,000	Bank of Cyprus 2.5% 24/6/2027	427,052	0.13
	Finland		
USD 930,000	Ahlstrom-Munksjo 3 Oy 4.875% 4/2/2028	746,616	0.23
EUR 400,000	SBB Treasury 0.75% 14/12/2028	264,961	0.08
EUR 1,000,000	SBB Treasury 1.125% 26/11/2029	655,178	0.20
		1,666,755	0.51
	France		
EUR 15,150	Accor 0.7% 7/12/2027	693,219	0.21
EUR 1,800,000	Accor 4.375% 30/4/2171	1,744,317	0.54
EUR 500,000	Air France-KLM 7.25% 31/5/2026*	506,798	0.16
EUR 1,300,000	Air France-KLM 8.125% 31/5/2028	1,310,731	0.40
EUR 557,000	Altice France 2.125% 15/2/2025	512,440	0.16
EUR 577,000	Altice France 2.5% 15/1/2025	533,858	0.16
EUR 1,600,000	Altice France 5.875% 1/2/2027*	1,424,400	0.44
EUR 1,100,000	Atos 0% 6/11/2024	972,191	0.30
EUR 1,200,000	Atos 1.75% 7/5/2025	1,093,134	0.34
EUR 900,000	Atos 2.5% 7/11/2028*	695,961	0.21
EUR 1,421,000	Banijay 6.5% 1/3/2026	1,351,556	0.41
USD 260,000	BNP Paribas 4.245% 23/3/2171*	199,161	0.06
EUR 800,000	BNP Paribas 7.375% 6/11/2030*	804,800	0.25
EUR 449,000	Burger King France 7.232% 1/11/2026	447,298	0.14
EUR 1,000,000	Casino Guichard Perrachon 3.58% 7/2/2025	682,200	0.21
EUR 1,300,000	Casino Guichard Perrachon 3.992% 31/1/2172	280,722	0.09
EUR 400,000	Casino Guichard Perrachon 4.498% 7/3/2024	332,580	0.10
EUR 900,000	Casino Guichard Perrachon 5.25% 15/4/2027	517,230	0.16
EUR 400,000	Casino Guichard Perrachon 6.625% 15/1/2026	239,710	0.07
EUR 800,000	Electricite de France 2.875% 15/3/2171	679,000	0.21
EUR 200,000	Electricite de France 3% 3/12/2171	164,600	0.05
EUR 3,200,000	Electricite de France 3.375% 15/9/2171	2,464,000	0.76
EUR 600,000	Electricite de France 4% 4/10/2171	576,600	0.18
EUR 900,000	Electricite de France 5.375% 29/1/2172*	870,300	0.27
GBP 400,000	Electricite de France 6% 29/7/2171	421,445	0.13
EUR 800,000	Electricite de France 7.5% 9/6/2028	802,000	0.24
EUR 550,000	Elior 3.75% 15/7/2026	465,317	0.14
EUR 500,000	Eutelsat 2% 2/10/2025	457,298	0.14
EUR 2,400,000	Faurecia 2.75% 15/2/2027*	2,113,128	0.65
EUR 563,000	Faurecia 3.75% 15/6/2028	494,244	0.15
EUR 1,190,000	Faurecia 7.25% 15/6/2026*	1,223,469	0.38
EUR 2,643,000	Goldstory 5.375% 1/3/2026*	2,474,667	0.76
EUR 2,500,000	iliad 5.375% 14/6/2027	2,444,625	0.75
EUR 700,000	iliad 5.625% 15/2/2030	677,148	0.21
EUR 400,000	Iliad 5.625% 15/10/2028	367,782	0.11
GBP 1,600,000	Korian 4.125% 15/6/2171	1,437,912	0.44
EUR 900,000	La Financiere Atalian 4% 15/5/2024	776,873	0.24
GBP 300,000	La Financiere Atalian 6.625% 15/5/2025	228,589	0.07
EUR 1,600,000	Loxam 4.5% 15/2/2027*	1,481,232	0.46
EUR 200,000	Loxam 5.75% 15/7/2027*	178,024	0.06
EUR 550,000	Novafives 5% 15/6/2025*	452,249	0.14
EUR 1,071,000	Paprec 3.5% 1/7/2028*	917,606	0.28
EUR 1,033,000	Picard Groupe 3.875% 1/7/2026	932,158	0.29
EUR 500,000	Quatrim 5.875% 15/1/2024*	469,015	0.14
EUR 5,400,000	RCI Banque 2.625% 18/2/2030	4,981,500	1.53
EUR 700,000	Renault 2.375% 25/5/2026	642,407	0.20
EUR 600,000	Societe Generale 7.875% 18/1/2029	609,894	0.19
USD 1,000,000	Societe Generale 7.875% 18/6/2171*	937,723	0.29
USD 1,200,000	Societe Generale 7.875% 18/6/2171	1,125,267	0.35
EUR 1,075,000	Tereos Finance Groupe I 7.25% 15/4/2028	1,073,506	0.33
EUR 800,000	Unibail-Rodamco-Westfield 2.125% 25/7/2023*	732,560	0.22
EUR 1,200,000	Vallourec 8.5% 30/6/2026*	1,212,120	0.37
EUR 1,100,000	Verallia 1.875% 10/11/2031	866,629	0.27
		50,093,193	15.41
	Germany		
EUR 200,000	ADLER Real Estate 1.875% 27/4/2023	191,410	0.06
EUR 3,100,000	Bayer 4.5% 25/3/2082*	2,893,536	0.89

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,131,000	Cheplapharm Arzneimittel 4.375% 15/1/2028*	1,003,480	0.31
USD 740,000	Cheplapharm Arzneimittel 5.5% 15/1/2028	616,153	0.19
EUR 2,800,000	Commerzbank 6.125% 9/4/2171	2,648,100	0.82
GBP 500,000	Commerzbank 8.625% 28/2/2033	586,588	0.18
EUR 1,500,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	1,116,825	0.34
EUR 2,900,000	Deutsche Bank 4% 24/6/2032	2,614,205	0.80
EUR 600,000	Deutsche Bank 10% 12/1/2027	638,613	0.20
EUR 300,000	Deutsche Lufthansa 2.875% 16/5/2027	267,129	0.08
EUR 700,000	Deutsche Lufthansa 3.5% 14/7/2029	607,373	0.19
EUR 1,100,000	Deutsche Lufthansa 3.75% 11/2/2028	996,781	0.31
EUR 2,000,000	DIC Asset 2.25% 22/9/2026	1,426,960	0.44
EUR 681,000	Gruenenthal 3.625% 15/11/2026*	623,217	0.19
EUR 1,159,000	Gruenenthal 4.125% 15/5/2028	1,016,982	0.31
EUR 1,556,000	HT Troplast 9.25% 15/7/2025	1,511,218	0.46
EUR 600,000	IHO Verwaltungs 3.75% 15/9/2026	549,138	0.17
EUR 352,000	IHO Verwaltungs 3.875% 15/5/2027	312,880	0.10
EUR 938,000	Nidda Healthcare 7.5% 21/8/2026	919,400	0.28
EUR 856,000	PCF 4.75% 15/4/2026*	735,582	0.23
EUR 1,677,000	Renk 5.75% 15/7/2025*	1,653,019	0.51
EUR 300,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	277,401	0.09
EUR 1,494,636	Techem Verwaltungsgesellschaft 674 6% 30/7/2026*	1,442,339	0.44
EUR 2,525,000	Tele Columbus 3.875% 2/5/2025*	2,051,663	0.63
EUR 1,400,000	TK Elevator Midco 4.375% 15/7/2027	1,274,910	0.39
EUR 600,000	Vantage Towers 0% 31/3/2025	579,801	0.18
EUR 300,000	Vantage Towers 0.375% 31/3/2027	282,586	0.09
EUR 600,000	ZF Finance 2% 6/5/2027	516,723	0.16
EUR 600,000	ZF Finance 2.25% 3/5/2028	501,723	0.15
EUR 700,000	ZF Finance 2.75% 25/5/2027	620,851	0.19
EUR 800,000	ZF Finance 3% 21/9/2025	754,908	0.23
EUR 600,000	ZF Finance 3.75% 21/9/2028	533,049	0.16
EUR 900,000	ZF Finance 5.75% 3/8/2026*	906,458	0.28
		32,671,001	10.05
	Ireland		
EUR 1,564,000	AIB 5.25% 9/4/2171	1,453,347	0.45
EUR 1,300,000	AIB 6.25% 23/12/2171*	1,232,400	0.38
EUR 800,000	AlbaCore EURO CLO I 8.288% 18/10/2034	674,256	0.21
EUR 700,000	Anchorage Capital Europe CLO 2021-4 8.159% 25/4/2034	611,787	0.19
EUR 200,000	Avoca CLO XV 6.418% 15/4/2031	168,284	0.05
EUR 1,000,000	BBAM European CLO II 8.398% 15/10/2034	875,325	0.27
EUR 800,000	Bilbao CLO II 8.673% 20/8/2035	701,642	0.22
EUR 800,000	BlueMountain Fuji CLO IV 8.073% 25/2/2034	711,369	0.22
EUR 1,000,000	Cairn CLO XIV 8.578% 29/10/2034	887,243	0.27
EUR 700,000	Capital Four CLO II 8.198% 15/1/2034	621,054	0.19
EUR 728,000	Capital Four CLO III 8.348% 15/10/2034	636,949	0.20
EUR 600,000	CIFC European Funding CLO III 7.898% 15/1/2034	528,369	0.16
EUR 800,000	Contego CLO VIII 8.509% 25/1/2034	701,459	0.21
EUR 1,113,000	Fair Oaks Loan Funding III 8.398% 15/10/2034	1,005,100	0.31
EUR 141,928	Invesco Euro Clo III 10.358% 15/7/2032	123,573	0.04
EUR 699,000	Neuberger Berman Loan Advisers Euro CLO 2 8.348% 15/4/2034	619,227	0.19
EUR 148,000	OCP Euro CLO 2017-2 7.288% 15/1/2032	134,377	0.04
EUR 1,000,000	OCP Euro CLO 2022-5 8.812% 20/4/2035	885,124	0.27
EUR 300,000	Providus Clo III 8.588% 18/7/2034	268,087	0.08
EUR 700,000	Sound Point Euro CLO V Funding 8.289% 25/7/2035	610,294	0.19
GBP 462,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	445,471	0.14
		13,894,737	4.28
	Italy		
EUR 1,000,000	Atlantia 1.875% 12/2/2028	848,470	0.26
EUR 3,358,000	Azzurra Aeroporti 2.125% 30/5/2024	3,255,161	1.00
EUR 922,000	Azzurra Aeroporti 2.625% 30/5/2027	806,681	0.25
EUR 1,347,000	Banco BPM 2.875% 29/6/2031	1,181,993	0.36
EUR 800,000	Banco BPM 3.25% 14/1/2031*	732,000	0.22
EUR 1,283,000	Banco BPM 3.375% 19/1/2032*	1,127,436	0.35
EUR 519,000	Brunello Bidco 3.5% 15/2/2028	461,472	0.14
EUR 610,000	Castor 7.296% 15/2/2029	596,470	0.19
EUR 628,000	Cedacri Mergeco 7.279% 15/5/2028*	611,895	0.19
EUR 1,513,000	Centurion Bidco 5.875% 30/9/2026*	1,365,989	0.42
EUR 500,000	doValue 3.375% 31/7/2026	457,285	0.14
EUR 625,000	Enel 6.375% 16/4/2028	625,781	0.19
EUR 716,000	Fiber Bidco 11% 25/10/2027	767,624	0.24
EUR 800,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027*	701,068	0.22
EUR 300,000	Gamma Bidco 6.25% 15/7/2025	302,072	0.09
EUR 1,060,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	922,062	0.28
EUR 980,000	Inter Media and Communication 6.75% 9/2/2027	926,311	0.29
GBP 603,000	Intesa Sanpaolo 5.148% 10/6/2030	576,465	0.18

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 3,450,000	Intesa Sanpaolo 5.5% 1/3/2172*	2,947,162	0.91
USD 200,000	Intesa Sanpaolo 5.71% 15/1/2026	179,913	0.06
EUR 500,000	Intesa Sanpaolo 5.875% 20/6/2171	470,938	0.14
EUR 1,000,000	Intesa Sanpaolo 7.75% 11/7/2171*	993,125	0.31
EUR 1,952,000	Lottomatica 9.75% 30/9/2027*	2,095,618	0.64
EUR 1,400,000	Nexi 0% 24/2/2028	1,028,799	0.32
EUR 1,728,000	Poste Italiane 2.625% 24/6/2171	1,332,720	0.41
EUR 2,000,000	Rekeep 7.25% 1/2/2026	1,731,380	0.53
EUR 962,000	Telecom Italia 1.625% 18/1/2029	730,807	0.22
EUR 500,000	Telecom Italia 2.375% 12/10/2027	424,505	0.13
EUR 563,000	Telecom Italia 2.75% 15/4/2025	536,167	0.17
EUR 1,203,000	Telecom Italia 2.875% 28/1/2026	1,113,713	0.34
EUR 100,000	Telecom Italia 3% 30/9/2025	95,135	0.03
EUR 497,000	Telecom Italia 3.625% 25/5/2026	472,175	0.15
EUR 100,000	Telecom Italia 5.25% 17/3/2055	82,417	0.03
EUR 975,000	Telecom Italia 6.875% 15/2/2028	987,631	0.30
EUR 300,000	UniCredit 2.731% 15/1/2032	258,000	0.08
EUR 1,800,000	UniCredit 6.625% 3/12/2171	1,793,250	0.55
EUR 600,000	UniCredit 7.5% 3/6/2171	590,550	0.18
		34,130,240	10.51
	Japan		
EUR 2,592,000	SoftBank 2.125% 6/7/2024	2,443,284	0.75
EUR 235,000	SoftBank 3.125% 19/9/2025	215,700	0.06
EUR 364,000	SoftBank 4.5% 20/4/2025*	348,424	0.11
EUR 2,305,000	SoftBank 4.75% 30/7/2025*	2,206,980	0.68
USD 600,000	SoftBank 6% 19/1/2172	550,656	0.17
		5,765,044	1.77
	Jersey		
GBP 700,000	AA Bond 4.875% 31/7/2043	780,376	0.24
EUR 1,540,000	Adient Global 3.5% 15/8/2024	1,507,776	0.46
GBP 584,000	CPUK Finance 4.5% 28/8/2027	575,563	0.18
GBP 600,000	CPUK Finance 4.875% 28/2/2047	658,454	0.20
GBP 1,680,000	Galaxy Bidco 6.5% 31/7/2026	1,759,046	0.54
		5,281,215	1.62
	Luxembourg		
EUR 400,000	ADLER 2% 23/11/2023	312,360	0.10
EUR 600,000	ADLER 2.25% 14/1/2029	250,866	0.08
EUR 1,200,000	ADLER 2.75% 13/11/2026	545,196	0.17
EUR 500,000	ADLER 3.25% 5/8/2025	236,780	0.07
EUR 1,100,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028*	895,983	0.28
EUR 2,162,000	Altice Financing 2.25% 15/1/2025*	2,020,886	0.62
EUR 1,101,000	Altice Financing 4.25% 15/8/2029*	885,986	0.27
EUR 2,500,000	Aroundtown 3.375% 23/12/2171	1,376,625	0.42
EUR 1,015,000	Cidron Aida Finco 5% 1/4/2028*	895,697	0.27
GBP 795,000	Cidron Aida Finco 6.25% 1/4/2028*	779,871	0.24
EUR 734,000	Cirsa Finance International 4.5% 15/3/2027	646,291	0.20
EUR 129,000	Cirsa Finance International 4.75% 22/5/2025	126,337	0.04
EUR 96,531	Cirsa Finance International 6.25% 20/12/2023	96,382	0.03
EUR 279,000	Cirsa Finance International Sarl 10.375% 30/11/2027	295,941	0.09
EUR 1,417,131	Codere Finance 2 Luxembourg 11% 30/9/2026	1,270,104	0.39
EUR 524,754	Codere Finance 2 Luxembourg 12.75% 30/11/2027	263,269	0.08
EUR 1,320,000	Cullinan Holdco 4.625% 15/10/2026	1,173,269	0.36
EUR 1,200,000	European TopSoho 4% 18/10/2021***	1,107,079	0.34
EUR 678,000	Garfunkelux Holdco 3 6.75% 1/11/2025	553,089	0.17
GBP 2,600,000	Garfunkelux Holdco 3 7.75% 1/11/2025*	2,389,808	0.74
EUR 932,000	Herens Midco 5.25% 15/5/2029*	636,183	0.20
EUR 250,000	Kleopatra 2 6.5% 1/9/2026	142,679	0.04
EUR 2,008,000	Kleopatra Finco 4.25% 1/3/2026	1,699,410	0.52
EUR 99,232	Lincoln Financing 3.625% 1/4/2024	99,182	0.03
EUR 1,296,000	Monitchem HoldCo 3 5.25% 15/3/2025*	1,280,643	0.39
EUR 1,714,000	Rossini 6.75% 30/10/2025*	1,724,712	0.53
EUR 1,780,000	SES 2.875% 27/8/2171	1,510,152	0.46
EUR 900,000	SES 5.625% 29/1/2172*	892,755	0.28
EUR 475,000	Stena International 7.25% 15/2/2028	479,619	0.15
EUR 2,104,000	Summer BC Holdco B 5.75% 31/10/2026	1,868,584	0.58
USD 400,000	Telecom Italia Capital 6.375% 15/11/2033	325,547	0.10
		26,781,285	8.24
	Marshall Islands		
USD 1,375,000	Danaos 8.5% 1/3/2028	1,264,351	0.39
	Netherlands		
EUR 1,800,000	Abertis Infraestructuras Finance 3.248% 24/2/2172*	1,620,450	0.50
EUR 220,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	216,777	0.07
EUR 400,000	Energizer Gamma Acquisition 3.5% 30/6/2029	319,260	0.10
EUR 107,000	Goodyear Europe 2.75% 15/8/2028	87,652	0.02
USD 829,000	ING Groep 5.75% 16/11/2026	721,645	0.22
EUR 1,700,000	Naturgy Finance 2.374% 23/2/2172	1,482,825	0.46
EUR 400,000	Naturgy Finance 3.375% 24/4/2171	387,500	0.12
EUR 873,000	Promontoria 264 6.375% 1/3/2027	844,431	0.26
EUR 340,000	Q-Park I 1.5% 1/3/2025	313,235	0.10
EUR 650,000	Repsol International Finance 3.75% 11/6/2171	605,312	0.19

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,778,000	Repsol International Finance 4.247% 11/12/2171*	1,593,977	0.49
EUR 1,000,000	Saipem Finance International 3.375% 15/7/2026*	941,390	0.29
EUR 1,354,204	Summer BidCo 9% 15/11/2025*	1,067,451	0.33
EUR 639,350	Summer BidCo 9% 15/11/2025	498,239	0.15
EUR 1,500,000	Telefonica Europe 3.875% 22/9/2171	1,391,550	0.43
EUR 3,900,000	Telefonica Europe 6.135% 2/3/2030	3,750,104	1.15
EUR 1,200,000	Telefonica Europe 7.125% 23/8/2028*	1,233,780	0.38
EUR 679,000	Teva Pharmaceutical Finance Netherlands II 1.25% 31/3/2023	678,296	0.21
EUR 300,000	Teva Pharmaceutical Finance Netherlands II 1.625% 15/10/2028	229,270	0.07
EUR 322,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	287,761	0.09
EUR 318,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	267,948	0.08
EUR 2,210,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025*	2,187,922	0.67
EUR 1,241,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	1,262,001	0.39
EUR 500,000	Trivium Packaging Finance 3.75% 15/8/2026	457,167	0.14
EUR 1,199,000	Trivium Packaging Finance 6.404% 15/8/2026*	1,181,591	0.36
EUR 642,000	United 4.875% 1/7/2024*	621,809	0.19
USD 1,145,000	UPC Broadband Finco 4.875% 15/7/2031	902,476	0.28
EUR 1,200,000	VZ Secured Financing 3.5% 15/1/2032	940,194	0.29
EUR 500,000	VZ Vendor Financing II 2.875% 15/1/2029	385,743	0.12
EUR 1,700,000	ZF Europe Finance 2% 23/2/2026	1,551,463	0.48
EUR 300,000	ZF Europe Finance 2.5% 23/10/2027	262,020	0.08
		28,291,239	8.71
	Panama		
EUR 640,000	Carnival 7.625% 1/3/2026	569,811	0.18
EUR 2,505,000	Carnival 10.125% 1/2/2026	2,622,960	0.81
		3,192,771	0.99
	Portugal		
EUR 600,000	Banco Espirito Santo 4% 21/1/2019***	87,000	0.03
EUR 200,000	Banco Espirito Santo 4.75% 15/1/2018***	29,000	0.01
EUR 600,000	EDP - Energias de Portugal 1.7% 20/7/2080	542,700	0.17
EUR 1,300,000	EDP - Energias de Portugal 1.875% 2/8/2081	1,123,850	0.34
EUR 300,000	EDP - Energias de Portugal 5.943% 23/4/2083	296,100	0.09
		2,078,650	0.64
	Romania		
EUR 1,100,000	RCS & RDS 2.5% 5/2/2025	1,033,893	0.32
	Spain		
EUR 1,600,000	Banco Bilbao Vizcaya Argentaria 6% 29/6/2171*	1,572,000	0.48
EUR 1,400,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2171	1,351,168	0.42
EUR 700,000	Banco de Sabadell 2% 17/1/2030	638,557	0.20
EUR 1,400,000	Banco de Sabadell 2.5% 15/4/2031	1,247,511	0.38
EUR 800,000	Banco de Sabadell 5.25% 7/2/2029	780,356	0.24
EUR 600,000	Banco Santander 4.375% 14/4/2171	523,386	0.16
EUR 800,000	Bankinter 7.375% 15/8/2028	796,440	0.25
EUR 1,400,000	CaixaBank 6.375% 19/12/2171	1,395,030	0.43
EUR 400,000	CaixaBank 6.75% 13/9/2171	395,834	0.12
EUR 700,000	Cellnex Finance 1.5% 8/6/2028	584,468	0.18
EUR 600,000	Cellnex Finance 2% 15/9/2032	450,540	0.14
EUR 600,000	Cellnex Finance 2% 15/2/2033	446,990	0.14
EUR 2,500,000	Cellnex Telecom 0.75% 20/11/2031	2,025,125	0.62
EUR 400,000	Cellnex Telecom 1% 20/4/2027	343,176	0.10
EUR 500,000	Cellnex Telecom 1.75% 23/10/2030	389,483	0.12
EUR 855,000	Food Service Project 5.5% 21/1/2027	799,327	0.25
EUR 963,000	Grupo Antolin-Irausa 3.375% 30/4/2026	818,636	0.25
EUR 926,000	Grupo Antolin-Irausa 3.5% 30/4/2028*	686,194	0.21
EUR 1,900,000	International Consolidated Airlines 1.125% 18/5/2028	1,562,389	0.48
EUR 700,000	International Consolidated Airlines 3.75% 25/3/2029	572,429	0.18
EUR 330,000	Kaixo Bondco Telecom 5.125% 30/9/2029	286,479	0.09
EUR 1,917,000	Lorca Telecom Bondco 4% 18/9/2027	1,735,441	0.53
		19,400,959	5.97
	Sweden		
EUR 545,000	Dometic 3% 8/5/2026	482,734	0.15
EUR 468,000	Fastighets Balder 2.873% 2/6/2081	364,806	0.11
EUR 1,150,000	Heimstaden Bostad 2.625% 1/5/2171	739,335	0.23
EUR 1,000,000	Heimstaden Bostad 3.375% 15/1/2026	660,200	0.20
EUR 213,135	Intrum 3.125% 15/7/2024	207,755	0.06
EUR 538,000	Intrum 4.875% 15/8/2025	505,766	0.16
EUR 675,000	Intrum 9.25% 15/3/2028*	685,526	0.21
EUR 273,000	Verisure 3.875% 15/7/2026	248,850	0.08
EUR 709,000	Verisure 7.125% 1/2/2028	699,716	0.21
EUR 1,230,000	Verisure 9.25% 15/10/2027	1,302,644	0.40
		5,897,332	1.81

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
	Switzerland		
USD 1,575,000	Credit Suisse 6.25% 18/12/2171	1,222,973	0.38
USD 200,000	Credit Suisse 6.25% 18/12/2171	155,298	0.05
USD 200,000	Credit Suisse 7.5% 11/6/2171	171,845	0.05
USD 400,000	Credit Suisse 7.5% 11/6/2171*	343,690	0.10
GBP 500,000	Credit Suisse 7.75% 10/3/2026	578,215	0.18
		2,472,021	0.76
	United Kingdom		
GBP 600,000	Barclays 6.375% 15/3/2171	639,357	0.20
GBP 600,000	Barclays 7.125% 15/9/2171	657,876	0.20
GBP 400,000	Barclays 7.25% 15/6/2171*	457,621	0.14
EUR 536,000	BCP V Modular Services Finance II 4.75% 30/11/2028	461,641	0.14
GBP 3,571,000	Bellis Acquisition 3.25% 16/2/2026	3,383,170	1.04
GBP 200,000	Bellis Acquisition 4.5% 16/2/2026	195,741	0.06
USD 699,000	British Telecommunications 4.25% 23/11/2081	580,344	0.18
EUR 177,721	Codere New Topco 7.5% 30/11/2027	87,714	0.03
GBP 1,211,000	Constellation Automotive Financing 4.875% 15/7/2027*	1,000,045	0.31
EUR 477,000	EC Finance 3% 15/10/2026	436,143	0.14
EUR 1,217,000	eG Global Finance 3.625% 7/2/2024*	1,144,333	0.35
GBP 1,214,000	Gatwick Airport Finance 4.375% 7/4/2026	1,274,403	0.39
GBP 450,000	Heathrow Finance 3.875% 1/3/2027	456,491	0.14
GBP 1,000,000	Heathrow Finance 4.125% 1/9/2029	967,527	0.30
GBP 300,000	Heathrow Finance 4.75% 1/3/2024	337,478	0.10
USD 1,990,000	HSBC Bank 5.401% 19/12/2171	1,472,522	0.45
EUR 1,019,000	INEOS Finance 6.625% 15/5/2028*	1,006,787	0.31
EUR 234,000	INEOS Quattro Finance 1 3.75% 15/7/2026*	202,627	0.06
EUR 1,096,000	INEOS Quattro Finance 2 2.5% 15/1/2026	970,355	0.30
EUR 400,000	International Consolidated Airlines 1.5% 4/7/2027*	327,816	0.10
GBP 1,020,000	Iron Mountain UK 3.875% 15/11/2025*	1,103,704	0.34
EUR 1,811,000	Jaguar Land Rover Automotive 4.5% 15/1/2026*	1,666,989	0.51
GBP 100,000	Jerrold Finco 4.875% 15/1/2026	100,732	0.03
GBP 500,000	Jerrold Finco 5.25% 15/1/2027	489,854	0.15
GBP 1,192,000	National Express 4.25% 26/2/2172	1,219,790	0.38
GBP 750,000	Nationwide Building Society 5.75% 20/12/2171	775,313	0.24
USD 1,574,000	Neptune Energy Bondco 6.625% 15/5/2025	1,440,611	0.45
GBP 1,800,000	Ocado 3.875% 8/10/2026	1,599,698	0.49
GBP 460,000	Pinewood Finance 3.625% 15/11/2027*	469,438	0.14
GBP 1,100,000	Premier Foods Finance 3.5% 15/10/2026	1,126,668	0.35
GBP 600,000	Santander UK 6.75% 24/6/2171	663,641	0.20
EUR 782,000	Sherwood Financing 4.5% 15/11/2026*	684,461	0.21
GBP 625,000	Sherwood Financing 6% 15/11/2026	588,642	0.18
GBP 1,072,000	Stonegate Pub Financing 2019 8% 13/7/2025	1,150,148	0.35
GBP 944,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	1,027,931	0.32
EUR 416,000	Synthomer 3.875% 1/7/2025*	386,626	0.12
GBP 1,030,000	Thames Water Kemble Finance 4.625% 19/5/2026	1,050,499	0.32
GBP 70,383	Unique Pub Finance 5.659% 30/6/2027	79,995	0.03
GBP 476,000	Unique Pub Finance 6.464% 30/3/2032	544,471	0.17
GBP 380,000	Very Funding 6.5% 1/8/2026*	347,482	0.11
GBP 100,000	Virgin Media Secured Finance 4.25% 15/1/2030	91,449	0.03
GBP 895,000	Virgin Media Secured Finance 5% 15/4/2027	953,136	0.29
GBP 460,000	Virgin Media Secured Finance 5.25% 15/5/2029*	454,566	0.14
GBP 1,300,000	Vmed O2 UK Financing I 4% 31/1/2029*	1,218,433	0.37
GBP 2,271,000	Vmed O2 UK Financing I 4.5% 15/7/2031	2,038,098	0.63
EUR 2,747,000	Vodafone 2.625% 27/8/2080	2,458,977	0.76
USD 592,000	Vodafone 3.25% 4/6/2081	481,949	0.15
EUR 400,000	Vodafone 4.2% 3/10/2078	366,000	0.11
GBP 2,073,000	Vodafone 4.875% 3/10/2078	2,271,198	0.70
USD 300,000	Vodafone 6.25% 3/10/2078	274,624	0.08
		43,185,114	13.29
	United States		
EUR 788,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	644,237	0.20
EUR 634,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	548,600	0.17
EUR 700,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026*	605,846	0.18
GBP 720,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027*	643,084	0.20
EUR 1,516,000	Boxer Parent 6.5% 2/10/2025	1,515,242	0.47
EUR 1,455,000	Coty 3.875% 15/4/2026	1,382,025	0.43
GBP 1,800,000	Encore Capital 4.25% 1/6/2028	1,640,586	0.51
EUR 397,000	Encore Capital 4.875% 15/10/2025	371,026	0.11
GBP 600,000	Encore Capital 5.375% 15/2/2026	620,596	0.19
GBP 2,049,000	Ford Motor Credit 4.535% 6/3/2025	2,250,866	0.69
EUR 2,250,000	Ford Motor Credit 4.867% 3/8/2027	2,197,147	0.68
EUR 1,075,000	Kronos International 3.75% 15/9/2025	974,896	0.30

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 2,752,000	Liberty Mutual 3.625% 23/5/2059	2,576,147	0.79
EUR 743,000	MPT Operating Partnership / MPT Finance 0.993% 15/10/2026	548,368	0.17
GBP 490,000	MPT Operating Partnership / MPT Finance 2.55% 5/12/2023	530,398	0.16
EUR 1,311,000	MPT Operating Partnership / MPT Finance 3.325% 24/3/2025*	1,140,891	0.35
EUR 2,008,000	Netflix 3.625% 15/6/2030	1,858,615	0.57
EUR 1,500,000	Netflix 4.625% 15/5/2029	1,487,273	0.46
EUR 1,083,000	Olympus Water US 3.875% 1/10/2028	931,012	0.28
EUR 1,000,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	858,620	0.26
EUR 490,000	SCIL IV / SCIL USA 4.375% 1/11/2026*	451,662	0.14
EUR 1,430,000	UGI International 2.5% 1/12/2029	1,130,136	0.35
		24,907,273	7.66
Total Bonds		307,035,708	94.47
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		319,808,855	98.40

Holding	Description	Market Value (EUR)	% of Net Assets
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	United Kingdom		
6,177	New Topco**	-	0.00
Total Common Stocks (Shares)		-	0.00
Total Other Transferable Securities		-	0.00
Total Portfolio		319,808,855	98.40
Other Net Assets		5,194,789	1.60
Total Net Assets (EUR)		325,003,644	100.00

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	12,654,262	USD	13,560,000	Bank of America	14/3/2023	(83,882)
EUR	45,717,242	GBP	40,410,000	JP Morgan	14/3/2023	(373,984)
EUR	481,539	USD	510,000	Standard Chartered Bank	14/3/2023	2,451
EUR	316,424	GBP	280,000	Morgan Stanley	14/3/2023	(2,942)
EUR	384,410	GBP	340,000	State Street	14/3/2023	(3,391)
EUR	326,991	USD	350,000	HSBC Bank	14/3/2023	(1,796)
EUR	515,621	USD	550,000	Toronto-Dominion	14/3/2023	(1,044)
Net unrealised depreciation						(464,588)
CHF Hedged Share Class						
CHF	1,592,980	EUR	1,611,729	BNY Mellon	15/3/2023	(9,612)
EUR	48,557	CHF	47,891	BNY Mellon	15/3/2023	390
Net unrealised depreciation						(9,222)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
GBP Hedged Share Class						
EUR	17,324	GBP	15,315	BNY Mellon	15/3/2023	(143)
GBP	541,080	EUR	609,966	BNY Mellon	15/3/2023	7,160
Net unrealised appreciation						7,017
SEK Hedged Share Class						
EUR	45,824	SEK	510,710	BNY Mellon	15/3/2023	(252)
SEK	2,905,981	EUR	259,978	BNY Mellon	15/3/2023	2,205
Net unrealised appreciation						1,953
USD Hedged Share Class						
EUR	39,197	USD	41,750	BNY Mellon	15/3/2023	(20)
USD	3,293,324	EUR	3,054,255	BNY Mellon	15/3/2023	39,299
Net unrealised appreciation						39,279
Total net unrealised depreciation						(425,561)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation EUR
(4)	USD	US Treasury 10 Year Note (CBT)	June 2023	2,470
Total				2,470

The notes on pages 986 to 999 form an integral part of these financial statements.

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Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (570,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Bank of America	20/12/2026	(14,063)	(36,062)
CDS	EUR (300,134)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2027	9,037	(66,913)
CDS	EUR (970,000)	Fund provides default protection on Loxam; and receives Fixed 5%	Bank of America	20/12/2027	(7,296)	(75,465)
CDS	EUR (804,702)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	5,534	(107,572)
CDS	EUR (411,167)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Barclays	20/12/2026	(41,434)	(26,013)
CDS	EUR (180,404)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	5,833	(40,220)
CDS	EUR (507,082)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	16,395	(113,051)
CDS	EUR (944,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	BNP Paribas	20/12/2023	(71,268)	(152,033)
CDS	EUR (420,000)	Fund provides default protection on Novafives; and receives Fixed 5%	Citibank	20/6/2023	23,472	(6,045)
CDS	EUR (185,185)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2027	7,376	(41,286)
CDS	EUR (147,139)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2027	5,861	(32,804)
CDS	EUR (1,000,000)	Fund provides default protection on Telecom Italia; and receives Fixed 1%	Citigroup	20/6/2029	36,165	(139,931)
CDS	EUR (399,666)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(41,145)	(25,285)
CDS	EUR (780,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	Credit Suisse	20/12/2026	22,610	(24,878)
CDS	EUR (720,000)	Fund provides default protection on Novafives; and receives Fixed 5%	Credit Suisse	20/6/2027	63,752	(111,048)
CDS	EUR (610,000)	Fund provides default protection on Telecom Italia; and receives Fixed 1%	Credit Suisse	20/12/2028	372	(76,495)
CDS	EUR (180,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Goldman Sachs	20/6/2023	8,069	(10,482)
CDS	EUR (191,083)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	10,732	(2,750)
CDS	EUR (108,917)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	6,662	(1,568)
CDS	EUR (408,130)	Fund provides default protection on TK Elevator Holdco; and receives Fixed 5%	Goldman Sachs	20/12/2026	(44)	14,603
CDS	EUR 1,540,000	Fund receives default protection on ITRAXX.FINSUB.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(83,402)	35,625
CDS	EUR (870,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	32,473	(50,661)
CDS	EUR (120,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	3,279	(6,988)
CDS	EUR (100,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	10,233	(5,823)
CDS	EUR (480,000)	Fund provides default protection on K&S; and receives Fixed 5%	JP Morgan	20/12/2026	9,464	47,224
CDS	EUR (1,000,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/12/2026	42,188	(31,895)
CDS	EUR (183,333)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	11,676	(7,945)
CDS	EUR (366,667)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	23,353	(15,890)
CDS	EUR (394,771)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/12/2027	10,900	(88,012)
CDS	EUR (1,452,724)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2027	83,850	136,933

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (975,298)	Fund provides default protection on United; and receives Fixed 5%	JP Morgan	20/12/2027	16,460	(130,377)
CDS	EUR (200,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Morgan Stanley	20/6/2023	19,409	(11,646)
CDS	EUR (223,265)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2027	6,164	(49,776)
Total					232,667	(1,254,529)

CDS: Credit Default Swaps

European Special Situations Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
COMMON STOCKS (SHARES)			
	Belgium		
382,588	KBC	27,148,445	2.25
	Denmark		
179,663	DSV	30,716,091	2.54
36,257	Genmab	12,884,484	1.07
484,500	Novo Nordisk	64,762,368	5.36
206,524	Royal Unibrew*	13,637,776	1.13
		122,000,719	10.10
	Finland		
3,399,096	Nordea Bank	40,804,323	3.38
	France		
321,946	Cie de Saint-Gobain	18,109,462	1.50
16,417	Hermes International	28,270,074	2.34
100,342	L'Oreal*	37,608,182	3.11
111,872	LVMH Moet Hennessy Louis Vuitton	88,535,501	7.33
171,521	Pernod Ricard	33,969,734	2.81
85,576	Sartorius Stedim Biotech	26,502,887	2.20
161,103	Schneider Electric	24,461,880	2.03
		257,457,720	21.32
	Germany		
184,474	CTS Eventim*	11,492,730	0.95
143,801	MTU Aero Engines	32,786,628	2.72
21,151	Rational	13,303,979	1.10
		57,583,337	4.77
	Ireland		
104,352	Kingspan	6,382,168	0.53
143,579	Linde*	46,785,217	3.87
		53,167,385	4.40
	Italy		
60,683	DiaSorin*	6,923,930	0.57
1,126,973	FinecoBank Banca Fineco	18,414,739	1.53
		25,338,669	2.10
	Netherlands		
18,500	Adyen*	24,864,000	2.06
85,628	ASM International*	27,854,788	2.31
90,079	ASML	52,317,883	4.33
339,555	BE Semiconductor Industries*	25,113,488	2.08
133,893	Ferrari	32,643,114	2.70
143,128	IMCD*	21,390,480	1.77
847,063	STMicroelectronics	38,422,778	3.18
		222,606,531	18.43
	Spain		
8,726,837	CaixaBank*	35,640,402	2.95
	Sweden		
1,531,780	Atlas Copco	17,274,179	1.43
970,228	Epiroc	17,675,456	1.47
785,873	Hexagon	8,225,662	0.68
		43,175,297	3.58
	Switzerland		
45,040	Belimo	21,886,156	1.81
2,136	Chocoladefabriken Lindt & Spruengli*	22,197,109	1.84
93,771	Lonza	53,340,809	4.42
142,553	Sika*	37,722,619	3.13
107,655	Straumann*	13,437,870	1.11
		148,584,563	12.31
	United Kingdom		
1,061,946	Allfunds*	8,861,939	0.74
187,738	Ashtead Group	11,740,714	0.97
357,214	AstraZeneca	44,205,850	3.66
1,798,806	Auto Trader	12,185,406	1.01
15,604,929	JD Sports Fashion	32,161,871	2.66
1,655,995	RELX	47,056,555	3.90
74,079	Spirax-Sarco Engineering	9,861,469	0.82
		166,073,804	13.76
Total Common Stocks (Shares)		1,199,581,195	99.35
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,199,581,195	99.35
Total Portfolio		1,199,581,195	99.35
Other Net Assets		7,804,392	0.65
Total Net Assets (EUR)		1,207,385,587	100.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
AUD Hedged Share Class						
AUD	1,958,700	EUR	1,268,613	BNY Mellon	15/3/2023	(27,172)
EUR	79,750	AUD	124,168	BNY Mellon	15/3/2023	1,051
Net unrealised depreciation						(26,121)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
CAD Hedged Share Class						
CAD	599,497	EUR	414,863	BNY Mellon	15/3/2023	(520)
EUR	12,482	CAD	17,883	BNY Mellon	15/3/2023	122
Net unrealised depreciation						(398)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
CNH Hedged Share Class						
CNY	59,889	EUR	8,201	BNY Mellon	15/3/2023	(99)
EUR	260	CNY	1,905	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(97)
GBP Hedged Share Class						
EUR	81,998	GBP	72,543	BNY Mellon	15/3/2023	(741)
GBP	1,526,688	EUR	1,721,509	BNY Mellon	15/3/2023	19,749
Net unrealised appreciation						19,008
HKD Hedged Share Class						
EUR	33,816	HKD	281,771	BNY Mellon	15/3/2023	72
HKD	8,933,380	EUR	1,058,199	BNY Mellon	15/3/2023	11,627
Net unrealised appreciation						11,699
USD Hedged Share Class						
EUR	5,442,235	USD	5,790,200	BNY Mellon	15/3/2023	3,321
USD	182,603,160	EUR	169,569,394	BNY Mellon	15/3/2023	1,957,084
Net unrealised appreciation						1,960,405
Total net unrealised appreciation						1,964,496

Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	34.95
Consumer Cyclical	18.85
Industrial	18.66
Technology	11.90
Financials	10.11
Basic Materials	3.87
Communications	1.01
Other Net Assets	0.65
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

European Sustainable Equity Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
55	BlackRock ICS Euro Liquid Environmentally Aware Fund~	5,442	0.10
Total Funds		5,442	0.10
COMMON STOCKS (SHARES)			
	Denmark		
250	Chemometec	15,309	0.29
213	Genmab	75,693	1.41
3,309	Novo Nordisk	442,309	8.21
1,910	Vestas Wind Systems	51,308	0.95
		584,619	10.86
	Finland		
5,814	Metso Outotec	59,012	1.10
1,183	Neste	54,028	1.00
12,312	Nordea Bank	147,799	2.74
		260,839	4.84
	France		
2,765	Dassault Systemes	100,535	1.87
316	Sartorius Stedim Biotech	97,865	1.82
1,516	Schneider Electric	230,190	4.27
		428,590	7.96
	Germany		
792	Merck	142,006	2.64
587	MTU Aero Engines	133,836	2.48
441	Siemens	63,910	1.19
1,080	Symrise	104,198	1.93
		443,950	8.24
	Ireland		
1,305	Kingspan	79,814	1.48
713	Linde	232,331	4.31
		312,145	5.79
	Jersey		
2,943	Experian	93,972	1.75
	Netherlands		
528	ASM International	171,758	3.19
552	ASML	320,602	5.95
783	BE Semiconductor Industries*	57,911	1.08
848	Koninklijke DSM	99,131	1.84
3,404	STMicroelectronics	154,405	2.86
		803,807	14.92
	Spain		
33,866	CaixaBank	138,309	2.57
3,702	EDP Renovaveis*	71,726	1.33
		210,035	3.90
	Sweden		
5,712	Alfa Laval	177,712	3.30
15,968	Atlas Copco	180,074	3.34
5,552	Beijer Ref*	80,956	1.50
12,574	Hexagon	131,611	2.45
		570,353	10.59
	Switzerland		
669	Bachem*	62,630	1.16
166	Belimo	80,664	1.50
417	Lonza*	237,207	4.41
1,884	Nestle	202,448	3.76
489	Roche	133,872	2.49
69	Roche	20,097	0.37
668	Sika	176,767	3.28
926	SKAN	65,332	1.21
		979,017	18.18
	United Kingdom		
1,894	AstraZeneca	234,386	4.35
4,639	FDM	43,199	0.80
5,694	Prudential	81,745	1.52
5,400	RELX	153,445	2.85
848	Spirax-Sarco Engineering	112,887	2.10
13,344	Volution	55,126	1.02
		680,788	12.64
Total Common Stocks (Shares)		5,368,115	99.67
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		5,373,557	99.77
Other Transferable Securities			
RIGHTS			
	Sweden		
5,552	Beijer Ref (17/3/2023)**	8,617	0.16
Total Rights		8,617	0.16
Total Other Transferable Securities		8,617	0.16
Total Portfolio		5,382,174	99.93
Other Net Assets		3,882	0.07
Total Net Assets (EUR)		5,386,056	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 986 to 999 form an integral part of these financial statements.

Sector Breakdown
as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	36.43
Industrial	29.46
Technology	15.75
Basic Materials	8.08
Financials	6.83
Energy	1.95
Utilities	1.33
Investment Funds	0.10
Other Net Assets	0.07
	100.00

European Value Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
267,257	BlackRock ICS Euro Liquid Environmentally Aware Fund~	26,408,843	3.00
Total Funds		26,408,843	3.00
COMMON STOCKS (SHARES)			
	Denmark		
50,340	DSV	8,606,380	0.98
94,444	Novo Nordisk	12,624,184	1.43
108,576	Pandora	9,724,083	1.11
506,432	Tryg	10,658,621	1.21
		41,613,268	4.73
	Finland		
780,666	Fortum*	11,245,494	1.28
1,765,589	Metso Outotec*	17,920,728	2.04
2,377,112	Nordea Bank	28,535,953	3.24
537,169	UPM-Kymmene	18,360,437	2.08
		76,062,612	8.64
	France		
1,096,704	ALD	13,818,470	1.57
460,304	BNP Paribas	30,637,834	3.48
95,099	Capgemini	16,903,847	1.92
476,176	Cie de Saint-Gobain	26,784,900	3.04
573,782	Euroapi	8,801,816	1.00
170,198	Schneider Electric	25,842,865	2.94
128,482	Thales	16,978,896	1.93
439,330	TotalEnergies	25,797,458	2.93
238,321	Vinci	25,714,836	2.92
		191,280,922	21.73
	Germany		
2,046,792	Commerzbank	23,701,851	2.69
352,129	Mercedes-Benz	25,624,427	2.91
81,379	Merck	14,591,255	1.66
702,649	RWE	28,232,437	3.21
90,837	Siemens	13,164,098	1.49
		105,314,068	11.96
	Ireland		
2,514,690	Bank of Ireland	26,504,833	3.01
961,253	Ryanair	14,106,388	1.60
		40,611,221	4.61
	Italy		
1,519,779	UniCredit	29,726,877	3.38
	Netherlands		
72,421	Airbus	8,984,549	1.02
247,762	ASR Nederland	10,636,423	1.21
275,580	QIAGEN	11,995,997	1.36
464,086	STMicroelectronics	21,050,941	2.39
		52,667,910	5.98
	Spain		
4,985,423	CaixaBank*	20,360,467	2.31
599,237	Industria de Diseno Textil	17,371,881	1.97
		37,732,348	4.28
	Sweden		
388,989	Alfa Laval	12,102,221	1.37
714,652	Electrolux*	8,216,611	0.93
342,727	Hexagon	3,587,293	0.41
765,370	Volvo	14,402,641	1.64
		38,308,766	4.35
	Switzerland		
67,078	Roche	18,363,769	2.08
59,538	Zurich Insurance	26,729,130	3.04
		45,092,899	5.12
	United Kingdom		
203,276	AstraZeneca	25,155,756	2.86
212,600	Berkeley	10,119,644	1.15
6,022,171	BP	37,943,081	4.31
1,855,467	Drax	13,424,690	1.52
3,062,055	HSBC	22,133,638	2.51
311,103	InterContinental Hotels	19,817,816	2.25
603,493	RELX	17,148,785	1.95
1,207,997	Shell	34,898,403	3.96
2,340,141	Volution	9,667,459	1.10
573,321	Weir	12,316,707	1.40
		202,625,979	23.01
Total Common Stocks (Shares)		861,036,870	97.79
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		887,445,713	100.79
Total Portfolio		887,445,713	100.79
Other Net Liabilities		(6,997,919)	(0.79)
Total Net Assets (EUR)		880,447,794	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
AUD Hedged Share Class						
AUD	1,530,550	EUR	991,289	BNY Mellon	15/3/2023	(21,213)
EUR	189,653	AUD	293,528	BNY Mellon	15/3/2023	3,612
Net unrealised depreciation						(17,601)
CNH Hedged Share Class						
CNY	59,732	EUR	8,179	BNY Mellon	15/3/2023	(99)
EUR	205	CNY	1,496	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(97)
HKD Hedged Share Class						
EUR	98,990	HKD	823,978	BNY Mellon	15/3/2023	314
HKD	32,623,671	EUR	3,864,440	BNY Mellon	15/3/2023	42,441
Net unrealised appreciation						42,755
USD Hedged Share Class						
EUR	1,636,238	USD	1,734,875	BNY Mellon	15/3/2023	6,622
USD	61,406,458	EUR	57,055,121	BNY Mellon	15/3/2023	626,403
Net unrealised appreciation						633,025
Total net unrealised appreciation						658,082

Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	26.08
Industrial	20.64
Consumer Non-cyclical	13.91
Consumer Cyclical	13.56
Energy	11.20
Utilities	6.01
Technology	4.31
Investment Funds	3.00
Basic Materials	2.08
Other Net Liabilities	(0.79)
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

FinTech Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
60,190	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	6,020,801	2.04
Total Funds		6,020,801	2.04
COMMON STOCKS (SHARES)			
	Canada		
370,416	Nuvei	11,372,006	3.85
	Cayman Islands		
274,901	Dlocal*	4,115,268	1.39
1,441,576	Inter	3,027,310	1.02
2,793,753	Inter	5,879,986	1.99
1,165,523	Pagseguro Digital	10,163,360	3.44
682,565	StoneCo	5,924,664	2.00
470,092	XP*	5,812,688	1.97
		34,923,276	11.81
	France		
137,684	Worldline	5,805,482	1.96
	Italy		
317,554	FinecoBank Banca Fineco	5,519,386	1.87
764,881	Illimity Bank	5,398,287	1.82
861,584	Nexi*	6,979,844	2.36
		17,897,517	6.05
	Kazakhstan		
193,858	Kaspi.KZ JSC	14,558,736	4.93
	Netherlands		
210	Adyen*	300,220	0.10
	Switzerland		
47,094	Temenos*	3,510,094	1.19
	United Kingdom		
3,814,216	Network International	13,103,117	4.43
	United States		
104,640	Alliance Data Systems	4,314,307	1.46
79,947	American Express	13,945,955	4.72
175,590	AssetMark Financial	5,392,369	1.82
133,361	Axos Financial	6,436,002	2.18
141,240	Black Knight	8,464,513	2.86
16,599	Block	1,242,767	0.42
115,722	Capital One Financial	12,655,358	4.28
36,626	Charles Schwab	2,859,025	0.97
209,282	Fidelity National Information Services	13,471,483	4.56
129,102	Fiserv	14,900,953	5.04
131,543	Global Payments	14,939,339	5.05
21,685	JPMorgan Chase	3,092,931	1.05
146,996	Live Oak Bancshares*	5,159,559	1.75
4,194	Mastercard	1,488,115	0.50
572,593	Oportun Financial	3,464,188	1.17
525,000	Payoneer Global	3,045,000	1.03
22,556	Payoneer Global*	130,825	0.04
95,995	PayPal	7,075,791	2.39
624,628	Repay	5,309,338	1.80
24,420	Shift4 Payments	1,532,843	0.52
96,488	Signature Bank/New York NY	10,937,880	3.70
135,076	Silvergate Capital*	1,885,661	0.64
45,632	SVB Financial	13,229,173	4.47
356,171	Synchrony Financial	12,713,524	4.30
7,029	Visa*	1,549,192	0.52
77,769	WEX	15,024,971	5.09
		184,261,062	62.33
Total Common Stocks (Shares)		285,731,510	96.65
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		291,752,311	98.69
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	Cyprus		
341,299	TCS**	3,413	0.00
	United Kingdom		
1,692,947	Finablr**	20	0.00
Total Common Stocks (Shares)		3,433	0.00
Total Other Transferable Securities		3,433	0.00
Total Portfolio		291,755,744	98.69
Other Net Assets		3,879,585	1.31
Total Net Assets (USD)		295,635,329	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
EUR Hedged Share Class						
EUR	46,220,025	USD	49,820,055	BNY Mellon	15/3/2023	(614,299)
USD	4,787,688	EUR	4,490,853	BNY Mellon	15/3/2023	6,777
Net unrealised depreciation						(607,522)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
GBP Hedged Share Class						
GBP	8,072,945	USD	9,811,739	BNY Mellon	15/3/2023	(9,549)
USD	1,269,866	GBP	1,055,289	BNY Mellon	15/3/2023	(11,464)
Net unrealised depreciation						(21,013)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	9,780,977	USD	7,392,018	BNY Mellon	15/3/2023	(129,510)
USD	711,849	SGD	952,773	BNY Mellon	15/3/2023	4,405
Net unrealised depreciation						(125,105)
Total net unrealised depreciation						(753,640)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	45.64
Consumer Non-cyclical	31.40
Technology	18.58
Investment Funds	2.04
Consumer Discretionary	1.03
Other Net Assets	1.31
	100.00

Fixed Income Global Opportunities Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Luxembourg		
955,110	BlackRock Global Funds - Emerging Markets Bond Fund∞	19,388,733	0.25
122,600	BlackRock Strategic Funds - Emerging Markets Short Duration Bond Fund~	13,992,338	0.18
		33,381,071	0.43
	United States		
14,000	SPDR S&P 500 ETF Trust	5,563,040	0.07
Total Funds		38,944,111	0.50
COMMON STOCKS (SHARES) & WARRANTS			
	Belgium		
32,829	Anheuser-Busch InBev	2,004,429	0.03
	Bermuda		
10,492	Bunge	1,015,835	0.01
	Canada		
5,471	Cameco	151,219	0.01
1,192	George Weston	148,012	0.00
5,649	Hydro One	147,786	0.00
4,930	IGM Financial	150,375	0.00
111,000	Lions Gate Entertainment*	1,197,690	0.02
99,749	Northern Graphite	35,592	0.00
2,310	Restaurant Brands International	149,501	0.00
		1,980,175	0.03
	Cayman Islands		
97,700	Alibaba	1,076,704	0.01
32,600	Baidu	559,878	0.01
1,510	JD.com	67,693	0.00
25,300	JD.com	559,894	0.01
48,400	Meituan	839,246	0.01
26,500	NetEase	408,861	0.01
27,700	Tencent	1,212,603	0.02
38,370	TPB Acquisition I (Wts 19/2/2023)	33,528	0.00
54,500	Wuxi Biologics Cayman	379,813	0.00
211,800	Xiaomi	320,034	0.00
		5,458,254	0.07
	China		
1,128,000	Bank of China	413,892	0.00
13,000	BYD	349,803	0.00
988,000	China Construction Bank	604,205	0.01
56,000	China Merchants Bank	303,223	0.00
1,097,000	Industrial & Commercial Bank of China	547,871	0.01
85,500	Ping An Insurance of China	580,603	0.01
		2,799,597	0.03
	Curacao		
13,760	Schlumberger	747,292	0.01
	France		
13,185	BNP Paribas	933,501	0.02
82	Hermes International	150,199	0.00
1,570	LVMH Moet Hennessy Louis Vuitton	1,321,651	0.02
14,544	Orange	167,422	0.00
745	Pernod Ricard	156,947	0.00
2,390	Unibail-Rodamco-Westfield	151,976	0.00
		2,881,696	0.04
	Germany		
6,921	Deutsche Telekom*	157,103	0.00
151,360	Fresenius	4,174,792	0.06
36,269	Mercedes-Benz	2,807,431	0.04
741	Merck	141,325	0.00
428	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	148,098	0.00
3,464	RWE	148,050	0.00
7,643	Symrise	784,372	0.01
		8,361,171	0.11
	Guernsey		
361,474	Genius Sports	1,771,223	0.02
	Ireland		
951	Eaton	165,874	0.00
	Italy		
255,713	Enel	1,439,713	0.02
	Japan		
616,400	Mitsubishi UFJ Financial*	4,355,279	0.06
221,200	Mizuho Financial	3,437,272	0.04
104,700	Sumitomo Mitsui Financial	4,577,703	0.06
		12,370,254	0.16
	Jersey		
147,242	Glencore	880,459	0.01
	Luxembourg		
33,760	HomeToGo (Wts 31/12/2025)	36	0.00
	Netherlands		
1,485	ASML*	917,508	0.01
59,544	ING Groep	844,412	0.01
5,163	Koninklijke Ahold Delhaize	165,114	0.00
6,224	Koninklijke DSM	773,936	0.01
2,266	NXP Semiconductors	402,668	0.01
		3,103,638	0.04
	Sweden		
8,221	Swedbank	168,621	0.00
	Switzerland		
6,440	Chubb	1,369,595	0.02
261	Swisscom*	162,836	0.00
241,497	Transocean	1,663,914	0.02
		3,196,345	0.04
	Taiwan		
6,419	Taiwan Semiconductor Manufacturing	563,813	0.01
	United Kingdom		
18,239	BP	732,478	0.01

∞Cross umbrella holding and investment in connected party fund, see further information in Note 10.
~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
13,497	Pearson	149,848	0.00
12,420	Shell	762,961	0.01
48,598	Shell	1,493,696	0.02
18,354	Standard Chartered	176,234	0.00
		3,315,217	0.04
	United States		
10,334	Activision Blizzard	788,122	0.01
5,267	Adobe	1,700,767	0.02
4,349	Advanced Micro Devices	338,918	0.00
5,712	AES	142,171	0.00
20,489	Alphabet	1,848,517	0.03
6,874	Applied Materials	802,333	0.01
11,915	Archer-Daniels-Midland	959,992	0.01
303,507	Astra Space	167,414	0.00
12,672	Aurora Innovation (Wts 31/12/2028)	3,168	0.00
64	Booking	162,540	0.00
1,577	Broadcom	923,633	0.01
9,936	Caesars Entertainment*	502,861	0.01
41,620	California Resources*	1,761,358	0.02
106,424	Cano Health (Wts 3/6/2026)	33,534	0.00
610	Caterpillar	146,107	0.00
10,708	CF Industries	927,527	0.01
27,839	Chesapeake Energy*	2,258,579	0.03
3,184	Cisco Systems	155,300	0.00
2,400	Corteva	148,944	0.00
24,000	Coterra Energy	604,320	0.01
23,932	CVS Health	2,010,288	0.03
8,952	Datadog	694,317	0.01
366	Deere	154,093	0.00
15,931	Devon Energy	864,257	0.01
151,511	DiamondRock Hospitality	1,337,084	0.02
4,689	Domino's Pizza	1,383,021	0.02
15,587	Dynatrace	677,255	0.01
59,890	Element Solutions	1,237,926	0.02
6,673	Eli Lilly	2,089,650	0.03
9,128	Embark Technology (Wts 31/12/2027)	524	0.00
56,455	EQT	1,887,855	0.02
60,140	Evgo (Wts 15/9/2025)	49,916	0.00
22,932	Forestar	325,634	0.00
54,396	Freeport-McMoRan	2,198,143	0.03
59,822	Green Plains*	2,105,735	0.03
95,621	Halliburton	3,546,583	0.05
4,655	HCA Healthcare	1,146,946	0.01
1,544	Humana	783,410	0.01
38,734	Informatica	670,873	0.01
5,290	Intuit	2,158,743	0.03
4,655	KLA	1,767,178	0.02
134,037	Latch (4/6/2026)	12,398	0.00
11,005	Marathon Oil	282,608	0.00
10,314	Marathon Petroleum	1,303,896	0.02
3,132	McKesson	1,106,473	0.02
132	MercadoLibre*	157,740	0.00
5,624	Microchip Technology*	456,894	0.01
34,876	Micron Technology	2,023,506	0.03
4,300	Microsoft	1,074,054	0.01
171	Morgan Stanley	16,493	0.00
22,338	Mr Cooper	1,064,182	0.01
5,992	NVIDIA	1,407,221	0.02
298,087	Offerpad	163,948	0.00
92,223	Offerpad Solutions (Wts 1/9/2026)	4,546	0.00
2,273	ONEOK	149,086	0.00
7,176	Ovintiv	317,897	0.00
71,219	Park Hotels & Resorts	992,793	0.01
32,025	Pear Therapeutics (Wts 1/12/2026)	3,523	0.00
22,567	Phillips 66	2,338,618	0.03
15,563	Pivotal Investment III	778	0.00
170,868	Planet Labs PBC	774,032	0.01
121,305	Rocket Lab USA	546,479	0.01
2,050	Rockwell Automation	605,488	0.01
4,439	RXO*	90,866	0.00
154,796	Sarcos Technology and Robotics	101,902	0.00
375,884	Sarcos Technology and Robotics (Wts 24/9/2026)	58,826	0.00
519	SBA Communications	135,189	0.00
970	Sempra Energy	145,151	0.00
150,040	Service Properties Trust	1,668,445	0.02
325,291	Sonder	344,809	0.01
64,560	Sunstone Hotel Investors	697,248	0.01
59,061	Symbotic	1,005,218	0.01
8,252	Tesla	1,714,848	0.02
5,018	United Rentals	2,337,585	0.03
9,812	Valero Energy	1,334,432	0.02
61,950	Volta (Wts 26/8/2026)	12,396	0.00
15,351	Walt Disney	1,542,008	0.02
4,777	Williams	144,743	0.00
862	Workday	161,194	0.00
82,846	Xenia Hotels & Resorts	1,183,041	0.02
6,000	Yum China	352,554	0.01
		69,298,644	0.89
Total Common Stocks (Shares) & Warrants		121,522,286	1.56
BONDS			
	Angola		
USD 846,000	Angolan Government International Bond 8.75% 14/4/2032	766,688	0.01
	Argentina		
USD 2,325,496	Argentine Republic Government International Bond 1.5% 9/7/2035	665,092	0.01
USD 4,290,189	Generacion Mediterranea / Central Termica Roca 9.875% 1/12/2027	3,378,524	0.04
USD 677,903	Genneia 8.75% 2/9/2027	646,052	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,665,150	YPF 7% 30/9/2033	1,191,702	0.02
USD 1,337,000	YPF 7% 15/12/2047	883,256	0.01
		6,764,626	0.09
	Australia		
EUR 2,000,000	APA Infrastructure 0.75% 15/3/2029	1,712,959	0.02
EUR 1,000,000	AusNet Services Pty 1.5% 26/2/2027	957,386	0.02
EUR 1,500,000	BHP Billiton Finance 5.625% 22/10/2079	1,607,835	0.02
USD 3,310,000	FMG Resources August 2006 Pty 6.125% 15/4/2032*	3,116,166	0.04
USD 187,500	Linc Energy 0% 10/4/2018***	5,625	0.00
EUR 2,700,000	Origin Energy Finance 1% 17/9/2029	2,371,934	0.03
		9,771,905	0.13
	Austria		
EUR 2,600,000	ams-OSRAM 0% 5/3/2025	2,250,533	0.03
EUR 2,400,000	ams-OSRAM 2.125% 3/11/2027	1,858,633	0.02
EUR 946,000	ams-OSRAM 6% 31/7/2025*	956,072	0.01
USD 3,036,000	BRF 4.35% 29/9/2026	2,651,339	0.04
USD 2,471,000	Klabin Austria 3.2% 12/1/2031*	1,976,800	0.03
EUR 4,500,000	Lenzing 5.75% 7/12/2171	4,172,111	0.05
EUR 900,000	Raiffeisen Bank International 4.75% 26/1/2027	938,422	0.01
USD 3,852,000	Suzano Austria 3.125% 15/1/2032	3,033,623	0.04
USD 2,054,000	Suzano Austria 3.75% 15/1/2031	1,740,549	0.02
USD 1,109,000	Suzano Austria 5% 15/1/2030	1,022,853	0.01
USD 699,000	Suzano Austria 5.75% 14/7/2026	702,532	0.01
		21,303,467	0.27
	Bahamas		
USD 602,000	Intercorp Peru 3.875% 15/8/2029	504,551	0.01
	Bahrain		
USD 1,257,000	Bahrain Government International Bond 5.45% 16/9/2032*	1,139,156	0.01
	Belgium		
GBP 1,000,000	Anheuser-Busch InBev 4% 24/9/2025	1,195,055	0.01
GBP 1,000,000	KBC 1.25% 21/9/2027	1,049,549	0.01
EUR 3,900,000	Solvay 2.5% 2/3/2171*	3,741,320	0.05
		5,985,924	0.07
	Bermuda		
USD 1,508,540	Digicel 8% 1/4/2025	379,975	0.00
USD 517,000	Inkia Energy 5.875% 9/11/2027	476,063	0.00
USD 25,710,000	PFP 2022-9 6.836% 19/8/2035	25,673,322	0.33
HKD 4,062,966	REXLot 4.5% 17/4/2019***	64,705	0.00
HKD 348,254	REXLot 6% 28/4/2017***	14,791	0.00
USD 655,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	565,874	0.01
		27,174,730	0.34
	Brazil		
USD 205,000	Banco Bradesco 3.2% 27/1/2025	193,784	0.00
BRL 181,140	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	3,336,069	0.04
BRL 119,300	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	2,136,696	0.03
USD 1,488,000	BRF 4.875% 24/1/2030*	1,136,014	0.01
		6,802,563	0.08
	British Virgin Islands		
USD 300,000	Champion Path 4.85% 27/1/2028	250,812	0.01
USD 507,779	Easy Tactic 7.5% 11/7/2028	134,168	0.00
USD 338,000	Fortune Star BVI 5% 18/5/2026	256,578	0.00
USD 400,000	Fortune Star BVI 5.95% 19/10/2025	333,318	0.01
EUR 1,509,000	Global Switch 2.25% 31/5/2027	1,480,659	0.02
USD 200,000	Greenland Global Investment 6.125% 22/4/2025	97,000	0.00
HKD 13,000,000	Link CB 4.5% 12/12/2027	1,743,216	0.02
USD 282,000	New Metro Global 4.8% 15/12/2024	234,765	0.00
USD 242,000	RKPF Overseas 2019 A 6% 4/9/2025	206,457	0.00
USD 369,000	RKPF Overseas 2019 A 6.7% 30/9/2024*	345,015	0.00
USD 486,480	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	471,545	0.00
USD 850,000	Studio City Finance 5% 15/1/2029	657,233	0.01
		6,210,766	0.07
	Canada		
USD 1,636,262	Air Canada 2015-2 Class B Pass Through Trust 5% 15/6/2025	1,618,802	0.02
EUR 4,300,000	Alimentation Couche-Tard 1.875% 6/5/2026*	4,237,332	0.06
USD 563,000	Bausch Health 5.5% 1/11/2025	487,766	0.01
USD 455,000	Bombardier 7.125% 15/6/2026	446,421	0.01
USD 778,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	607,587	0.01
USD 1,159,000	Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027	1,018,303	0.01
EUR 2,834,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	2,846,871	0.04
USD 1,250,000	First Quantum Minerals 6.875% 1/3/2026	1,181,869	0.01
USD 1,350,000	First Quantum Minerals 7.5% 1/4/2025	1,312,817	0.02
USD 343,000	Garda World Security 7.75% 15/2/2028	336,963	0.00
USD 2,099,000	Mattamy 4.625% 1/3/2030	1,745,969	0.02
USD 1,748,000	Mattamy 5.25% 15/12/2027	1,563,105	0.02
USD 991,000	NOVA Chemicals 4.875% 1/6/2024	972,305	0.01
USD 1,374,000	Open Text 6.9% 1/12/2027	1,392,412	0.02
USD 4,970,000	Rogers Communications 3.8% 15/3/2032	4,319,371	0.06
USD 155,000	Royal Bank of Canada 1.2% 27/4/2026	137,077	0.00

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 3,540,000	Toronto-Dominion Bank/The 1.95% 12/1/2027	3,135,922	0.04
USD 325,000	Toronto-Dominion Bank/The 2.8% 10/3/2027	296,338	0.00
GBP 1,000,000	Toronto-Dominion Bank/The 2.875% 5/4/2027	1,108,962	0.02
		28,766,192	0.38
	Cayman Islands		
USD 500,000	522 Funding CLO 2018-3A 6.858% 20/10/2031	478,071	0.01
USD 2,993,645	ACAS CLO 2015-1 5.685% 18/10/2028	2,962,786	0.04
USD 500,000	ACAS CLO 2015-1 6.395% 18/10/2028	488,719	0.01
USD 3,870,000	ACAS CLO 2015-1 6.995% 18/10/2028	3,606,940	0.05
USD 299,000	Agile 5.75% 2/1/2025	188,370	0.00
USD 322,000	Agile 7.875% 31/1/2172	114,339	0.00
USD 250,000	AGL CLO 11 11.152% 15/4/2034	225,550	0.00
USD 375,000	AGL CLO 3 8.092% 15/1/2033	357,674	0.00
USD 410,000	AGL CLO 5 6.208% 20/7/2034	393,840	0.01
USD 4,700,000	AGL CLO 5 6.508% 20/7/2034	4,578,660	0.06
USD 1,460,000	AGL CLO 7 7.892% 15/7/2034	1,393,252	0.02
USD 250,000	AGL CLO 9 8.508% 20/1/2034	244,198	0.00
USD 1,030,000	AGL CLO 9 12.068% 20/1/2034	988,651	0.01
USD 400,000	Ahli United Sukuk 3.875% 17/12/2171	369,888	0.00
USD 250,000	AIMCO CLO Series 2015-A 6.392% 17/10/2034	244,476	0.00
USD 250,000	AIMCO CLO Series 2017-A 7.958% 20/4/2034	235,077	0.00
USD 1,560,000	Allegro CLO II-S 6.965% 21/10/2028	1,530,825	0.02
USD 2,270,000	Allegro CLO II-S 7.815% 21/10/2028	2,203,906	0.03
USD 370,000	Allegro CLO IV 6.342% 15/1/2030	367,054	0.01
USD 1,150,000	Allegro CLO VI 5.922% 17/1/2031	1,138,602	0.01
USD 500,000	Allegro CLO XI 6.648% 19/1/2033	490,704	0.01
USD 690,000	Allegro CLO XI 7.798% 19/1/2033	658,651	0.01
USD 4,065,000	ALM VII 0% 15/10/2116	1,992	0.00
USD 527,546	AMMC CLO 21 6.064% 2/11/2030	523,669	0.01
USD 2,350,000	ANCHORAGE CAPITAL CLO 1-R 5.805% 13/4/2031	2,325,407	0.03
USD 840,000	Anchorage Capital CLO 2013-1 6.065% 13/10/2030	835,445	0.01
USD 1,070,000	Anchorage Capital CLO 2013-1 6.465% 13/10/2030	1,057,754	0.01
USD 340,000	Anchorage Capital CLO 2013-1 6.965% 13/10/2030	328,578	0.00
USD 417,000	Anchorage Capital CLO 2013-1 8.015% 13/10/2030	405,451	0.01
USD 783,571	Anchorage Capital CLO 3-R 5.852% 28/1/2031	778,804	0.01
USD 1,650,000	Anchorage Capital CLO 3-R 6.302% 28/1/2031	1,629,740	0.02
USD 1,389,001	Anchorage Capital CLO 4-R 5.852% 28/1/2031	1,380,597	0.02
USD 1,500,000	Anchorage Capital CLO 4-R 6.652% 28/1/2031	1,432,884	0.02
USD 5,223,000	Anchorage Capital CLO 5-R 6.242% 15/1/2030	5,163,000	0.07
USD 1,300,000	Anchorage Capital CLO 5-R 6.642% 15/1/2030	1,262,855	0.02
USD 700,000	Apidos CLO XII 5.872% 15/4/2031	694,957	0.01
USD 1,040,000	Apidos CLO XV 5.818% 20/4/2031	1,031,858	0.01
USD 250,000	Apidos CLO XXXI 6.342% 15/4/2031	245,738	0.00
USD 250,000	Apidos CLO XXXII 7.208% 20/1/2033	247,178	0.00
USD 300,000	Apidos CLO XXXII 8.308% 20/1/2033	291,163	0.00
USD 375,000	Apidos CLO XXXV 10.558% 20/4/2034	346,807	0.00
USD 820,000	Apidos CLO XXXVII 11.115% 22/10/2034	760,617	0.01
USD 1,745,000	Arabian Centres Sukuk 5.375% 26/11/2024*	1,710,100	0.02
USD 1,036,000	Arabian Centres Sukuk II 5.625% 7/10/2026	955,710	0.01
USD 1,798,000	Arbor Realty Commercial Real Estate Notes 2022-FL2 6.412% 15/5/2037	1,779,464	0.02
USD 375,000	ARES XLV CLO 6.842% 15/10/2030	362,593	0.00
USD 1,499,273	Ares XXXVII CLO 5.962% 15/10/2030	1,489,288	0.02
USD 250,000	ASSURANT CLO 5.848% 20/4/2031	247,435	0.00
USD 1,790,000	Bain Capital Credit CLO 2018-2 5.878% 19/7/2031	1,777,802	0.02
USD 2,740,000	Bain Capital Credit CLO 2021-3 7.916% 24/7/2034	2,558,109	0.03
USD 430,000	Bain Capital Credit CLO 2021-4 5.978% 20/10/2034	422,606	0.01
USD 250,000	Ballyrock CLO 14 7.108% 20/1/2034	241,659	0.00
USD 1,410,000	Ballyrock CLO 2020-2 10.958% 20/10/2031	1,330,053	0.02
USD 1,060,000	Bardot CLO 7.815% 22/10/2032	1,003,234	0.01
USD 971,508	Barings Clo 2015-II 5.998% 20/10/2030	966,013	0.01
USD 392,440	Barings CLO 2018-III 5.758% 20/7/2029	390,351	0.01
USD 750,000	Benefit Street Partners CLO V-B 5.898% 20/4/2031	743,865	0.01
USD 2,010,000	Benefit Street Partners CLO VIII 5.908% 20/1/2031	1,997,581	0.03
USD 2,615,741	BlueMountain CLO 2013-2 5.995% 22/10/2030	2,600,486	0.03
USD 530,000	BlueMountain CLO 2015-3 5.808% 20/4/2031	525,371	0.01

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Canyon CLO 2018-1 5.862% 15/7/2031	247,905	0.00
USD 370,000	Canyon CLO 2020-3 12.042% 15/1/2034	345,988	0.00
USD 500,000	Carbone Clo 5.948% 20/1/2031	496,415	0.01
USD 2,013,877	Carlyle Global Market Strategies CLO 2014-1 5.762% 17/4/2031	1,995,781	0.03
USD 4,500,000	CARLYLE US CLO 2017-4 5.972% 15/1/2030	4,471,202	0.06
USD 750,000	CarVal CLO I 7.682% 16/7/2031	715,864	0.01
USD 350,000	Cayuga Park CLO 6.442% 17/7/2034	339,446	0.00
USD 7,015,755	CBAM 2017-1 6.058% 20/7/2030	6,980,158	0.09
USD 750,000	CBAM 2017-1 7.208% 20/7/2030	720,957	0.01
USD 341,000	China Aoyuan 8.5% 23/1/2022***	34,952	0.00
USD 1,264,000	China Evergrande 7.5% 28/6/2023	112,180	0.00
USD 800,000	China Evergrande 8.25% 23/3/2022***	68,000	0.00
USD 663,000	China SCE 7.375% 9/4/2024	387,855	0.01
USD 750,000	CIFC Funding 2012-II-R 6.058% 20/1/2028	737,062	0.01
USD 850,000	CIFC Funding 2013-III-R 6.666% 24/4/2031	836,285	0.01
USD 250,000	CIFC Funding 2014 5.895% 18/1/2031	248,416	0.00
USD 710,000	CIFC Funding 2014-III 6.015% 22/10/2031	704,471	0.01
USD 250,000	CIFC Funding 2014-II-R 7.616% 24/4/2030	239,987	0.00
USD 3,530,000	CIFC Funding 2017-I 6.515% 23/4/2029	3,523,278	0.05
USD 2,730,000	CIFC Funding 2017-I 7.265% 23/4/2029	2,674,214	0.03
USD 981,784	CIFC Funding 2017-II 5.758% 20/4/2030	973,684	0.01
USD 250,000	CIFC Funding 2017-IV 6.366% 24/10/2030	241,817	0.00
USD 236,782	CIFC Funding 2017-V 5.972% 16/11/2030	235,212	0.00
USD 600,000	CIFC Funding 2017-V 7.642% 16/11/2030	571,879	0.01
USD 5,640,000	CIFC Funding 2018-II 5.848% 20/4/2031	5,595,552	0.07
USD 250,000	CIFC Funding 2018-II 6.408% 20/4/2031	246,350	0.00
USD 250,000	CIFC Funding 2018-V 7.792% 15/1/2032	238,875	0.00
USD 234,615	Clear Creek CLO 6.008% 20/10/2030	232,640	0.00
USD 1,400,000	Clear Creek CLO 7.758% 20/10/2030	1,277,834	0.02
USD 430,000	Country Garden 2.7% 12/7/2026	260,150	0.01
USD 1,298,000	Dar Al-Arkan Sukuk 6.875% 21/3/2023	1,293,126	0.02
USD 4,211,539	Deer Creek Clo 2017-1 5.988% 20/10/2030	4,174,640	0.05
USD 500,000	Deer Creek Clo 2017-1 6.458% 20/10/2030	494,675	0.01
USD 500,000	Deer Creek Clo 2017-1 11.158% 20/10/2030	443,819	0.01
USD 1,488,000	DP World Salaam 6% 1/1/2172	1,482,407	0.02
USD 10,667,000	Dryden 53 CLO 5.912% 15/1/2031	10,605,399	0.14
USD 464,041	Dryden XXVI Senior Loan Fund 5.692% 15/4/2029	460,502	0.01
USD 5,987,284	Dryden XXVIII Senior Loan Fund 6.064% 15/8/2030	5,953,096	0.08
USD 1,000,000	Eaton Vance CLO 2018-1 6.992% 15/10/2030	958,031	0.01
USD 1,781,000	Fantasia 0% 5/7/2022***	261,478	0.01
USD 925,000	Fantasia 6.95% 17/12/2021***	136,548	0.00
USD 794,000	Fantasia 9.25% 28/7/2023	113,145	0.00
USD 2,580,000	Fantasia 11.75% 17/4/2022***	367,650	0.01
USD 411,000	Fantasia 11.875% 1/6/2023	58,567	0.00
USD 5,730,000	Gaci First Investment 4.75% 14/2/2030	5,608,237	0.07
USD 6,517,000	Gaci First Investment 5% 13/10/2027	6,468,122	0.09
USD 250,000	Galaxy XXII CLO 5.992% 16/4/2034	246,813	0.00
USD 405,949	Galaxy XXIII CLO 5.686% 24/4/2029	402,604	0.01
USD 250,000	Generate CLO 2 5.965% 22/1/2031	247,548	0.00
USD 793,153	Generate CLO 3 6.058% 20/10/2029	788,145	0.01
USD 5,995,000	Generate CLO 3 6.558% 20/10/2029	5,952,315	0.08
USD 4,240,000	Generate CLO 3 8.408% 20/10/2029	4,131,870	0.05
USD 1,520,000	Generate CLO 3 11.208% 20/10/2029	1,374,827	0.02
USD 730,000	Generate CLO 3 12.058% 20/10/2029	592,954	0.01
USD 2,090,000	Gilbert Park CLO 6.742% 15/10/2030	2,008,859	0.03
USD 2,717,000	Gilbert Park CLO 7.742% 15/10/2030	2,561,863	0.03
USD 500,000	Goldentree Loan Management US CLO 1 5.828% 20/4/2034	490,899	0.01
USD 460,000	Goldentree Loan Management US CLO 5 6.358% 20/10/2032	450,390	0.01
USD 581,584	GoldenTree Loan Opportunities IX 5.912% 29/10/2029	579,289	0.01
USD 1,166,000	Goldentree Loan Opportunities X 5.928% 20/7/2031	1,157,729	0.02
USD 1,255,000	Goldentree Loan Opportunities XI 5.865% 18/1/2031	1,247,078	0.02
USD 2,610,000	GoldentTree Loan Management US CLO 1 10.158% 20/10/2034	2,348,181	0.03
USD 2,900,000	Golub Capital Partners CLO 55B 11.368% 20/7/2034	2,602,691	0.03
USD 310,430	Grippen Park CLO 6.068% 20/1/2030	308,895	0.00
USD 4,124,000	Grupo Aval 4.375% 4/2/2030	3,101,207	0.04
USD 320,000	Highbridge Loan Management 12-2018 6.045% 18/7/2031	313,566	0.00

***This security is in default, see Note 2(b)

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 80,000	Highbridge Loan Management 7-2015 6.564% 15/3/2027	78,453	0.00
USD 2,810,790	HPS Loan Management 6-2015 5.806% 5/2/2031	2,792,554	0.04
USD 1,924,000	IHS 5.625% 29/11/2026*	1,647,478	0.02
USD 1,249,000	IHS 5.625% 29/11/2026	1,069,491	0.01
USD 2,326,000	IHS 6.25% 29/11/2028	1,915,147	0.02
USD 780,000	Jingrui 12% 25/7/2022***	68,644	0.00
USD 750,000	LCM XIV 5.848% 20/7/2031	743,585	0.01
USD 227,414	LCM XXI 5.688% 20/4/2028	226,719	0.00
USD 759,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	721,050	0.01
USD 2,654,546	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	2,066,429	0.03
USD 600,000	Madison Park Funding XIII 6.698% 19/4/2030	586,388	0.01
USD 433,155	Madison Park Funding XLI 5.645% 22/4/2027	429,304	0.01
USD 1,385,000	Madison Park Funding XLI 6.465% 22/4/2027	1,350,723	0.02
USD 700,000	Madison Park Funding XXX 9.742% 15/4/2029	641,057	0.01
USD 1,695,000	MAF Global 4.75% 7/5/2024	1,673,368	0.02
USD 744,000	MAF Global 6.375% 20/9/2171	727,710	0.01
USD 250,000	Marble Point CLO XVII 8.558% 20/4/2033	234,917	0.00
USD 256,000	Melco Resorts Finance 5.375% 4/12/2029	214,400	0.00
USD 200,000	Melco Resorts Finance 5.625% 17/7/2027	177,530	0.00
USD 448,000	MGM China 4.75% 1/2/2027	392,016	0.01
USD 150,000	Modern Land China 7% 30/12/2023	12,574	0.00
USD 201,417	Modern Land China 8% 30/12/2024	17,068	0.00
USD 636,075	Modern Land China 9% 30/12/2025	56,251	0.00
USD 1,099,087	Modern Land China 9% 30/12/2027	92,337	0.00
USD 850,000	Neuberger Berman Loan Advisers CLO 34 6.389% 20/1/2035	833,920	0.01
USD 250,000	Neuberger Berman Loan Advisers CLO 39 12.008% 20/1/2032	240,173	0.00
USD 250,000	Neuberger Berman Loan Advisers CLO 46 6.458% 20/1/2036	247,530	0.00
USD 250,000	Ocean Trails Clo X 6.592% 15/10/2034	238,405	0.00
USD 460,000	OCP CLO 2014-5 5.902% 26/4/2031	456,910	0.01
USD 1,320,000	OCP CLO 2014-5 7.722% 26/4/2031	1,188,653	0.02
USD 1,170,000	OCP CLO 2014-7 5.106% 20/7/2029	1,057,597	0.01
USD 1,100,000	OCP CLO 2014-7 6.458% 20/7/2029	1,088,679	0.01
USD 360,000	OCP CLO 2017-14 6.865% 20/11/2030	347,425	0.00
USD 250,000	Octagon Investment Partners 18-R 5.752% 16/4/2031	247,804	0.00
USD 250,000	Octagon Loan Funding 6.615% 18/11/2031	245,792	0.00
USD 1,433,000	OHA Loan Funding 2013-2 5.962% 23/5/2031	1,421,802	0.02
USD 744,000	Oryx Funding 5.8% 3/2/2031	724,678	0.01
USD 290,000	OZLM Funding IV 6.515% 22/10/2030	287,310	0.00
USD 3,200,000	OZLM VI 0% 17/4/2031	201,901	0.00
USD 500,000	OZLM VII 6.392% 17/7/2029	493,180	0.01
USD 815,000	OZLM VIII 7.942% 17/10/2029	788,600	0.01
USD 250,000	OZLM XX 6.458% 20/4/2031	242,425	0.00
USD 580,000	Palmer Square CLO 2014-1 5.922% 17/1/2031	576,655	0.01
USD 1,840,000	Palmer Square CLO 2018-1 5.825% 18/4/2031	1,825,860	0.02
USD 500,000	Palmer Square CLO 2018-2 6.442% 16/7/2031	492,379	0.01
USD 460,000	Palmer Square CLO 2020-3 6.464% 15/11/2031	453,574	0.01
USD 330,000	Parallel 2015-1 6.558% 20/7/2027	326,404	0.00
USD 1,049,714	Pearl II 6% 29/12/2049	37,233	0.00
USD 836,000	Pearl III 9% 22/10/2025	296,780	0.00
USD 500,000	Pikes Peak CLO 1 5.996% 24/7/2031	496,665	0.01
USD 375,000	Pikes Peak Clo 4 8.042% 15/7/2034	357,884	0.00
USD 500,000	Pikes Peak CLO 6 11.345% 18/5/2034	454,891	0.01
USD 989,522	Prima Capital CRE Securitization 2015-IV 4% 24/8/2049	960,335	0.01
USD 9,164,792	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	8,258,344	0.11
USD 565,000	Redsun Properties 7.3% 13/1/2025	97,745	0.00
USD 785,000	Redsun Properties 9.7% 16/4/2023	133,399	0.00
USD 1,000,000	Regatta IX Funding 6.592% 17/4/2030	989,813	0.01
USD 2,180,000	Regatta IX Funding 7.242% 17/4/2030	2,132,619	0.03
USD 500,000	Regatta IX Funding 8.692% 17/4/2030	491,546	0.01
USD 1,230,000	Regatta VIII Funding 6.492% 17/10/2030	1,213,472	0.02
USD 910,000	Regatta VIII Funding 7.992% 17/10/2030	887,583	0.01
USD 250,000	Regatta XVI Funding 6.842% 15/1/2033	247,367	0.00
USD 500,000	Regatta XVI Funding 8.692% 15/1/2033	482,988	0.01
USD 10,872,992	Rockford Tower CLO 2017-3 5.998% 20/10/2030	10,811,865	0.14
USD 1,000,000	Rockford Tower CLO 2018-1 6.015% 20/5/2031	992,872	0.01

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,250,000	Rockford Tower CLO 2018-1 6.635% 20/5/2031	1,234,068	0.02
USD 341,000	Rockford Tower CLO 2018-2 5.968% 20/10/2031	337,983	0.00
USD 836,000	Ronshine China 7.1% 25/1/2025	81,510	0.00
USD 200,000	Ronshine China 7.35% 15/12/2023	19,500	0.00
USD 1,500,000	RR 19 11.292% 15/10/2035	1,405,134	0.02
USD 250,000	RR 3 5.882% 15/1/2030	248,420	0.00
USD 2,000,000	RR 4 6.342% 15/4/2030	1,962,717	0.03
USD 519,000	Sands China 4.875% 18/6/2030	452,828	0.01
USD 380,000	Seagate HDD Cayman 4.875% 1/3/2024	373,877	0.01
USD 1,660,000	Seagate HDD Cayman 9.625% 1/12/2032	1,826,988	0.02
USD 300,000	Seazen 6% 12/8/2024	251,250	0.00
USD 250,000	Seneca Park CLO 2014-1 0% 17/7/2026	628	0.00
USD 3,030,635	Shackleton 2013-III CLO 5.912% 15/7/2030	3,005,000	0.04
USD 220,000	Shelf Drilling 8.875% 15/11/2024	222,324	0.00
USD 2,184,000	Shelf Drilling North Sea 10.25% 31/10/2025	2,204,838	0.03
USD 300,000	Shui On Development 5.75% 12/11/2023	294,000	0.01
USD 2,713,794	Silver Creek CLO 6.048% 20/7/2030	2,694,605	0.04
USD 750,000	Silver Creek CLO 8.158% 20/7/2030	723,955	0.01
USD 774,000	Sinic 0% 18/6/2022***	15,480	0.00
USD 328,778	Steele Creek Clo 2017-1 6.042% 15/10/2030	326,278	0.00
USD 2,213,000	Strata CLO I 0% 15/1/2118	1,050,642	0.01
USD 410,000	Strata CLO I 11.872% 15/1/2031	375,205	0.01
USD 490,000	Symphony CLO XXIII 6.792% 15/1/2034	482,597	0.01
USD 490,000	Symphony CLO XXIII 10.942% 15/1/2034	449,903	0.01
USD 263,000	Tiaa Clo III 5.942% 16/1/2031	261,275	0.00
USD 750,000	Tiaa Clo III 6.292% 16/1/2031	738,768	0.01
USD 2,750,000	TICP CLO IX 5.948% 20/1/2031	2,737,482	0.04
USD 500,000	TICP CLO XI 5.988% 20/10/2031	495,554	0.01
GBP 800,000	Trafford Centre Finance 4.832% 28/7/2035	747,762	0.01
USD 644,000	Transocean 8.75% 15/2/2030	654,607	0.01
USD 609,000	Transocean Titan Financing 8.375% 1/2/2028	622,155	0.00
USD 351,000	TRESTLES CLO II 6.488% 25/7/2031	339,737	0.00
USD 11,930,000	Triaxx Prime CDO 2006-1 5.215% 3/3/2039	66,474	0.00
USD 950,000	TRINITAS CLO IV 6.195% 18/10/2031	925,778	0.01
USD 590,000	Trinitas CLO XIV 6.818% 25/1/2034	579,907	0.01
USD 625,000	Trinitas CLO XIV 7.818% 25/1/2034	606,219	0.01
USD 1,855,000	Voya CLO 2013-2 5.891% 25/4/2031	1,842,565	0.02
USD 1,040,000	Voya CLO 2016-1 7.551% 20/1/2031	933,120	0.01
USD 3,334,792	Voya Clo 2017-4 5.922% 15/10/2030	3,316,242	0.04
USD 234,000	Wynn Macau 5.125% 15/12/2029*	190,629	0.00
USD 280,000	Wynn Macau 5.5% 15/1/2026	255,700	0.00
USD 200,000	Wynn Macau 5.5% 1/10/2027	174,500	0.00
USD 1,000,000	York CLO 1 6.465% 22/10/2029	992,410	0.01
USD 250,000	York CLO 1 7.825% 22/10/2029	244,325	0.00
		268,719,210	3.45
	Chile		
USD 2,032,000	Chile Government International Bond 4.34% 7/3/2042	1,736,258	0.02
USD 3,205,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	2,980,177	0.04
USD 1,326,000	VTR Comunicaciones 5.125% 15/1/2028*	935,265	0.01
		5,651,700	0.07
	China		
CNY 48,000,000	China Development Bank 3.3% 1/2/2024	6,967,069	0.09
	Colombia		
USD 4,090,000	Colombia Government International Bond 3.125% 15/4/2031	2,958,614	0.04
USD 1,623,000	Colombia Government International Bond 3.875% 25/4/2027	1,442,315	0.02
USD 1,261,000	Colombia Government International Bond 4.125% 22/2/2042	770,471	0.01
USD 2,031,000	Colombia Government International Bond 4.125% 15/5/2051	1,182,357	0.01
USD 3,202,000	Colombia Government International Bond 4.5% 28/1/2026	3,017,541	0.04
USD 4,903,000	Colombia Government International Bond 8% 20/4/2033	4,849,742	0.06
USD 1,303,000	Colombia Telecomunicaciones 4.95% 17/7/2030	1,024,357	0.01
COP 14,314,000,000	Colombian TES 7% 26/3/2031	2,123,497	0.03
COP 11,793,500,000	Colombian TES 7% 30/6/2032	1,677,542	0.02
COP 15,809,000,000	Colombian TES 7.25% 18/10/2034	2,167,563	0.03
USD 6,371,000	Ecopetrol 4.125% 16/1/2025*	6,109,072	0.08
USD 1,488,000	Ecopetrol 4.625% 2/11/2031	1,110,420	0.01
USD 816,000	Ecopetrol 5.875% 18/9/2023	813,144	0.01
USD 1,036,000	Ecopetrol 5.875% 28/5/2045	690,235	0.01
USD 8,547,000	Ecopetrol 6.875% 29/4/2030	7,617,514	0.10
USD 1,634,000	Ecopetrol 8.875% 13/1/2033	1,602,545	0.02
USD 909,000	Empresas Publicas de Medellin 4.25% 18/7/2029	671,971	0.01
USD 2,528,000	Oleoducto Central 4% 14/7/2027*	2,179,269	0.03

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 2,399,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	1,865,864	0.02
USD 1,499,000	Promigas / Gases del Pacifico 3.75% 16/10/2029*	1,165,874	0.02
USD 1,930,000	SURA Asset Management 4.875% 17/4/2024	1,905,571	0.02
		46,945,478	0.60
	Cote d'Ivoire (Ivory Coast)		
USD 3,466,000	Ivory Coast Government International Bond 6.375% 3/3/2028*	3,318,695	0.04
	Cyprus		
EUR 725,000	Bank of Cyprus 2.5% 24/6/2027	658,674	0.01
	Czech Republic		
CZK 55,690,000	Czech Republic Government Bond 1.2% 13/3/2031	1,899,117	0.02
CZK 81,270,000	Czech Republic Government Bond 5% 30/9/2030	3,674,748	0.05
		5,573,865	0.07
	Denmark		
EUR 2,500,000	Danske Bank 1.375% 17/2/2027	2,418,716	0.03
GBP 1,600,000	Danske Bank 2.25% 14/1/2028	1,687,165	0.02
EUR 5,810,000	Danske Bank 4.125% 10/1/2031	6,112,144	0.08
EUR 400,000	Nykredit Realkredit 4.125% 15/4/2171	392,826	0.01
		10,610,851	0.14
	Dominican Republic		
USD 1,116,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	1,097,865	0.01
USD 2,122,000	Dominican Republic International Bond 4.5% 30/1/2030	1,826,188	0.02
USD 3,425,000	Dominican Republic International Bond 4.875% 23/9/2032	2,870,184	0.04
USD 1,116,000	Dominican Republic International Bond 5.5% 22/2/2029	1,036,479	0.01
USD 1,859,000	Dominican Republic International Bond 5.95% 25/1/2027	1,825,538	0.02
USD 1,324,000	Dominican Republic International Bond 6.875% 29/1/2026	1,342,996	0.02
USD 3,027,000	Dominican Republic International Bond 7.05% 3/2/2031	3,032,203	0.04
		13,031,453	0.16
	Ecuador		
USD 95,484	Ecuador Government International Bond 0% 31/7/2030	30,117	0.00
USD 534,131	Ecuador Government International Bond 1.5% 31/7/2040	171,401	0.00
USD 1,165,440	Ecuador Government International Bond 2.5% 31/7/2035	419,430	0.01
USD 444,717	Ecuador Government International Bond 5.5% 31/7/2030	219,218	0.00
		840,166	0.01
	Egypt		
USD 4,071,000	Egypt Government International Bond 7.5% 16/2/2061	2,412,067	0.03
USD 1,116,000	Egypt Government International Bond 7.5% 16/2/2061	661,230	0.01
USD 986,000	Egypt Government International Bond 8.5% 31/1/2047	638,435	0.01
		3,711,732	0.05
	Finland		
EUR 1,200,000	Ahlstrom-Munksjo 3 Oy 3.625% 4/2/2028*	1,087,500	0.01
USD 600,000	Ahlstrom-Munksjo 3 Oy 4.875% 4/2/2028	512,373	0.01
EUR 100,000	Citycon 4.496% 22/2/2172	66,881	0.00
EUR 1,525,000	Finnair 4.25% 19/5/2025*	1,454,647	0.02
GBP 3,700,000	Nordea Bank 1.625% 9/12/2032	3,647,069	0.05
EUR 3,270,000	OP Corporate Bank 2.875% 15/12/2025	3,380,209	0.04
EUR 200,000	SBB Treasury 0.75% 14/12/2028	140,920	0.00
EUR 1,200,000	SBB Treasury 1.125% 26/11/2029	836,299	0.01
		11,125,898	0.14
	France		
EUR 7,316	Accor 0.7% 7/12/2027	356,084	0.00
EUR 23,845	Air France-KLM 0.125% 25/3/2026	430,326	0.01
EUR 1,800,000	Air France-KLM 7.25% 31/5/2026	1,940,699	0.02
EUR 500,000	Air France-KLM 8.125% 31/5/2028	536,243	0.01
EUR 757,000	Altice France 2.125% 15/2/2025	740,807	0.01
EUR 2,739,000	Altice France 2.5% 15/1/2025*	2,695,646	0.03
EUR 2,896,000	Altice France 5.875% 1/2/2027*	2,742,406	0.04
EUR 700,000	Arkema 1.5% 21/1/2172*	659,088	0.01
EUR 900,000	Atos 0% 6/11/2024	846,102	0.01
EUR 1,000,000	Atos 1.75% 7/5/2025	968,977	0.01
EUR 1,200,000	Banque Federative du Credit Mutuel 3.75% 1/2/2033	1,227,998	0.02
EUR 2,100,000	Banque Federative du Credit Mutuel 4% 21/11/2029	2,224,175	0.03
EUR 2,300,000	Banque Federative du Credit Mutuel 5.125% 13/1/2033	2,395,658	0.03
EUR 1,600,000	BNP Paribas 1.125% 17/4/2029*	1,432,688	0.02
GBP 1,000,000	BNP Paribas 1.875% 14/12/2027	1,031,837	0.01
EUR 2,000,000	BNP Paribas 2.75% 25/7/2028	1,971,614	0.03
GBP 1,000,000	BNP Paribas 3.375% 23/1/2026	1,149,813	0.01
EUR 3,000,000	BNP Paribas 4.375% 13/1/2029*	3,174,393	0.04
USD 1,581,000	BNP Paribas 4.625% 1/12/2027	1,348,842	0.02
USD 1,800,000	BNP Paribas 5.125% 13/1/2029	1,765,228	0.02
USD 800,000	BNP Paribas 6.625% 25/9/2171*	786,696	0.01
EUR 400,000	BNP Paribas 7.375% 6/11/2030	428,035	0.01
USD 800,000	BNP Paribas 7.375% 19/2/2172*	789,383	0.01
USD 1,600,000	BNP Paribas 7.75% 16/2/2172*	1,634,000	0.02
EUR 1,800,000	BPCE 0.5% 15/9/2027	1,659,290	0.02
EUR 7,600,000	BPCE 4.5% 13/1/2033	7,914,511	0.10
EUR 1,600,000	BPCE 5.125% 25/1/2035	1,646,232	0.02
EUR 700,000	Burger King France 7.232% 1/11/2026*	741,772	0.01
EUR 2,800,000	Casino Guichard Perrachon 3.992% 31/1/2172	643,150	0.01

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 767,000	Casino Guichard Perrachon 5.25% 15/4/2027	468,876	0.01
EUR 700,000	Casino Guichard Perrachon 6.625% 15/1/2026	446,216	0.00
EUR 759,000	Chrome Bidco 3.5% 31/5/2028*	660,551	0.01
EUR 2,500,000	Credit Agricole 1% 22/4/2026	2,477,434	0.03
EUR 3,000,000	Credit Agricole 4% 18/1/2033	3,151,768	0.04
EUR 2,500,000	Credit Agricole 4% 23/12/2171*	2,314,023	0.03
GBP 5,500,000	Credit Agricole 4.875% 23/10/2029	6,529,401	0.08
EUR 400,000	Credit Agricole 7.25% 23/9/2028*	430,652	0.01
EUR 8,202,000	d'Infrastructures des Metiers de l'Environnement 0.625% 16/9/2028	6,992,867	0.09
EUR 1,600,000	Electricite de France 2.875% 15/3/2171*	1,444,511	0.02
EUR 200,000	Electricite de France 3% 3/12/2171	175,086	0.00
EUR 1,800,000	Electricite de France 3.375% 15/9/2171	1,474,295	0.02
EUR 2,100,000	Electricite de France 4% 4/10/2171	2,146,663	0.03
EUR 2,700,000	Electricite de France 4.25% 25/1/2032*	2,794,086	0.03
EUR 1,400,000	Electricite de France 4.625% 25/1/2043	1,395,904	0.02
EUR 400,000	Electricite de France 5% 22/1/2172	397,826	0.00
EUR 3,000,000	Electricite de France 5.375% 29/1/2172*	3,085,808	0.04
GBP 2,600,000	Electricite de France 6% 29/7/2171	2,913,906	0.04
EUR 1,800,000	Electricite de France 7.5% 9/6/2028*	1,919,455	0.02
EUR 1,864,000	Faurecia 2.75% 15/2/2027	1,745,748	0.02
EUR 900,000	Faurecia 3.125% 15/6/2026	887,688	0.01
EUR 1,303,000	Faurecia 3.75% 15/6/2028	1,216,741	0.02
EUR 1,125,000	Faurecia 7.25% 15/6/2026	1,230,324	0.02
EUR 113,350	FCT Autonoria 2019 3.603% 25/9/2035	119,869	0.00
EUR 68,113	FCT Autonoria 2019 4.003% 25/9/2035	71,155	0.00
EUR 135,816	FCT Autonoria 2019 5.103% 25/9/2035	142,435	0.00
EUR 113,350	FCT Autonoria 2019 6.103% 25/9/2035	117,514	0.00
EUR 27,579	FCT E-Carat 10 3.906% 20/12/2028	29,288	0.00
EUR 41,368	FCT E-Carat 10 4.756% 20/12/2028	43,813	0.00
EUR 209,164	FCT Noria 2018-1 3.514% 25/6/2038	220,757	0.00
EUR 209,164	FCT Noria 2018-1 4.664% 25/6/2038	218,330	0.00
EUR 222,296	FCT Noria 2021 3.103% 25/10/2049	233,598	0.01
EUR 222,296	FCT Noria 2021 3.503% 25/10/2049	231,404	0.00
EUR 666,887	FCT Noria 2021 3.903% 25/10/2049	686,709	0.01
EUR 300,000	FCT Pixel 2021 4.443% 25/2/2038	307,888	0.01
EUR 2,664,000	Goldstory 5.375% 1/3/2026*	2,653,231	0.03
EUR 675,000	Goldstory 8.216% 1/3/2026	711,072	0.01
EUR 300,000	Harmony French Home Loans FCT 2021-1 3.643% 27/5/2061	310,359	0.01
EUR 400,000	iliad 1.5% 14/10/2024	406,552	0.01
EUR 300,000	iliad 2.375% 17/6/2026	288,048	0.00
EUR 1,100,000	iliad 5.375% 14/6/2027	1,144,158	0.02
EUR 2,000,000	iliad 5.625% 15/2/2030	2,057,960	0.03
EUR 920,000	Iliad 5.125% 15/10/2026	923,718	0.01
EUR 300,000	Iliad 5.625% 15/10/2028	293,409	0.00
EUR 12,306	Korian 0.875% 6/3/2027	571,730	0.01
GBP 1,800,000	Korian 4.125% 15/6/2171	1,720,703	0.02
EUR 700,000	La Financiere Atalian 4% 15/5/2024	642,728	0.01
EUR 1,066,000	La Financiere Atalian 5.125% 15/5/2025	753,693	0.01
GBP 1,640,000	La Financiere Atalian 6.625% 15/5/2025	1,329,225	0.02
EUR 1,900,000	La Poste 3.125% 29/1/2172*	1,874,716	0.02
EUR 528,000	Loxam 3.25% 14/1/2025	534,532	0.01
EUR 2,957,000	Loxam 3.75% 15/7/2026*	2,899,470	0.04
EUR 300,000	Loxam 4.25% 15/4/2024*	318,706	0.00
EUR 1,306,000	Loxam 4.5% 15/2/2027*	1,286,078	0.02
EUR 400,000	Loxam 4.5% 15/4/2027	368,786	0.00
EUR 200,000	Loxam 5.75% 15/7/2027*	189,365	0.00
EUR 400,000	Novafives 5% 15/6/2025*	349,861	0.01
EUR 1,800,000	Orano 2.75% 8/3/2028*	1,744,123	0.02
EUR 1,070,000	Paprec 3.5% 1/7/2028	975,151	0.01
EUR 2,135,000	Picard Groupe 3.875% 1/7/2026	2,049,314	0.03
EUR 300,000	Quatrim 5.875% 15/1/2024*	299,336	0.00
EUR 3,900,000	RCI Banque 2.625% 18/2/2030	3,826,944	0.05
EUR 850,000	RCI Banque 4.625% 13/7/2026	902,911	0.01
EUR 500,000	Renault 2.375% 25/5/2026	488,094	0.01
GBP 1,000,000	Societe Generale 1.875% 3/10/2024	1,150,795	0.01
EUR 6,500,000	Societe Generale 4.25% 6/12/2030	6,677,274	0.09
EUR 3,400,000	Societe Generale 4.25% 16/11/2032*	3,605,114	0.05
USD 1,600,000	Societe Generale 7.375% 4/4/2171*	1,581,112	0.02
EUR 1,900,000	Societe Generale 7.875% 18/1/2029	2,054,366	0.03
USD 1,800,000	Societe Generale 7.875% 18/6/2171	1,795,428	0.02
USD 800,000	Societe Generale 8% 29/3/2171	796,443	0.01
USD 960,000	Societe Generale 9.375% 22/11/2027	1,015,200	0.01
EUR 1,300,000	Solvay Finance 5.425% 12/11/2171	1,388,189	0.02
EUR 1,451,000	Solvay Finance 5.869% 3/6/2171	1,555,853	0.02
EUR 2,700,000	Suez 2.875% 19/4/2171	2,810,255	0.04

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 375,000	Tereos Finance Groupe I 7.25% 15/4/2028	398,335	0.00
EUR 7,572,000	TotalEnergies 1.75% 4/4/2171	7,732,715	0.10
EUR 1,243,000	TotalEnergies 2% 17/4/2171	1,144,114	0.01
EUR 700,000	TotalEnergies 2% 4/9/2171	572,914	0.01
EUR 3,727,000	TotalEnergies 2.625% 26/2/2172	3,740,957	0.05
GBP 1,000,000	TotalEnergies Capital International 1.66% 22/7/2026	1,099,727	0.01
EUR 600,000	Unibail-Rodamco-Westfield 2.125% 25/7/2023	584,421	0.01
EUR 1,264,000	Vallourec 8.5% 30/6/2026*	1,358,102	0.02
		167,579,569	2.16
	Germany		
EUR 200,000	ADLER Real Estate 1.875% 27/4/2023	203,604	0.00
USD 3,800,000	Allianz 3.2% 30/4/2171*	2,866,508	0.04
EUR 900,000	Bayer 0.05% 12/1/2025	890,122	0.01
EUR 11,000,000	Bayer 2.375% 12/11/2079	10,806,278	0.14
EUR 750,000	Bayer 3.75% 1/7/2074	774,984	0.01
EUR 5,100,000	Bayer 4.5% 25/3/2082*	5,063,591	0.07
EUR 17,920,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	17,601,188	0.23
EUR 2,458,000	Cheplapharm Arzneimittel 3.5% 11/2/2027*	2,324,943	0.03
EUR 2,732,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	2,578,386	0.03
EUR 800,000	Commerzbank 5.125% 18/1/2030	848,185	0.01
EUR 4,000,000	Commerzbank 6.125% 9/4/2171	4,023,996	0.05
EUR 3,100,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	2,455,143	0.03
EUR 6,900,000	Deutsche Bahn Finance 0.95% 22/4/2171*	6,699,948	0.09
EUR 5,000,000	Deutsche Bank 1.75% 19/11/2030	4,224,580	0.05
EUR 3,700,000	Deutsche Bank 1.875% 23/2/2028	3,475,230	0.05
GBP 1,000,000	Deutsche Bank 2.625% 16/12/2024	1,142,916	0.02
EUR 2,700,000	Deutsche Bank 3.25% 24/5/2028	2,666,299	0.03
USD 1,275,000	Deutsche Bank 3.547% 18/9/2031	1,060,581	0.01
GBP 1,000,000	Deutsche Bank 4% 24/6/2026	1,154,010	0.02
EUR 2,000,000	Deutsche Bank 4% 24/6/2032	1,917,753	0.03
EUR 2,200,000	Deutsche Bank 4.5% 30/4/2171	1,902,308	0.02
EUR 1,100,000	Deutsche Bank 5% 5/9/2030	1,136,787	0.01
USD 841,000	Deutsche Bank 6.72% 18/1/2029	848,040	0.01
EUR 200,000	Deutsche Bank 6.75% 30/4/2171	193,935	0.00
EUR 11,900,641	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026*	15,258,942	0.19
EUR 500,000	Deutsche Lufthansa 1.625% 16/11/2023	521,154	0.01
EUR 800,000	Deutsche Lufthansa 2.875% 16/5/2027	757,724	0.01
EUR 800,000	Deutsche Lufthansa 3.5% 14/7/2029	738,360	0.01
EUR 500,000	Deutsche Lufthansa 3.75% 11/2/2028	481,946	0.01
EUR 900,000	DIC Asset 2.25% 22/9/2026	683,039	0.01
EUR 3,200,000	E.ON 3.5% 26/10/2037	3,133,623	0.04
EUR 700,000	EnBW Energie Baden-Wuerttemberg 1.125% 5/11/2079	694,288	0.01
EUR 6,400,000	EnBW Energie Baden-Wuerttemberg 2.125% 31/8/2081	4,818,833	0.06
EUR 100,000	FCT Autonoria DE 2023 0% 26/1/2043	106,504	0.00
EUR 300,000	FCT Autonoria DE 2023 0% 26/1/2043	319,510	0.00
EUR 400,000	FCT Autonoria DE 2023 0% 26/1/2043	426,014	0.01
EUR 100,000	FCT Autonoria DE 2023 0% 26/1/2043	106,504	0.00
EUR 4,700,000	Fresenius 2.875% 24/5/2030*	4,405,238	0.06
EUR 2,700,000	Fresenius 4.25% 28/5/2026	2,849,400	0.04
EUR 700,000	Fresenius 5% 28/11/2029	743,350	0.01
EUR 1,860,000	Gruenenthal 3.625% 15/11/2026*	1,810,616	0.02
EUR 1,856,000	Gruenenthal 4.125% 15/5/2028*	1,732,323	0.02
EUR 1,236,000	HT Troplast 9.25% 15/7/2025	1,276,901	0.02
EUR 779,000	IHO Verwaltungs 3.75% 15/9/2026	758,383	0.01
EUR 969,715	IHO Verwaltungs 3.875% 15/5/2027*	916,856	0.01
USD 200,000	IHO Verwaltungs 6% 15/5/2027	186,236	0.00
EUR 2,568,000	LANXESS 4.5% 6/12/2076*	2,716,885	0.04
EUR 342,000	Nidda Healthcare 3.5% 30/9/2024*	355,747	0.01
EUR 2,440,000	Nidda Healthcare 7.5% 21/8/2026*	2,543,972	0.03
EUR 1,144,000	PCF 4.75% 15/4/2026*	1,045,694	0.01
EUR 1,156,000	PCF 7.038% 15/4/2026*	1,155,760	0.01
EUR 2,200,000	ProGroup 3% 31/3/2026*	2,138,629	0.03
EUR 193,281	Red & Black Auto Germany 8 UG 3.152% 15/9/2030	204,420	0.00
EUR 386,561	Red & Black Auto Germany 8 UG 3.352% 15/9/2030	403,132	0.01
EUR 96,640	Red & Black Auto Germany 8 UG 3.752% 15/9/2030	99,368	0.00
EUR 2,239,000	Renk 5.75% 15/7/2025	2,347,578	0.03
EUR 1,003,000	RWE 1% 26/11/2033	762,651	0.01
EUR 2,100,000	RWE 2.5% 24/8/2025	2,165,983	0.03
EUR 2,550,000	RWE 2.75% 24/5/2030	2,474,796	0.03
EUR 1,383,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	1,360,286	0.02
EUR 1,851,591	Techem Verwaltungsgesellschaft 674 6% 30/7/2026	1,900,632	0.02
EUR 1,166,000	Tele Columbus 3.875% 2/5/2025*	1,007,777	0.01
EUR 952,000	thyssenkrupp 1.875% 6/3/2023*	1,009,786	0.01
EUR 2,719,000	TK Elevator Midco 4.375% 15/7/2027	2,633,794	0.03
EUR 1,652,000	TK Elevator Midco 7.038% 15/7/2027*	1,753,120	0.02
EUR 1,300,000	Vantage Towers 0% 31/3/2025	1,336,263	0.02

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 6,300,000	Vantage Towers 0.375% 31/3/2027*	6,312,350	0.08
EUR 7,700,000	Vantage Towers 0.75% 31/3/2030*	7,546,850	0.10
EUR 2,100,000	Volkswagen Bank 2.5% 31/7/2026	2,103,713	0.03
EUR 2,100,000	Volkswagen Financial Services 0.875% 31/1/2028*	1,879,369	0.02
EUR 1,605,000	Volkswagen Leasing 0% 19/7/2024*	1,615,659	0.02
EUR 4,211,000	Volkswagen Leasing 0.625% 19/7/2029*	3,505,962	0.05
EUR 1,600,000	ZF Finance 2% 6/5/2027	1,465,709	0.02
EUR 400,000	ZF Finance 2.25% 3/5/2028	355,790	0.00
EUR 800,000	ZF Finance 2.75% 25/5/2027	754,745	0.01
EUR 2,200,000	ZF Finance 3% 21/9/2025*	2,208,248	0.03
EUR 100,000	ZF Finance 3.75% 21/9/2028	94,501	0.00
EUR 2,400,000	ZF Finance 5.75% 3/8/2026	2,571,209	0.03
		179,415,437	2.30
	Ghana		
USD 1,489,000	Ghana Government International Bond 7.625% 16/5/2029	565,820	0.01
	Greece		
EUR 2,820,000	Hellenic Republic Government Bond 0% 12/2/2026	2,687,114	0.03
EUR 430,000	Hellenic Republic Government Bond 1.75% 18/6/2032	366,573	0.01
EUR 1,443,000	Hellenic Republic Government Bond 4.25% 15/6/2033	1,518,050	0.02
		4,571,737	0.06
	Guatemala		
USD 1,772,000	Guatemala Government Bond 3.7% 7/10/2033	1,454,759	0.02
USD 1,066,000	Guatemala Government Bond 4.5% 3/5/2026	1,025,209	0.01
USD 876,000	Guatemala Government Bond 4.65% 7/10/2041	708,807	0.01
USD 971,000	Guatemala Government Bond 5.25% 10/8/2029	933,056	0.01
USD 1,280,000	Guatemala Government Bond 5.25% 10/8/2029	1,229,981	0.02
		5,351,812	0.07
	Guernsey		
USD 56,516	Doric Nimrod Air Alpha 2013-1 Class A Pass Through Trust 5.25% 30/5/2025	56,248	0.00
	Hong Kong		
USD 402,000	Bank of East Asia 5.875% 19/3/2171	385,362	0.00
USD 200,000	Hong Kong Government International Bond 4.5% 11/1/2028	200,406	0.00
USD 941,000	Yango Justice International 7.5% 15/4/2024	30,583	0.00
USD 680,000	Yango Justice International 7.5% 17/2/2025	22,100	0.00
USD 490,000	Yango Justice International 7.875% 4/9/2024	15,925	0.00
		654,376	0.00
	Hungary		
USD 1,971,000	Hungary Government International Bond 5.25% 16/6/2029	1,927,884	0.03
USD 330,000	Hungary Government International Bond 5.375% 25/3/2024	329,426	0.00
USD 653,000	Hungary Government International Bond 6.75% 25/9/2052	673,406	0.01
		2,930,716	0.04
	India		
USD 375,000	GMR Hyderabad International Airport 4.75% 2/2/2026	351,873	0.00
USD 400,000	Oil India 5.125% 4/2/2029	382,538	0.01
USD 400,000	Power Finance 4.5% 18/6/2029	364,111	0.00
		1,098,522	0.01
	Indonesia		
USD 300,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	277,500	0.00
USD 1,360,000	Freeport Indonesia 4.763% 14/4/2027*	1,309,160	0.02
USD 1,988,000	Freeport Indonesia 4.763% 14/4/2027	1,915,848	0.02
USD 3,992,000	Indonesia Government International Bond 4.1% 24/4/2028	3,855,892	0.05
USD 200,000	Indonesia Government International Bond 4.55% 11/1/2028	196,375	0.00
USD 200,000	Indonesia Government International Bond 4.85% 11/1/2033	196,250	0.00
USD 200,000	Indonesia Government International Bond 5.65% 11/1/2053	203,500	0.00
IDR 123,815,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	7,889,288	0.10
IDR 113,046,000,000	Indonesia Treasury Bond 7% 15/2/2033	7,477,566	0.10
IDR 43,543,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	2,857,806	0.04
IDR 20,182,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	1,460,838	0.02
USD 2,068,000	Pertamina Persero 3.65% 30/7/2029	1,892,470	0.03
USD 600,000	Perusahaan Penerbit SBSN Indonesia III 3.8% 23/6/2050	469,500	0.01
USD 1,032,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	1,013,940	0.01
		31,015,933	0.40

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	International		
EUR 5,807,200	European Union 3% 4/3/2053	5,547,485	0.07
EUR 7,126,000	European Union 3.375% 4/11/2042	7,349,353	0.10
		12,896,838	0.17
	Ireland		
GBP 899,664	Agora UK 2021 5.052% 22/7/2031	1,041,186	0.01
EUR 600,000	AIB 4.625% 23/7/2029	621,741	0.01
EUR 1,200,000	AIB 5.25% 9/4/2171	1,186,137	0.01
EUR 5,149,000	AIB 6.25% 23/12/2171	5,192,212	0.07
EUR 800,000	AlbaCore EURO CLO I 8.288% 18/10/2034	717,210	0.01
EUR 2,680,000	Alme Loan Funding V 7.698% 15/7/2031	2,611,721	0.03
EUR 838,000	Anchorage Capital Europe CLO 2 3.888% 15/4/2034	851,714	0.01
EUR 180,000	Anchorage Capital Europe CLO 2 8.738% 15/4/2034	175,262	0.00
EUR 200,000	Anchorage Capital Europe CLO 2021-4 8.159% 25/4/2034	185,932	0.00
EUR 1,000,000	Aqueduct European CLO 5-2020 4.342% 20/4/2034	983,253	0.01
EUR 1,023,000	Aqueduct European Clo 7-2022 5.247% 15/3/2036	1,090,875	0.01
EUR 1,200,000	Ares European CLO VII 3.788% 15/10/2030	1,232,775	0.02
EUR 2,150,000	Ares European CLO X 5.088% 15/10/2031	2,121,135	0.03
EUR 858,000	Ares European CLO XII 4.042% 20/4/2032	883,005	0.01
EUR 875,000	Ares European CLO XII 5.342% 20/4/2032	863,768	0.01
EUR 2,100,000	Armada Euro CLO III 5.588% 15/7/2031	2,094,433	0.03
USD 3,778,000	ASG Finance Designated Activity 7.875% 3/12/2024	3,667,305	0.05
GBP 1,541,946	Atom Mortgage 5.752% 22/7/2031	1,689,067	0.02
EUR 300,000	Aurium CLO II 8.161% 22/6/2034	284,550	0.00
EUR 499,536	Aurium CLO IV 3.018% 16/1/2031	524,071	0.01
EUR 550,000	Avoca CLO XIV 0% 12/1/2031	244,078	0.00
EUR 150,000	Avoca CLO XIV 6.984% 12/1/2031	142,750	0.00
EUR 150,000	Avoca CLO XIV 8.634% 12/1/2031	136,346	0.00
EUR 380,000	Avoca CLO XV 6.418% 15/4/2031	340,109	0.00
EUR 350,000	Avoca CLO XVIII 4.038% 15/4/2031	353,554	0.01
EUR 290,000	Avoca CLO XXII 3.588% 15/4/2035	290,050	0.00
EUR 1,000,000	Avoca CLO XXIII 5.338% 15/4/2034	982,083	0.01
EUR 175,000	Bank of Ireland 4.875% 16/7/2028	185,827	0.00
EUR 300,000	BBAM European CLO I 8.303% 22/7/2034	281,812	0.00
EUR 800,000	BBAM European CLO II 8.398% 15/10/2034	744,870	0.01
EUR 800,000	Bilbao CLO II 8.673% 20/8/2035	746,340	0.01
EUR 300,000	BlueMountain 2021-1 CLO 7.698% 15/4/2034	275,516	0.00
EUR 250,000	Bluemountain Euro 2021-2 CLO 4.038% 15/10/2035	251,924	0.00
EUR 900,000	BlueMountain Fuji CLO III 5.188% 15/1/2031	882,411	0.01
EUR 800,000	BlueMountain Fuji CLO IV 8.073% 25/2/2034	756,686	0.01
EUR 2,300,000	Bridgepoint CLO IV 5.081% 20/1/2037	2,468,596	0.03
EUR 800,000	Cairn CLO XIV 8.578% 29/10/2034	755,012	0.01
EUR 300,000	Capital Four CLO II 8.198% 15/1/2034	283,122	0.00
EUR 582,000	Capital Four CLO III 8.348% 15/10/2034	541,649	0.01
EUR 400,000	CIFC European Funding CLO I 8.148% 15/7/2032	385,407	0.01
EUR 400,000	CIFC European Funding CLO II 3.888% 15/4/2033	405,454	0.01
EUR 500,000	CIFC European Funding CLO III 4.788% 15/1/2034	507,576	0.01
EUR 200,000	CIFC European Funding CLO III 7.898% 15/1/2034	187,343	0.00
EUR 1,580,000	Clontarf Park CLO 5.59% 5/8/2030	1,636,141	0.02
EUR 539,000	Contego CLO IX 8.427% 24/1/2034	501,693	0.01
EUR 2,400,000	Contego CLO VI 3.078% 15/4/2034	2,483,551	0.03
EUR 800,000	Contego CLO VIII 8.509% 25/1/2034	746,145	0.01
EUR 1,750,000	CVC Cordatus Loan Fund 0% 20/5/2036	1,861,484	0.02
EUR 330,000	CVC Cordatus Loan Fund IV 3.967% 22/2/2034	331,155	0.00
EUR 400,000	CVC Cordatus Loan Fund V 3.893% 21/7/2030	413,288	0.01
EUR 400,000	CVC Cordatus Loan Fund XIX 5.902% 23/12/2033	399,078	0.01
EUR 158,000	CVC Cordatus Loan Fund XX 7.691% 22/6/2034	145,747	0.00
EUR 250,000	Euro-Galaxy III CLO 4.767% 24/4/2034	250,742	0.00
EUR 510,000	Euro-Galaxy III CLO 5.667% 24/4/2034	512,311	0.01
EUR 593,000	Fair Oaks Loan Funding III 8.398% 15/10/2034	569,626	0.01
EUR 1,510,000	Fidelity Grand Harbour CLO 2021-1 5.888% 15/10/2034	1,438,428	0.02
GBP 459,099	Frost CMBS 2021-1 5.296% 20/11/2033	547,638	0.01
EUR 731,000	GE Capital European Funding Unlimited 6.025% 1/3/2038	915,999	0.01
EUR 550,000	Glencore Capital Finance 1.25% 1/3/2033	409,705	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 700,000	Harvest CLO XVIII 3.488% 15/10/2030	711,243	0.01
EUR 390,000	Harvest CLO XXIII 5.342% 20/10/2032	383,157	0.01
EUR 714,793	Haus European Loan Conduit No 39 3.118% 28/7/2051	722,803	0.01
EUR 210,939	Haus European Loan Conduit No 39 3.568% 28/7/2051	201,637	0.00
EUR 840,757	Haus European Loan Conduit No 39 3.868% 28/7/2051	769,245	0.01
EUR 130,000	Henley CLO IV 3.799% 25/4/2034	130,911	0.00
EUR 250,000	Henley CLO IV 5.449% 25/4/2034	249,570	0.00
EUR 300,000	Henley CLO IV 7.699% 25/4/2034	273,783	0.00
EUR 450,000	Invesco Euro Clo III 4.038% 15/7/2032	454,757	0.01
EUR 212,892	Invesco Euro Clo III 10.358% 15/7/2032	197,168	0.00
EUR 625,000	Invesco Euro CLO IV 3.988% 15/4/2033	633,602	0.01
EUR 565,921	Last Mile Logistics Pan Euro Finance 3.432% 17/8/2033	579,358	0.01
EUR 344,631	Last Mile Logistics Pan Euro Finance 3.732% 17/8/2033	343,134	0.00
EUR 1,331,397	Last Mile Logistics Pan Euro Finance 4.082% 17/8/2033	1,314,246	0.02
EUR 1,030,949	Last Mile Logistics Pan Euro Finance 4.582% 17/8/2033	991,187	0.01
EUR 938,803	Last Mile PE 2021 3.882% 17/8/2031	943,501	0.01
EUR 1,060,777	Last Mile PE 2021 4.282% 17/8/2031	1,048,880	0.01
EUR 1,250,000	Madison Park Euro Funding XVI 5.488% 25/5/2034	1,226,983	0.02
EUR 1,050,000	Man GLG Euro CLO 5.788% 15/10/2032	1,034,122	0.01
EUR 150,000	Marino Park CLO 7.958% 16/1/2034	142,665	0.00
EUR 188,000	Neuberger Berman Loan Advisers Euro CLO 7.808% 17/4/2034	174,767	0.00
EUR 699,000	Neuberger Berman Loan Advisers Euro CLO 2 8.348% 15/4/2034	658,674	0.01
EUR 120,000	North Westerly VII ESG CLO 8.314% 15/5/2034	110,986	0.00
EUR 250,000	Northwoods Capital 19 Euro 4.398% 25/11/2033	254,544	0.00
EUR 300,000	Northwoods Capital 21 Euro 8.453% 22/7/2034	281,941	0.00
EUR 200,000	Northwoods Capital 23 Euro 8.256% 15/3/2034	184,783	0.00
EUR 425,000	OAK Hill European Credit Partners V Designated Activity 4.293% 21/1/2035	431,622	0.01
EUR 450,000	OAK Hill European Credit Partners VI 3.542% 20/1/2032	459,817	0.01
EUR 800,000	OCP Euro CLO 2017-2 3.638% 15/1/2032	825,449	0.01
EUR 250,000	OCP Euro CLO 2019-3 4.642% 20/4/2033	251,477	0.00
EUR 250,000	OCP Euro CLO 2019-3 5.642% 20/4/2033	250,862	0.00
EUR 200,000	OCP Euro CLO 2019-3 8.362% 20/4/2033	190,386	0.00
EUR 1,128,144	Pearl Finance 2020 4.582% 17/11/2032	1,155,718	0.01
EUR 1,354,717	Pearl Finance 2020 5.182% 17/11/2032	1,392,024	0.02
EUR 650,000	Penta CLO 11 5.104% 15/11/2034	668,618	0.01
EUR 470,000	Penta CLO 11 7.454% 15/11/2034	486,757	0.01
EUR 500,000	Penta CLO 6 4.149% 25/7/2034	506,748	0.01
EUR 500,000	Penta CLO 6 4.749% 25/7/2034	497,862	0.01
USD 1,618,528	Prodigy Finance CM2021-1 5.867% 25/7/2051	1,566,018	0.02
USD 882,709	Prodigy Finance CM2021-1 7.117% 25/7/2051	908,516	0.01
USD 710,000	Prodigy Finance CM2021-1 8.367% 25/7/2051	704,096	0.01
USD 480,000	Prodigy Finance CM2021-1 10.517% 25/7/2051	482,609	0.01
EUR 400,000	Providus Clo III 8.588% 18/7/2034	380,221	0.01
EUR 800,000	Providus Clo VI 8.813% 20/5/2034	751,177	0.01
EUR 441,350	River Green Finance 2020 3.443% 22/1/2032	446,392	0.01
EUR 320,100	River Green Finance 2020 3.793% 22/1/2032	323,706	0.00
EUR 409,000	Rockfield Park CLO 8.238% 16/7/2034	387,072	0.01
EUR 2,657,000	Rockford Tower Europe CLO 2018-1 3.897% 20/12/2031	2,744,451	0.04
EUR 710,000	Rockford Tower Europe CLO 2018-1 4.517% 20/12/2031	722,125	0.01
EUR 2,480,000	Rockford Tower Europe CLO 2019-1 3.942% 20/1/2033	2,544,523	0.03
EUR 976,000	RRE 5 Loan Management 4.038% 15/1/2037	981,502	0.01
EUR 430,000	RRE 9 Loan Management 3.988% 15/10/2036	435,411	0.01
GBP 2,746,094	Scorpio European Loan Conduit No. 34 6.165% 17/5/2029	3,264,387	0.04
USD 865,000	Shire Acquisitions Investments Ireland 2.875% 23/9/2023	852,510	0.01
EUR 250,000	Sound Point Euro CLO III Funding 4.588% 15/4/2033	248,585	0.00
EUR 300,000	Sound Point Euro CLO V Funding 8.289% 25/7/2035	278,217	0.00
EUR 1,350,000	St Paul's CLO XII 3.888% 15/4/2033	1,381,809	0.02
EUR 650,000	Sutton Park CLO 4.354% 15/11/2031	671,044	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 750,000	Sutton Park CLO 5.004% 15/11/2031	761,850	0.01
EUR 352,637	Taurus 2019-1 FR 3.962% 2/2/2031	365,801	0.00
EUR 377,168	Taurus 2019-1 FR 4.462% 2/2/2031	390,025	0.01
GBP 3,206,283	Taurus 2019-2 UK 5.865% 17/11/2029	3,834,044	0.05
GBP 1,887,447	Taurus 2019-2 UK 6.165% 17/11/2029	2,240,391	0.03
GBP 879,540	Taurus 2021-1 UK 5.245% 17/5/2031	1,015,912	0.01
GBP 536,063	Taurus 2021-1 UK 5.595% 17/5/2031	608,277	0.01
GBP 546,982	Taurus 2021-1 UK 6.545% 17/5/2031	618,518	0.01
GBP 545,490	Taurus 2021-4 UK 4.895% 17/8/2031	647,710	0.01
GBP 5,215,070	Taurus 2021-4 UK 5.695% 17/8/2031	5,907,243	0.08
GBP 1,729,127	Taurus 2021-4 UK 6.045% 17/8/2031	1,946,127	0.03
EUR 2,300,000	Tikehau CLO VII 3.61% 20/10/2035	2,460,742	0.03
GBP 557,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028*	571,286	0.01
EUR 250,000	Voya Euro CLO II 3.958% 15/7/2035	252,842	0.00
EUR 500,000	Voya Euro CLO II 4.438% 15/7/2035	500,629	0.01
EUR 446,000	Voya Euro CLO II 8.308% 15/7/2035	417,609	0.01
EUR 439,000	Voya Euro CLO III 3.938% 15/4/2033	447,247	0.01
		117,524,209	1.52
	Isle of Man		
USD 2,760,000	AngloGold Ashanti 3.75% 1/10/2030	2,357,827	0.03
	Israel		
USD 843,000	Bank Leumi Le-Israel 7.129% 18/7/2033	846,806	0.01
USD 824,000	Leviathan Bond 5.75% 30/6/2023	820,910	0.01
		1,667,716	0.02
	Italy		
EUR 1,933,000	A2A 4.5% 19/9/2030	2,069,980	0.03
EUR 675,000	ASTM 1.5% 25/1/2030	566,438	0.01
EUR 500,000	ASTM 2.375% 25/11/2033	401,615	0.00
EUR 289,679	Autoflorence 2 3.146% 24/12/2044	300,232	0.01
EUR 373,604	Autoflorence 2 3.546% 24/12/2044	379,504	0.01
EUR 200,339	Autoflorence 2 4.746% 24/12/2044	205,314	0.00
EUR 7,389,000	Azzurra Aeroporti 2.125% 30/5/2024	7,619,011	0.10
EUR 1,127,000	Azzurra Aeroporti 2.625% 30/5/2027	1,048,856	0.01
EUR 1,600,000	Banco BPM 2.875% 29/6/2031	1,493,442	0.02
EUR 971,000	Banco BPM 3.25% 14/1/2031*	945,065	0.01
EUR 2,555,000	Banco BPM 3.375% 19/1/2032*	2,388,237	0.03
EUR 294,000	Banco BPM 5% 14/9/2030*	308,129	0.00
EUR 137,000	Brignole 2021 2.799% 24/7/2036	143,199	0.00
EUR 100,000	Brignole 2021 3.599% 24/7/2036	102,646	0.00
EUR 5,978,852	Cassia 2022-1 5.154% 22/5/2034	6,095,804	0.08
EUR 2,857,839	Cassia 2022-1 6.154% 22/5/2034	2,751,107	0.03
EUR 700,000	Castor 7.296% 15/2/2029	728,078	0.01
EUR 602,000	Cedacri Mergeco 7.279% 15/5/2028*	623,929	0.01
EUR 2,212,000	Centurion Bidco 5.875% 30/9/2026	2,124,294	0.03
EUR 949,000	doValue 3.375% 31/7/2026	923,218	0.01
EUR 1,000,000	Enel 1.875% 6/8/2030	767,073	0.01
EUR 1,125,000	Enel 6.375% 16/4/2028	1,198,164	0.01
EUR 1,905,000	Eni 0.375% 14/6/2028	1,676,051	0.02
EUR 5,323,000	Eni 2% 11/5/2171	4,783,060	0.06
EUR 7,100,000	Eni 2.625% 13/1/2172	6,960,867	0.09
EUR 1,900,000	FCA Bank 0% 16/4/2024	1,928,457	0.02
EUR 600,000	Fiber Bidco 11% 25/10/2027	684,239	0.01
EUR 300,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	279,649	0.00
EUR 700,000	Gamma Bidco 5.125% 15/7/2025*	745,193	0.01
EUR 300,000	Gamma Bidco 6.25% 15/7/2025	321,315	0.00
EUR 454,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	420,079	0.01
EUR 531,000	Inter Media and Communication 6.75% 9/2/2027	533,883	0.01
GBP 759,000	Intesa Sanpaolo 2.5% 15/1/2030	734,617	0.01
GBP 2,900,000	Intesa Sanpaolo 5.148% 10/6/2030*	2,948,999	0.04
EUR 500,000	Intesa Sanpaolo 5.5% 1/3/2172	454,335	0.01
EUR 400,000	Intesa Sanpaolo 5.875% 4/3/2029	429,205	0.01
EUR 1,773,000	Intesa Sanpaolo 5.875% 20/6/2171	1,776,328	0.02
EUR 2,527,000	Intesa Sanpaolo 7.75% 11/7/2171*	2,669,502	0.04
EUR 886,000	Koromo Italy 0% 26/2/2035	943,620	0.01
EUR 300,000	Lottomatica 9.75% 30/9/2027	342,590	0.01
EUR 3,400,000	Nexi 0% 24/2/2028	2,657,679	0.04
EUR 925,000	Poste Italiane 2.625% 24/6/2171*	758,854	0.01
EUR 252,216	Progetto Quinto 2.664% 27/10/2036	266,686	0.00
EUR 599,000	Red & Black Auto Italy 5.279% 28/12/2031	607,418	0.01
EUR 2,681,000	Rekeep 7.25% 1/2/2026	2,468,769	0.03
EUR 1,132,000	TeamSystem 6.038% 15/2/2028*	1,169,387	0.01
EUR 2,306,000	Telecom Italia 1.625% 18/1/2029	1,863,409	0.02
EUR 469,000	Telecom Italia 2.375% 12/10/2027	423,552	0.01
EUR 699,000	Telecom Italia 2.75% 15/4/2025	708,093	0.01
EUR 400,000	Telecom Italia 2.875% 28/1/2026	393,903	0.01

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 200,000	Telecom Italia 3% 30/9/2025	202,391	0.00
EUR 1,254,000	Telecom Italia 4% 11/4/2024	1,319,527	0.02
EUR 889,000	Telecom Italia 6.875% 15/2/2028	957,884	0.01
EUR 900,000	UniCredit 2.731% 15/1/2032	823,308	0.01
EUR 1,625,000	UniCredit 4.45% 16/2/2029	1,661,920	0.02
EUR 5,675,000	UniCredit 4.8% 17/1/2029*	6,017,299	0.08
EUR 300,000	UniCredit 4.875% 20/2/2029	316,399	0.00
EUR 1,200,000	UniCredit 5.375% 3/6/2171*	1,193,477	0.02
EUR 2,200,000	UniCredit 6.625% 3/12/2171	2,331,375	0.03
USD 1,900,000	UniCredit 7.296% 2/4/2034	1,802,588	0.02
EUR 1,600,000	UniCredit 7.5% 3/6/2171*	1,675,122	0.02
		91,434,364	1.18
	Jamaica		
USD 553,557	Digicel International Finance /Digicel international 8% 31/12/2026	247,820	0.00
USD 1,386,646	Digicel International Finance /Digicel international 8.75% 25/5/2024	1,207,838	0.02
USD 843,566	Digicel International Finance /Digicel international 13% 31/12/2025	428,268	0.01
		1,883,926	0.03
	Japan		
EUR 4,760,000	East Japan Railway 2.614% 8/9/2025*	4,909,844	0.06
USD 3,000,000	Mizuho Financial 3.261% 22/5/2030*	2,629,901	0.03
EUR 820,000	Nissan Motor 2.652% 17/3/2026*	817,592	0.01
EUR 1,280,000	Nissan Motor 3.201% 17/9/2028	1,213,066	0.02
USD 2,205,000	Nomura 5.099% 3/7/2025*	2,185,807	0.03
USD 905,000	Rakuten 10.25% 30/11/2024	908,349	0.01
EUR 2,288,000	SoftBank 2.125% 6/7/2024	2,294,120	0.03
EUR 1,100,000	SoftBank 3.125% 19/9/2025	1,073,977	0.01
EUR 400,000	SoftBank 4.5% 20/4/2025*	407,276	0.01
USD 300,000	SoftBank 4.75% 19/9/2024*	287,625	0.00
EUR 1,281,000	SoftBank 4.75% 30/7/2025*	1,304,661	0.02
USD 300,000	SoftBank 6% 30/7/2025	289,875	0.00
USD 1,400,000	SoftBank 6% 19/1/2172*	1,366,716	0.02
USD 2,487,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	2,107,193	0.03
USD 4,085,000	Takeda Pharmaceutical 2.05% 31/3/2030	3,321,572	0.04
USD 2,600,000	Takeda Pharmaceutical 5% 26/11/2028	2,562,578	0.04
		27,680,152	0.36
	Jersey		
GBP 700,000	AA Bond 4.875% 31/7/2043	830,090	0.01
EUR 1,000,000	Adient Global 3.5% 15/8/2024	1,041,447	0.01
USD 1,500,000	Aptiv / Aptiv 3.25% 1/3/2032	1,247,693	0.02
EUR 499,000	Avis Budget Finance 4.5% 15/5/2025	522,514	0.01
EUR 261,000	Avis Budget Finance 4.75% 30/1/2026	269,959	0.00
GBP 392,000	CPUK Finance 4.5% 28/8/2027	410,948	0.00
GBP 457,000	CPUK Finance 4.875% 28/2/2047	533,472	0.01
GBP 400,000	CPUK Finance 6.5% 28/8/2026	463,486	0.01
GBP 4,951,000	Galaxy Bidco 6.5% 31/7/2026	5,514,192	0.07
GBP 3,105,000	Heathrow Funding 2.625% 16/3/2028	3,134,691	0.04
GBP 1,300,000	Heathrow Funding 2.75% 13/10/2031	1,330,300	0.02
GBP 867,000	HSBC Bank Capital Funding Sterling 1 5.844% 10/5/2031	1,076,134	0.01
GBP 1,600,000	Intu Jersey 2 2.875% 1/11/2022***	282,907	0.00
GBP 861,000	Kane Bidco 6.5% 15/2/2027*	949,190	0.01
		17,607,023	0.22
	Luxembourg		
EUR 400,000	ADLER 2.25% 14/1/2029	177,898	0.00
EUR 2,100,000	ADLER 2.75% 13/11/2026	1,014,873	0.02
EUR 6,400,000	ADLER 3.25% 5/8/2025	3,223,860	0.04
EUR 3,877,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	3,359,108	0.04
GBP 883,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.875% 1/6/2028	870,431	0.01
EUR 2,410,000	Altice Financing 2.25% 15/1/2025*	2,396,207	0.03
EUR 300,000	Altice Financing 3% 15/1/2028	254,239	0.00
EUR 1,802,000	Altice Financing 4.25% 15/8/2029	1,542,465	0.02
EUR 400,000	Aroundtown 3.375% 23/12/2171	234,292	0.00
GBP 1,381,000	Aroundtown 4.75% 25/6/2171	873,821	0.01
USD 2,641,000	Atento Luxco 1 8% 10/2/2026	847,761	0.01
USD 607,000	Atento Luxco 1 8% 10/2/2026	194,847	0.00
EUR 2,327,000	Becton Dickinson Euro Finance 1.336% 13/8/2041*	1,487,150	0.02
EUR 528,000	BL Consumer Credit 2021 3.503% 25/9/2038	552,905	0.01
EUR 681,000	BL Consumer Credit 2021 4.053% 25/9/2038	702,456	0.01
EUR 356,000	BL Consumer Credit 2021 5.253% 25/9/2038	361,508	0.00
EUR 1,070,000	Cidron Aida Finco 5% 1/4/2028*	1,004,384	0.01
GBP 2,291,000	Cidron Aida Finco 6.25% 1/4/2028*	2,390,572	0.03
EUR 1,489,000	Cirsa Finance International 4.5% 15/3/2027	1,394,594	0.02
EUR 1,626,000	Cirsa Finance International 4.75% 22/5/2025	1,693,885	0.02
EUR 398,914	Cirsa Finance International 6.25% 20/12/2023*	423,673	0.01
USD 2,422,000	CSN Resources 5.875% 8/4/2032	2,033,069	0.03
EUR 1,528,000	Cullinan Holdco 4.625% 15/10/2026*	1,444,668	0.02
EUR 800,000	Cullinan Holdco 7.078% 15/10/2026	819,977	0.01
EUR 200,000	Dana Financing Luxembourg 3% 15/7/2029	169,540	0.00

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 909,000	EIG Pearl 3.545% 31/8/2036	763,560	0.01
USD 7,193,000	EIG Pearl 4.387% 30/11/2046*	5,499,948	0.07
EUR 2,300,000	European TopSoho 4% 18/10/2021***	2,257,077	0.03
EUR 400,000	FACT Master 3.356% 20/7/2028	421,078	0.01
USD 1,575,334	FEL Energy VI 5.75% 1/12/2040	1,328,413	0.02
EUR 4,449,000	Garfunkelux Holdco 3 6.75% 1/11/2025*	3,860,545	0.05
GBP 1,814,000	Garfunkelux Holdco 3 7.75% 1/11/2025*	1,773,569	0.02
EUR 2,250,381	Germany Compartment Consumer 2020-1 4.125% 14/11/2034	2,360,157	0.03
EUR 818,320	Germany Compartment Consumer 2020-1 4.875% 14/11/2034	854,562	0.01
USD 765,000	GOL Equity Finance 3.75% 15/7/2024	415,476	0.01
USD 1,788,000	Gol Finance 7% 31/1/2025	806,388	0.01
EUR 2,111,000	Herens Midco 5.25% 15/5/2029*	1,532,765	0.02
USD 731,000	Kenbourne Invest 4.7% 22/1/2028	511,982	0.01
USD 3,666,000	Kenbourne Invest 6.875% 26/11/2024	3,321,084	0.04
USD 1,079,000	Kernel 6.5% 17/10/2024	528,710	0.01
USD 875,000	Kernel 6.75% 27/10/2027	373,892	0.00
EUR 387,000	Kleopatra 2 6.5% 1/9/2026	234,937	0.00
EUR 400,000	Kleopatra Finco 4.25% 1/3/2026	360,094	0.00
EUR 1,056,330	LHMC Finco 2 7.25% 2/10/2025*	1,074,869	0.01
EUR 1,389,248	Lincoln Financing 3.625% 1/4/2024*	1,477,011	0.02
EUR 395,000	Lion/Polaris Lux 4 6.046% 1/7/2026*	409,357	0.01
USD 3,529,717	MC Brazil Downstream Trading 7.25% 30/6/2031	2,909,749	0.04
USD 1,211,680	MC Brazil Downstream Trading 7.25% 30/6/2031	998,857	0.01
EUR 1,080,000	Medtronic Global 2.625% 15/10/2025*	1,116,566	0.01
USD 1,339,200	Millicom International Cellular 5.125% 15/1/2028	1,186,608	0.02
USD 1,620,000	Millicom International Cellular 6.625% 15/10/2026*	1,561,040	0.02
EUR 2,048,000	Monitchem HoldCo 3 5.25% 15/3/2025*	2,152,653	0.03
USD 558,000	Nexa Resources 5.375% 4/5/2027	528,157	0.01
EUR 2,700,000	Prologis International Funding II 3.625% 7/3/2030	2,677,645	0.04
USD 1,923,000	Puma International Financing 5% 24/1/2026	1,756,987	0.02
USD 3,552,000	Puma International Financing 5.125% 6/10/2024*	3,409,920	0.05
EUR 400,000	Rossini 6.343% 30/10/2025	425,108	0.01
EUR 4,230,000	Rossini 6.75% 30/10/2025*	4,527,593	0.06
EUR 12,119,000	SES 2.875% 27/8/2171	10,936,758	0.14
EUR 2,500,000	SES 5.625% 29/1/2172	2,637,855	0.04
USD 1,903,000	Simpar Europe 5.2% 26/1/2031	1,340,768	0.02
EUR 1,475,000	Stena International 7.25% 15/2/2028	1,584,223	0.02
EUR 5,814,000	Summer BC Holdco B 5.75% 31/10/2026	5,492,410	0.07
USD 269,000	Telecom Italia Capital 6.375% 15/11/2033	232,878	0.00
EUR 673,000	Telecom Italia Finance 7.75% 24/1/2033*	763,415	0.01
		105,872,847	1.38
	Malaysia		
USD 500,000	TNB Global Ventures Capital 3.244% 19/10/2026	458,755	0.01
	Marshall Islands		
USD 1,330,000	Danaos 8.5% 1/3/2028	1,300,882	0.02
	Mauritius		
USD 333,000	CA Magnum 5.375% 31/10/2026	308,841	0.01
USD 2,521,000	HTA 7% 18/12/2025*	2,402,040	0.03
USD 744,000	India Green Energy 5.375% 29/4/2024	723,540	0.01
USD 292,000	India Green Power 4% 22/2/2027	248,930	0.00
USD 481,000	Network i2i 5.65% 15/4/2171	458,939	0.01
		4,142,290	0.06
	Mexico		
USD 1,508,000	Alfa 5.25% 25/3/2024*	1,500,460	0.02
USD 1,319,000	Alpek 3.25% 25/2/2031	1,068,370	0.02
USD 340,000	Alpek 3.25% 25/2/2031	275,395	0.00
USD 2,986,000	Axtel 6.375% 14/11/2024	2,724,023	0.03
USD 905,000	Axtel 6.375% 14/11/2024*	825,600	0.01
USD 2,665,000	Banco Mercantil del Norte 5.875% 24/1/2172	2,387,667	0.03
USD 1,373,000	Banco Mercantil del Norte 5.875% 24/1/2172	1,230,119	0.02
USD 1,380,000	Banco Mercantil del Norte 6.625% 24/1/2172	1,195,008	0.02
USD 1,173,000	Banco Mercantil del Norte 6.625% 24/1/2172	1,015,756	0.01
USD 228,000	Banco Mercantil del Norte 6.75% 27/9/2171	219,821	0.00
USD 2,480,000	Braskem Idesa SAPI 6.99% 20/2/2032	1,779,400	0.02
USD 1,520,000	Braskem Idesa SAPI 6.99% 20/2/2032	1,076,498	0.02
EUR 998,000	Cemex 3.125% 19/3/2026*	1,026,358	0.01
USD 4,127,000	Comision Federal de Electricidad 4.875% 15/1/2024	4,086,906	0.05
EUR 3,700,000	Fomento Economico Mexicano 2.625% 24/2/2026	4,079,204	0.05
USD 1,492,000	Gruma 4.875% 1/12/2024	1,476,573	0.02
USD 1,220,000	Grupo Bimbo 3.875% 27/6/2024	1,193,648	0.01
USD 744,000	Grupo Bimbo 5.95% 17/7/2171	741,297	0.01
USD 1,441,000	Grupo Bimbo 5.95% 17/7/2171	1,441,126	0.02
USD 623,000	Grupo Televisa SAB 6.625% 15/1/2040	646,182	0.01
USD 926,000	Industrias Penoles 4.75% 6/8/2050	754,882	0.01
USD 926,000	Industrias Penoles 5.65% 12/9/2049	848,093	0.01

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

NM0423U-2875152-444/1102

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,207,000	Metalsa S A P I De 3.75% 4/5/2031	928,388	0.01
MXN 4,484,100	Mexican Bonos 5.75% 5/3/2026	21,575,451	0.28
MXN 1,486,000	Mexican Bonos 7.5% 3/6/2027	7,459,260	0.10
MXN 530,047	Mexican Bonos 7.5% 26/5/2033	2,549,745	0.03
MXN 1,010,923	Mexican Bonos 7.75% 29/5/2031	5,031,325	0.07
MXN 2,718,643	Mexican Bonos 8.5% 31/5/2029	14,186,469	0.18
MXN 475,712	Mexican Bonos 8.5% 18/11/2038	2,424,835	0.03
USD 2,163,000	Mexico City Airport Trust 4.25% 31/10/2026	2,025,671	0.03
USD 1,705,000	Mexico City Airport Trust 5.5% 31/7/2047	1,270,225	0.02
USD 3,951,000	Mexico Government International Bond 2.659% 24/5/2031	3,192,408	0.04
USD 1,826,000	Mexico Government International Bond 3.75% 11/1/2028	1,708,223	0.02
USD 781,000	Mexico Government International Bond 4.875% 19/5/2033	724,377	0.01
USD 355,000	Mexico Government International Bond 6.35% 9/2/2035	364,052	0.00
USD 1,303,000	Minera Mexico de 4.5% 26/1/2050	986,293	0.01
USD 1,207,000	Nemak 3.625% 28/6/2031	912,171	0.01
USD 2,163,000	Petroleos Mexicanos 4.875% 18/1/2024	2,137,044	0.03
USD 1,303,000	Petroleos Mexicanos 5.5% 27/6/2044*	779,846	0.01
USD 2,231,000	Petroleos Mexicanos 5.95% 28/1/2031	1,710,240	0.02
USD 2,691,000	Petroleos Mexicanos 6.35% 12/2/2048	1,677,213	0.02
USD 1,859,000	Petroleos Mexicanos 6.5% 13/3/2027	1,693,549	0.02
USD 4,601,000	Petroleos Mexicanos 6.7% 16/2/2032	3,680,800	0.05
USD 1,776,000	Petroleos Mexicanos 6.75% 21/9/2047	1,150,315	0.01
USD 1,383,000	Petroleos Mexicanos 6.875% 16/10/2025	1,376,638	0.02
USD 1,220,000	Petroleos Mexicanos 6.875% 4/8/2026	1,163,880	0.02
MXN 622,560	Petroleos Mexicanos 7.19% 12/9/2024	3,129,908	0.04
USD 10,809,000	Petroleos Mexicanos 8.75% 2/6/2029	10,226,395	0.13
USD 1,375,000	Trust Fibra Uno 4.869% 15/1/2030	1,194,438	0.02
USD 244,000	Trust Fibra Uno 5.25% 30/1/2026	233,575	0.00
		127,085,120	1.63
	Morocco		
USD 1,508,000	OCP 4.5% 22/10/2025	1,447,378	0.02
USD 1,116,000	OCP 5.125% 23/6/2051	809,100	0.01
		2,256,478	0.03
	Netherlands		
EUR 2,100,000	Abertis Infraestructuras Finance 3.248% 24/2/2172	2,010,961	0.03
EUR 500,000	ABN AMRO Bank 4% 16/1/2028	522,135	0.01
EUR 9,100,000	ABN AMRO Bank 4.25% 21/2/2030	9,535,293	0.12
EUR 3,400,000	ABN AMRO Bank 4.375% 22/9/2171	3,341,735	0.04
EUR 1,200,000	Ashland Services 2% 30/1/2028	1,090,232	0.02
EUR 4,200,000	ATF Netherlands 7.078% 20/1/2172	2,708,459	0.04
EUR 720,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025*	754,648	0.01
USD 1,370,000	Braskem Netherlands Finance 7.25% 13/2/2033	1,337,462	0.02
USD 1,598,000	Braskem Netherlands Finance 8.5% 23/1/2081	1,610,045	0.02
USD 978,000	Braskem Netherlands Finance 8.5% 23/1/2081	985,372	0.01
EUR 800,000	Cooperatieve Rabobank 4.625% 29/12/2171*	793,524	0.01
GBP 1,000,000	Cooperatieve Rabobank UA 1.875% 12/7/2028	1,048,190	0.01
EUR 9,800,000	Cooperatieve Rabobank UA 4% 10/1/2030	10,181,213	0.13
USD 945,000	Deutsche Telekom International Finance 2.485% 19/9/2023	932,249	0.01
EUR 167,000	Deutsche Telekom International Finance 7.5% 24/1/2033	225,878	0.00
EUR 614,314	Domi 2021-1 2.676% 15/6/2053	648,204	0.01
EUR 167,000	Domi 2023-1 0% 15/2/2055	176,688	0.00
EUR 530,000	Domi 2023-1 0% 15/2/2055	562,949	0.01
EUR 290,000	Dutch Property Finance 2020-2 3.818% 28/1/2058	303,451	0.00
EUR 740,000	Dutch Property Finance 2021-1 3.568% 28/7/2058	771,082	0.01
EUR 655,984	Dutch Property Finance 2021-2 3.168% 28/4/2059	692,711	0.01
EUR 820,000	Dutch Property Finance 2021-2 3.268% 28/4/2059	846,508	0.01
EUR 504,000	Dutch Property Finance 2021-2 3.518% 28/4/2059	508,724	0.01
USD 1,215,000	Embraer Netherlands Finance 6.95% 17/1/2028	1,210,183	0.02
USD 1,012,000	Embraer Netherlands Finance 6.95% 17/1/2028	1,007,987	0.01
EUR 1,300,000	EnBW International Finance 3.625% 22/11/2026	1,369,424	0.02
EUR 2,270,000	EnBW International Finance 4% 24/1/2035	2,326,766	0.03
EUR 723,000	Energizer Gamma Acquisition 3.5% 30/6/2029	613,824	0.01
USD 1,066,000	Equate Petrochemical 2.625% 28/4/2028	935,138	0.01
USD 984,000	Equate Petrochemical 4.25% 3/11/2026	948,404	0.01
EUR 800,000	Ferrovial Netherlands 2.124% 14/5/2171*	724,255	0.01
EUR 600,000	Global Switch Finance 1.375% 7/10/2030	520,302	0.01
EUR 1,000,000	ING Groep 0.25% 18/2/2029	858,248	0.01
EUR 1,000,000	ING Groep 1% 13/11/2030	944,490	0.01
EUR 6,100,000	ING Groep 1.25% 16/2/2027	5,904,626	0.08

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
GBP 1,000,000	ING Groep 3% 18/2/2026	1,137,805	0.02
USD 1,968,000	ING Groep 3.869% 28/3/2026	1,894,467	0.02
EUR 1,800,000	ING Groep 4.875% 14/11/2027	1,938,602	0.03
USD 3,300,000	ING Groep 6.75% 16/4/2171*	3,240,504	0.04
EUR 763,000	IPD 3 5.5% 1/12/2025	790,684	0.01
EUR 2,100,000	JDE Peet's 0% 16/1/2026*	1,976,236	0.03
EUR 2,283,000	JDE Peet's 0.625% 9/2/2028	2,028,062	0.03
EUR 202,000	Jubilee Place 3.928% 17/1/2059	204,899	0.00
EUR 1,500,000	Koninklijke KPN 2% 8/2/2172	1,504,690	0.02
EUR 62,344	Magoi 2019 3.364% 27/7/2039	65,323	0.00
EUR 31,250	Magoi 2019 3.764% 27/7/2039	32,324	0.00
EUR 31,250	Magoi 2019 4.564% 27/7/2039	32,331	0.00
USD 1,565,000	Metinvest 7.65% 1/10/2027	846,812	0.01
USD 407,000	Metinvest 7.75% 17/10/2029	207,540	0.00
USD 303,000	Metinvest 8.5% 23/4/2026	163,809	0.00
USD 782,000	Metinvest 8.5% 23/4/2026	422,769	0.01
USD 227,000	Mondelez International Netherlands 1.25% 24/9/2026	196,885	0.00
EUR 1,500,000	Naturgy Finance 2.374% 23/2/2172	1,391,725	0.02
EUR 1,000,000	Naturgy Finance 3.375% 24/4/2171*	1,030,464	0.01
USD 2,250,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	1,941,114	0.02
USD 3,862,000	NXP / NXP Funding / NXP USA 3.875% 18/6/2026	3,671,314	0.05
USD 1,300,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	1,203,313	0.02
USD 1,485,000	NXP / NXP Funding / NXP USA 5% 15/1/2033	1,390,988	0.02
EUR 781,200	OCI 3.625% 15/10/2025	812,481	0.01
EUR 858,000	OI European 2.875% 15/2/2025*	883,152	0.01
EUR 220,000	OI European 3.125% 15/11/2024	228,614	0.00
EUR 900,000	Phoenix PIB Dutch Finance 2.375% 5/8/2025*	906,016	0.01
EUR 316,000	Promontoria 264 6.375% 1/3/2027	325,131	0.00
EUR 664,000	Q-Park I 1.5% 1/3/2025*	650,700	0.01
EUR 447,000	Q-Park I 2% 1/3/2027	398,886	0.00
EUR 652,000	Q-Park I 4.716% 1/3/2026*	671,932	0.01
EUR 7,543,000	Repsol International Finance 2.5% 22/3/2171*	6,910,262	0.09
EUR 658,000	Repsol International Finance 3.75% 11/6/2171	651,798	0.01
EUR 2,887,000	Repsol International Finance 4.247% 11/12/2171*	2,753,076	0.04
EUR 1,170,000	Stellantis 3.375% 7/7/2023	1,244,697	0.02
EUR 286,067	Summer BidCo 9% 15/11/2025	239,857	0.00
EUR 1,986,658	Summer BidCo 9% 15/11/2025	1,646,810	0.02
EUR 4,700,000	Telefonica Europe 2.376% 12/5/2171	3,888,293	0.05
EUR 1,000,000	Telefonica Europe 3% 4/12/2171	1,056,844	0.01
EUR 3,400,000	Telefonica Europe 3.875% 22/9/2171	3,355,117	0.04
EUR 5,800,000	Telefonica Europe 4.375% 14/3/2171	6,012,783	0.08
EUR 2,600,000	Telefonica Europe 5.875% 31/3/2171	2,788,034	0.04
EUR 5,000,000	Telefonica Europe 6.135% 2/3/2030	5,114,107	0.07
EUR 1,200,000	TenneT 2.374% 22/10/2171	1,198,583	0.01
EUR 308,000	Teva Pharmaceutical Finance Netherlands II 1.25% 31/3/2023	327,281	0.00
EUR 300,000	Teva Pharmaceutical Finance Netherlands II 1.625% 15/10/2028	243,876	0.00
EUR 1,100,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027	977,949	0.01
EUR 2,420,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	2,300,448	0.03
EUR 887,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	795,001	0.01
EUR 4,112,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	4,330,259	0.06
EUR 660,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	713,926	0.01
EUR 1,000,000	Thermo Fisher Scientific Finance I 0% 18/11/2025	960,508	0.01
EUR 1,000,000	Trivium Packaging Finance 3.75% 15/8/2026	972,583	0.01
USD 977,000	Trivium Packaging Finance 5.5% 15/8/2026	921,795	0.01
EUR 317,000	Trivium Packaging Finance 6.404% 15/8/2026	332,298	0.01
EUR 1,248,000	United 4% 15/11/2027*	1,050,666	0.01
EUR 476,000	United 4.625% 15/8/2028	404,251	0.00
EUR 2,128,000	United 4.875% 1/7/2024*	2,192,375	0.03
EUR 2,100,000	Universal Music 3% 30/6/2027	2,140,483	0.03
EUR 841,000	Universal Music 3.75% 30/6/2032	861,709	0.01
USD 500,000	UPC Broadband Finco 4.875% 15/7/2031	419,200	0.01
EUR 3,100,000	Viterra Finance 0.375% 24/9/2025*	2,941,571	0.04
EUR 8,840,000	Viterra Finance 1% 24/9/2028	7,575,461	0.10
USD 2,307,000	Vivo Energy Investments 5.125% 24/9/2027	2,151,278	0.03
GBP 500,000	Volkswagen Financial Services 1.875% 3/12/2024	570,395	0.01
GBP 400,000	Volkswagen Financial Services 4.25% 9/10/2025	470,033	0.01
GBP 5,000,000	Volkswagen Financial Services 5.5% 7/12/2026*	6,035,480	0.08
EUR 9,800,000	Volkswagen International Finance 3.375% 27/6/2171	10,027,491	0.13
EUR 2,000,000	Volkswagen International Finance 3.748% 28/12/2171	1,859,037	0.02
EUR 1,721,000	VZ Secured Financing 3.5% 15/1/2032	1,434,294	0.02
EUR 3,400,000	Wintershall Dea Finance 0.84% 25/9/2025	3,324,200	0.04
EUR 3,100,000	Wintershall Dea Finance 1.332% 25/9/2028	2,742,351	0.03
EUR 2,000,000	Wintershall Dea Finance 1.823% 25/9/2031	1,656,999	0.02

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 9,500,000	Wintershall Dea Finance 2 2.499% 20/7/2171	8,660,153	0.11
EUR 1,100,000	Wintershall Dea Finance 2 3% 20/1/2172	916,169	0.01
EUR 400,000	ZF Europe Finance 2% 23/2/2026	388,305	0.00
EUR 500,000	ZF Europe Finance 2.5% 23/10/2027*	464,520	0.00
EUR 200,000	Ziggo 2.875% 15/1/2030	171,857	0.00
		199,335,395	2.56
	Nigeria		
USD 1,796,000	Nigeria Government International Bond 7.625% 28/11/2047	1,221,280	0.02
USD 744,000	Nigeria Government International Bond 7.875% 16/2/2032	573,431	0.01
USD 1,198,000	Nigeria Government International Bond 8.375% 24/3/2029	1,022,792	0.01
		2,817,503	0.04
	Norway		
EUR 4,054,000	Aker BP 1.125% 12/5/2029	3,523,612	0.04
EUR 1,300,000	Nassa Topco 2.875% 6/4/2024	1,341,595	0.02
		4,865,207	0.06
	Oman		
USD 1,859,000	Oman Government International Bond 6.5% 8/3/2047	1,740,489	0.02
USD 2,231,000	Oman Government International Bond 6.75% 17/1/2048	2,147,337	0.03
USD 744,000	OQ SAOC 5.125% 6/5/2028	720,300	0.01
		4,608,126	0.06
	Panama		
USD 744,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	584,831	0.01
EUR 1,084,000	Carnival 7.625% 1/3/2026	1,026,600	0.01
EUR 3,316,000	Carnival 10.125% 1/2/2026	3,693,343	0.05
USD 4,823,000	Panama Government International Bond 3.16% 23/1/2030	4,145,597	0.05
USD 3,624,000	Panama Government International Bond 3.875% 17/3/2028	3,398,669	0.05
		12,849,040	0.17
	Paraguay		
USD 2,142,000	Frigorifico Concepcion 7.7% 21/7/2028	1,586,751	0.02
USD 391,000	Paraguay Government International Bond 4.95% 28/4/2031	368,268	0.00
USD 2,354,000	Paraguay Government International Bond 5.4% 30/3/2050	1,971,398	0.03
USD 1,575,000	Paraguay Government International Bond 5.6% 13/3/2048*	1,353,260	0.02
		5,279,677	0.07
	Peru		
USD 1,975,000	Financiera de Desarrollo 4.75% 15/7/2025*	1,914,224	0.03
USD 2,015,000	InRetail Consumer 3.25% 22/3/2028	1,703,673	0.02
USD 3,490,000	Peruvian Government International Bond 1.862% 1/12/2032*	2,530,023	0.03
USD 1,832,000	Peruvian Government International Bond 2.783% 23/1/2031	1,510,365	0.02
		7,658,285	0.10
	Philippines		
USD 400,000	Philippine Government International Bond 2.65% 10/12/2045	269,500	0.00
	Poland		
EUR 3,855,000	Republic of Poland Government International Bond 3.875% 14/2/2033	3,963,910	0.05
EUR 4,545,000	Republic of Poland Government International Bond 4.25% 14/2/2043	4,659,770	0.06
		8,623,680	0.11
	Portugal		
EUR 198,543	Ares Lusitani-STC / Pelican Finance 2 4.264% 25/1/2035	203,810	0.00
EUR 860,353	Ares Lusitani-STC / Pelican Finance 2 6.264% 25/1/2035	872,657	0.01
EUR 200,000	Banco Espirito Santo 2.625% 8/5/2017***	30,847	0.00
EUR 20,500,000	Banco Espirito Santo 4% 21/1/2019***	3,161,863	0.04
EUR 2,000,000	Banco Espirito Santo 4.75% 15/1/2018***	308,474	0.01
EUR 3,500,000	EDP - Energias de Portugal 1.7% 20/7/2080	3,367,424	0.04
EUR 180,095	SAGRES Socidade de Titularizacao de Creditos SA/Ulisses Finance No. 1 4.006% 20/3/2033	191,218	0.00
EUR 900,000	SAGRES Socidade de Titularizacao de Creditos SA/Ulisses Finance No. 1 6.156% 20/3/2033	958,235	0.01
EUR 798,899	TAGUS - Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 2 5.233% 23/9/2038	798,351	0.01
EUR 178,076	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 3.379% 28/10/2040	184,174	0.00
EUR 623,267	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 3.979% 28/10/2040	631,834	0.01
EUR 1,745,652	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	1,821,387	0.03
		12,530,274	0.16

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	Puerto Rico		
USD 590,000	Puerto Rico Sales Tax Financing Sales Tax Revenue 4.75% 1/7/2053	528,865	0.01
	Romania		
EUR 1,963,000	Romanian Government International Bond 2.124% 16/7/2031*	1,502,304	0.02
EUR 3,556,000	Romanian Government International Bond 2.125% 7/3/2028	3,202,464	0.04
EUR 2,144,000	Romanian Government International Bond 2.5% 8/2/2030	1,808,788	0.02
EUR 2,038,000	Romanian Government International Bond 2.875% 11/3/2029	1,841,561	0.02
USD 1,964,000	Romanian Government International Bond 5.25% 25/11/2027	1,906,308	0.03
		10,261,425	0.13
	Russian Federation		
RUB 352,509,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	281,543	0.00
	Saudi Arabia		
USD 1,700,000	Saudi Government International Bond 2.25% 2/2/2033	1,351,827	0.02
USD 129,000	Saudi Government International Bond 3.25% 26/10/2026	122,550	0.00
USD 3,503,000	Saudi Government International Bond 3.45% 2/2/2061	2,425,503	0.03
USD 2,289,000	Saudi Government International Bond 4.5% 17/4/2030	2,242,373	0.03
USD 1,323,000	Saudi Government International Bond 4.75% 18/1/2028	1,311,424	0.02
USD 1,770,000	Saudi Government International Bond 5% 18/1/2053*	1,621,763	0.02
		9,075,440	0.12
	Senegal		
USD 1,166,000	Senegal Government International Bond 6.25% 23/5/2033	966,323	0.01
	Singapore		
USD 343,000	ABJA Investment 5.45% 24/1/2028*	331,405	0.00
USD 1,074,150	Continuum Energy Levanter 4.5% 9/2/2027	947,938	0.01
USD 195,300	Continuum Energy Levanter 4.5% 9/2/2027	172,352	0.00
USD 600,000	DBS 3.3% 27/8/2171	563,145	0.01
USD 496,260	LLPL Capital 6.875% 4/2/2039	458,358	0.01
SGD 3,750,000	Straits Trading 3.25% 13/2/2028	2,636,414	0.03
USD 200,000	TML 4.35% 9/6/2026	184,064	0.00
		5,293,676	0.06
	South Africa		
ZAR 14,181,582	Republic of South Africa Government Bond 8% 31/1/2030	693,739	0.01
ZAR 26,372,139	Republic of South Africa Government Bond 8.25% 31/3/2032	1,237,394	0.01
ZAR 13,614,087	Republic of South Africa Government Bond 8.75% 31/1/2044	577,672	0.01
ZAR 75,557,163	Republic of South Africa Government Bond 9% 31/1/2040	3,352,707	0.04
USD 1,618,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	1,429,907	0.02
USD 2,583,000	Republic of South Africa Government International Bond 5% 12/10/2046	1,769,355	0.02
USD 1,562,000	Republic of South Africa Government International Bond 5.875% 20/4/2032	1,396,037	0.02
		10,456,811	0.13
	South Korea		
USD 710,000	KDB Life Insurance 7.5% 21/11/2171	656,750	0.01
USD 400,000	Kookmin Bank 4.35% 2/1/2172*	385,521	0.00
USD 360,000	LG Chem 2.375% 7/7/2031	288,000	0.00
USD 538,000	POSCO 5.625% 17/1/2026	539,350	0.01
USD 582,000	POSCO 5.75% 17/1/2028	588,501	0.01
USD 200,000	POSCO 5.875% 17/1/2033*	206,915	0.00
USD 400,000	SK Hynix 6.25% 17/1/2026	399,326	0.01
USD 1,255,000	SK Hynix 6.375% 17/1/2028*	1,235,905	0.02
USD 200,000	SK Hynix 6.375% 17/1/2028	196,957	0.00
USD 250,000	SK Hynix 6.5% 17/1/2033	244,344	0.00
		4,741,569	0.06
	Spain		
USD 2,098,974	AI Candelaria Spain SLU 7.5% 15/12/2028	1,925,809	0.03
EUR 321,703	Autonoria Spain 2021 FT 3.203% 31/1/2039	338,194	0.01
EUR 1,688,943	Autonoria Spain 2021 FT 3.453% 31/1/2039	1,756,743	0.02
EUR 723,833	Autonoria Spain 2021 FT 3.953% 31/1/2039	740,005	0.01
EUR 386,052	Autonoria Spain 2021 FT 5.053% 31/1/2039	392,311	0.01
EUR 160,852	Autonoria Spain 2021 FT 6.303% 31/1/2039	161,858	0.00
EUR 300,000	Autonoria Spain 2022 FT 5.203% 27/1/2040	318,952	0.00
EUR 100,000	Autonoria Spain 2022 FT 6.603% 28/1/2040	106,041	0.00
EUR 500,000	Autonoria Spain 2022 FT 9.403% 29/1/2040	536,565	0.01
EUR 900,000	Banco Bilbao Vizcaya Argentaria 4.625% 13/1/2031	943,903	0.01
EUR 2,400,000	Banco Bilbao Vizcaya Argentaria 6% 29/6/2171*	2,508,216	0.03
EUR 200,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2171	205,321	0.00
EUR 900,000	Banco de Sabadell 2% 17/1/2030	873,304	0.01

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 3,900,000	Banco de Sabadell 2.5% 15/4/2031	3,696,596	0.05
EUR 1,000,000	Banco de Sabadell 5.25% 7/2/2029	1,037,586	0.01
EUR 200,000	Banco Santander 2.838% 16/1/2025	213,369	0.00
GBP 2,300,000	Banco Santander 3.125% 6/10/2026	2,602,038	0.03
EUR 4,000,000	Banco Santander 3.625% 27/9/2026	4,182,913	0.05
EUR 2,000,000	Banco Santander 3.75% 16/1/2026	2,102,381	0.03
EUR 2,400,000	Banco Santander 3.875% 16/1/2028	2,503,429	0.03
EUR 1,400,000	Banco Santander 4.125% 11/12/2027	1,215,735	0.02
EUR 3,200,000	Banco Santander 4.375% 14/4/2171	2,969,217	0.04
GBP 3,300,000	Banco Santander 4.75% 30/8/2028	3,869,670	0.05
EUR 1,500,000	CaixaBank 0.75% 9/7/2026*	1,421,281	0.02
GBP 1,000,000	CaixaBank 3.5% 6/4/2028	1,098,713	0.02
EUR 2,200,000	CaixaBank 6.375% 19/12/2171*	2,331,843	0.03
EUR 600,000	CaixaBank 6.75% 13/9/2171	631,576	0.01
EUR 1,100,000	Cellnex Finance 1% 15/9/2027	978,101	0.01
EUR 1,700,000	Cellnex Finance 2% 15/9/2032	1,357,851	0.02
EUR 4,700,000	Cellnex Telecom 0.75% 20/11/2031	4,049,774	0.05
EUR 1,700,000	Cellnex Telecom 1.75% 23/10/2030*	1,408,601	0.02
EUR 700,000	Cellnex Telecom 1.875% 26/6/2029*	610,708	0.01
EUR 351,000	Food Service Project 5.5% 21/1/2027*	349,049	0.00
EUR 477,887	FT Santander Consumer Spain Auto 2020-1 2.997% 21/3/2033	497,570	0.01
EUR 286,732	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	286,603	0.00
EUR 143,366	FT Santander Consumer Spain Auto 2020-1 3.997% 21/3/2033	147,539	0.00
EUR 1,672,000	Grupo Antolin-Irausa 3.375% 30/4/2026*	1,511,897	0.02
EUR 729,000	Grupo Antolin-Irausa 3.5% 30/4/2028	574,625	0.01
EUR 1,900,000	International Consolidated Airlines 1.125% 18/5/2028	1,661,921	0.02
EUR 1,100,000	International Consolidated Airlines 2.75% 25/3/2025*	1,105,663	0.01
EUR 1,300,000	International Consolidated Airlines 3.75% 25/3/2029	1,130,805	0.01
EUR 515,000	Kaixo Bondco Telecom 5.125% 30/9/2029	475,563	0.01
EUR 3,672,000	Lorca Telecom Bondco 4% 18/9/2027	3,535,994	0.04
EUR 111,854,000	Spain Government Bond 2.55% 31/10/2032	108,757,509	1.40
EUR 9,733,000	Spain Government Bond 2.9% 31/10/2046	8,663,329	0.11
EUR 69,835,000	Spain Government Bond 3.15% 30/4/2033	70,844,860	0.91
EUR 8,423,000	Spain Government Bond 3.45% 30/7/2066	7,771,016	0.10
EUR 4,914,000	Spain Government Bond 3.9% 30/7/2039	5,156,376	0.07
GBP 2,000,000	Telefonica Emisiones 5.375% 2/2/2026	2,430,335	0.03
		263,989,258	3.39
	Sri Lanka		
USD 306,000	Sri Lanka Government International Bond 5.75% 18/4/2023	112,235	0.00
USD 821,000	Sri Lanka Government International Bond 6.35% 28/6/2024	299,761	0.01
USD 677,000	Sri Lanka Government International Bond 6.85% 14/3/2024	247,967	0.00
		659,963	0.01
	Sweden		
EUR 777,000	Fastighets Balder 2.873% 2/6/2081	644,256	0.01
EUR 3,976,000	Heimstaden Bostad 2.625% 1/5/2171	2,719,011	0.04
EUR 1,000,000	Heimstaden Bostad 3.375% 15/1/2026*	702,258	0.01
EUR 924,451	Intrum 3.125% 15/7/2024	958,524	0.01
EUR 534,000	Intrum 3.5% 15/7/2026	501,594	0.01
EUR 3,062,000	Intrum 4.875% 15/8/2025	3,061,917	0.04
EUR 125,000	Intrum 9.25% 15/3/2028	135,037	0.00
USD 1,000,000	Skandinaviska Enskilda Banken 5.125% 13/5/2171	934,350	0.01
USD 1,600,000	Svenska Handelsbanken 4.375% 1/3/2172	1,439,424	0.02
USD 200,000	Svenska Handelsbanken 4.75% 1/3/2172	171,662	0.00
GBP 1,000,000	Swedbank 1.375% 8/12/2027	1,049,303	0.01
EUR 7,670,000	Swedbank 4.25% 11/7/2028*	8,059,652	0.10
GBP 3,500,000	Swedbank 7.272% 15/11/2032	4,350,289	0.06
EUR 1,524,000	Verisure 3.25% 15/2/2027	1,402,313	0.02
EUR 1,498,000	Verisure 3.875% 15/7/2026	1,452,475	0.02
EUR 545,000	Verisure 7.125% 1/2/2028	572,128	0.01
EUR 1,993,000	Verisure 7.288% 15/4/2025*	2,121,437	0.03
EUR 287,000	Verisure 9.25% 15/10/2027	323,313	0.00
EUR 874,000	Volvo Car 2.5% 7/10/2027	826,749	0.01
EUR 2,220,000	Volvo Treasury 2.625% 20/2/2026	2,278,456	0.03
GBP 2,740,000	Volvo Treasury 4.75% 15/6/2026	3,318,719	0.04
		37,022,867	0.48
	Switzerland		
USD 3,554,000	Credit Suisse 6.25% 18/12/2171	2,935,451	0.04
USD 3,200,000	Credit Suisse 6.25% 18/12/2171*	2,643,062	0.03
USD 200,000	Credit Suisse 7.5% 17/1/2172	175,291	0.00
EUR 4,500,000	UBS 1% 21/3/2025	4,631,999	0.06
USD 7,681,000	UBS 1.008% 30/7/2024	7,536,082	0.10
USD 1,379,000	UBS 2.095% 11/2/2032	1,055,096	0.01

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,300,000	UBS 3.875% 6/2/2026	1,097,369	0.02
EUR 2,690,000	UBS 4.375% 11/1/2031*	2,833,207	0.04
USD 1,836,000	UBS 4.488% 12/5/2026	1,789,436	0.02
USD 2,496,000	UBS 4.703% 5/8/2027	2,413,495	0.03
USD 750,000	UBS 4.988% 5/8/2033	698,257	0.01
USD 200,000	UBS 5.125% 29/7/2171	184,891	0.00
USD 2,100,000	UBS 7% 31/10/2024*	2,097,624	0.03
USD 3,000,000	UBS 7% 31/7/2171*	2,996,606	0.04
USD 800,000	UBS 7% 19/2/2172	797,591	0.01
		33,885,457	0.44
	Thailand		
USD 690,000	Bangkok Bank Hong Kong 5% 23/3/2171*	655,488	0.01
USD 524,000	Kasikornbank Hong Kong 3.343% 2/10/2031	463,586	0.01
USD 690,000	Krung Thai Bank 4.4% 25/9/2171	621,863	0.01
USD 700,000	Thaioil Treasury Center 3.75% 18/6/2050	442,927	0.01
		2,183,864	0.04
	Turkey		
USD 5,428,000	Turkey Government International Bond 4.875% 16/4/2043	3,480,705	0.05
USD 1,200,150	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/9/2028	1,063,298	0.01
		4,544,003	0.06
	Ukraine		
USD 4,723,000	Ukraine Government International Bond 7.253% 15/3/2035	826,903	0.01
USD 1,582,000	Ukraine Government International Bond 7.375% 25/9/2034	283,178	0.00
USD 1,116,000	Ukraine Government International Bond 7.75% 1/9/2025	235,069	0.00
USD 1,650,000	Ukraine Government International Bond 7.75% 1/9/2026	314,048	0.01
USD 1,620,000	Ukraine Government International Bond 8.994% 1/2/2026	313,802	0.01
		1,973,000	0.03
	United Arab Emirates		
USD 2,853,000	Emirates NBD Bank 6.125% 20/9/2171*	2,840,996	0.04
	United Kingdom		
EUR 736,000	Anglo American Capital 1.625% 11/3/2026	728,382	0.01
EUR 3,300,000	Anglo American Capital 4.75% 21/9/2032	3,466,278	0.04
GBP 125,000	Atlas Funding 2021-1 5.562% 25/7/2058	150,567	0.00
GBP 110,000	Atlas Funding 2021-1 6.112% 25/7/2058	132,425	0.00
USD 3,267,231	Avianca Midco 2 9% 1/12/2028	2,713,844	0.04
GBP 1,699,000	Azure Finance NO 2 6.933% 20/7/2030	2,073,450	0.03
EUR 8,777,000	Barclays 0.577% 9/8/2029*	7,412,556	0.10
GBP 1,000,000	Barclays 3% 8/5/2026	1,120,699	0.01
GBP 1,000,000	Barclays 3.25% 12/2/2027	1,105,234	0.01
EUR 3,000,000	Barclays 5.262% 29/1/2034	3,201,167	0.04
USD 1,100,000	Barclays 6.125% 15/12/2171	1,035,709	0.01
GBP 800,000	Barclays 6.375% 15/3/2171	906,783	0.01
GBP 1,600,000	Barclays 7.125% 15/9/2171	1,866,095	0.02
GBP 400,000	Barclays 7.25% 15/6/2171	486,774	0.01
USD 1,550,000	Barclays 7.437% 2/11/2033	1,662,797	0.02
USD 600,000	Barclays 8% 15/9/2171	594,595	0.01
USD 1,600,000	Barclays 8% 15/12/2171*	1,563,520	0.02
GBP 1,510,000	Barclays 8.407% 14/11/2032	1,917,765	0.02
GBP 520,000	Barley Hill NO 2 5.633% 27/8/2058	601,817	0.01
EUR 700,000	BAT International Finance 2.75% 25/3/2025	728,140	0.01
GBP 1,200,000	BAT International Finance 4% 4/9/2026	1,365,869	0.02
EUR 700,000	BCP V Modular Services Finance II 4.75% 30/11/2028	641,296	0.01
GBP 400,000	BCP V Modular Services Finance II 6.125% 30/11/2028	417,997	0.01
GBP 2,698,000	Bellis Acquisition 3.25% 16/2/2026	2,718,924	0.04
GBP 3,328,000	Bellis Acquisition 4.5% 16/2/2026	3,464,624	0.05
GBP 900,000	BG Energy Capital 5% 4/11/2036	1,053,886	0.01
GBP 1,826,000	BG Energy Capital 5.125% 1/12/2025	2,237,439	0.03
EUR 8,800,000	BP Capital Markets 3.25% 22/6/2171	8,668,137	0.11
EUR 7,675,000	British Telecommunications 1.874% 18/8/2080	7,447,958	0.10
USD 1,000,000	British Telecommunications 4.25% 23/11/2081	883,140	0.01
USD 2,200,000	British Telecommunications 4.875% 23/11/2081	1,790,132	0.02
GBP 225,000	Canada Square Funding 2021-2 4.83% 17/6/2058	262,762	0.00
GBP 102,000	Canada Square Funding 2021-2 5.23% 17/6/2058	119,037	0.00
GBP 318,000	Canada Square Funding 6 5.267% 17/1/2059	365,754	0.01
GBP 178,000	Canada Square Funding 6 5.667% 17/1/2059	198,983	0.00
GBP 1,000,000	Canary Wharf Finance II 5.346% 22/10/2037	995,398	0.01
GBP 4,190,000	Canary Wharf Finance II 6.071% 22/10/2037	4,119,855	0.05
EUR 1,071,000	Chanel Ceres 0.5% 31/7/2026	1,004,400	0.01
EUR 2,404,000	Channel Link Enterprises Finance 2.706% 30/6/2050	2,276,359	0.03
GBP 1,850,000	Channel Link Enterprises Finance 3.043% 30/6/2050	1,891,465	0.03
GBP 220,000	CMF 2020-1 4.933% 16/1/2057	265,097	0.00
GBP 105,000	CMF 2020-1 5.183% 16/1/2057	125,569	0.00
GBP 2,097,000	Constellation Automotive Financing 4.875% 15/7/2027	1,842,022	0.02

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
GBP 1,066,990	Dignity Finance 3.546% 31/12/2034	1,171,642	0.02
GBP 350,000	Dignity Finance 4.696% 31/12/2049	271,098	0.00
GBP 194,608	Dowson 2021-2 4.613% 20/10/2028	236,256	0.00
GBP 400,000	Dowson 2021-2 5.133% 20/10/2028	483,723	0.01
GBP 1,300,000	Dowson 2021-2 5.533% 20/10/2028	1,550,138	0.02
GBP 1,143,000	Dowson 2022-1 6.183% 20/1/2029	1,358,767	0.02
GBP 725,000	Dowson 2022-1 6.633% 20/1/2029	845,447	0.01
GBP 451,000	Dowson 2022-2 7.633% 20/8/2029	552,068	0.01
GBP 245,000	Dowson 2022-2 9.183% 20/8/2029	294,060	0.00
EUR 3,498,000	EC Finance 3% 15/10/2026*	3,402,131	0.04
EUR 2,398,000	eG Global Finance 3.625% 7/2/2024*	2,398,458	0.03
EUR 211,000	eG Global Finance 6.25% 30/10/2025	199,029	0.00
GBP 514,283	Finsbury Square 4.254% 16/12/2067	618,737	0.01
GBP 544,000	Finsbury Square 4.604% 16/12/2067	642,911	0.01
GBP 1,045,000	Finsbury Square 4.854% 16/12/2067	1,213,337	0.02
GBP 882,960	Finsbury Square 2021-2 4.404% 16/12/2071	1,060,870	0.01
GBP 435,000	Finsbury Square 2021-2 4.854% 16/12/2071	516,007	0.01
GBP 371,000	Finsbury Square 2021-2 5.004% 16/12/2071	427,614	0.01
GBP 201,000	Finsbury Square 2021-2 5.304% 16/12/2071	223,943	0.00
USD 2,202,000	Fresnillo 4.25% 2/10/2050	1,706,055	0.02
GBP 116,000	Funding V 5.633% 15/10/2025	137,996	0.00
GBP 736,000	Funding VI 7.033% 15/7/2026	905,447	0.01
GBP 218,000	Gemgarto 2021-1 4.904% 16/12/2067	256,536	0.00
GBP 319,196	Gemgarto 2021-1 8.604% 16/12/2067	387,450	0.01
GBP 1,880,000	Great Hall Mortgages No 1 4.061% 18/6/2039	2,139,429	0.03
GBP 2,509,244	Greene King Finance 3.593% 15/3/2035	2,530,807	0.03
GBP 1,017,654	Greene King Finance 4.064% 15/3/2035	1,049,314	0.01
GBP 300,000	Greene King Finance 5.512% 15/12/2034	278,364	0.00
GBP 300,000	Greene King Finance 5.792% 15/3/2036	281,594	0.00
GBP 741,000	Harben Finance 4.855% 28/9/2055	849,218	0.01
GBP 441,000	Harben Finance 5.205% 28/9/2055	479,334	0.01
GBP 400,000	Heathrow Finance 3.875% 1/3/2027	431,619	0.01
GBP 517,000	Heathrow Finance 4.125% 1/9/2029	532,077	0.01
GBP 500,000	Heathrow Finance 4.75% 1/3/2024	598,295	0.01
GBP 199,992	Hops Hill No 1 5.783% 27/5/2054	239,117	0.00
GBP 99,998	Hops Hill No 1 6.283% 27/5/2054	118,492	0.00
GBP 1,000,000	Hops Hill No2 6.183% 27/11/2054	1,215,415	0.02
GBP 264,000	Hops Hill No2 6.783% 27/11/2054	316,866	0.00
GBP 5,560,000	HSBC 1.75% 24/7/2027	5,918,095	0.08
GBP 2,200,000	HSBC 2.256% 13/11/2026	2,438,849	0.03
USD 800,000	HSBC 3.973% 22/5/2030	715,488	0.01
USD 1,690,000	HSBC 4.95% 31/3/2030	1,615,906	0.02
EUR 1,500,000	HSBC 6.364% 16/11/2032	1,640,472	0.02
GBP 1,800,000	HSBC 8.201% 16/11/2034	2,311,369	0.03
USD 840,000	HSBC Bank 5.401% 19/12/2171	661,164	0.01
GBP 1,300,000	Imperial Brands Finance 5.5% 28/9/2026	1,551,648	0.02
GBP 700,000	Imperial Brands Finance 8.125% 15/3/2024	868,680	0.01
EUR 1,365,000	INEOS Finance 6.625% 15/5/2028*	1,434,556	0.02
EUR 1,287,000	INEOS Quattro Finance 2 2.5% 15/1/2026	1,212,047	0.02
EUR 5,470,000	Informa 2.125% 6/10/2025	5,523,586	0.07
GBP 1,000,000	Informa 3.125% 5/7/2026	1,117,407	0.01
USD 200,000	International Game Technology 6.25% 15/1/2027	196,208	0.00
GBP 790,000	Iron Mountain UK 3.875% 15/11/2025*	909,287	0.01
EUR 990,000	Jaguar Land Rover Automotive 4.5% 15/7/2028*	851,421	0.01
EUR 300,000	Jaguar Land Rover Automotive 6.875% 15/11/2026	303,517	0.00
USD 1,400,000	Jaguar Land Rover Automotive 7.75% 15/10/2025	1,382,500	0.02
GBP 1,154,000	Jerrold Finco 4.875% 15/1/2026*	1,236,501	0.02
GBP 370,000	Lanebrook Mortgage Transaction 2020-1 5.814% 12/6/2057	444,003	0.01
GBP 292,179	Lanebrook Mortgage Transaction 2021-1 4.484% 20/7/2058	351,772	0.00
GBP 173,000	Lanebrook Mortgage Transaction 2021-1 4.784% 20/7/2058	204,188	0.00
GBP 158,000	Lanebrook Mortgage Transaction 2021-1 5.084% 20/7/2058	181,535	0.00
GBP 102,000	Lanebrook Mortgage Transaction 2021-1 5.484% 20/7/2058	115,856	0.00
USD 2,016,000	Liquid Telecommunications Financing 5.5% 4/9/2026	1,427,106	0.02
GBP 2,000,000	Lloyds Banking 2.25% 16/10/2024	2,310,344	0.03
EUR 1,075,000	Lloyds Banking 4.5% 11/1/2029*	1,135,867	0.01
USD 1,400,000	Lloyds Banking 7.5% 27/6/2171	1,379,252	0.02
GBP 433,743	London Wall Mortgage Capital 4.695% 15/5/2051	519,967	0.01

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The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
GBP 254,843	London Wall Mortgage Capital 4.745% 15/5/2052	306,972	0.00
GBP 1,037,000	Market Bidco Finco 5.5% 4/11/2027	974,008	0.01
GBP 700,000	Marks & Spencer 6% 12/6/2025	838,085	0.01
GBP 1,483,000	Mitchells & Butlers Finance 5.956% 15/6/2036	1,455,415	0.02
GBP 707,204	Mortimer BTL 2021-1 4.36% 23/6/2053	847,901	0.01
GBP 198,000	Mortimer BTL 2021-1 4.76% 23/6/2053	233,160	0.00
GBP 111,000	Mortimer BTL 2021-1 5.11% 23/6/2053	129,272	0.00
GBP 550,000	National Express 4.25% 26/2/2172	598,677	0.01
EUR 500,000	National Grid 0.553% 18/9/2029	420,726	0.00
EUR 3,200,000	National Grid 3.245% 30/3/2034	2,997,995	0.04
GBP 1,900,000	Nationwide Building Society 5.75% 20/12/2171	2,089,250	0.03
GBP 400,000	Nationwide Building Society 5.875% 20/12/2171*	461,522	0.01
EUR 600,000	NatWest 2% 4/3/2025	623,647	0.01
GBP 1,000,000	NatWest 2.875% 19/9/2026	1,132,079	0.01
GBP 1,000,000	NatWest 3.125% 28/3/2027	1,121,724	0.01
GBP 1,000,000	NatWest 3.622% 14/8/2030	1,133,738	0.01
GBP 2,200,000	NatWest 7.416% 6/6/2033	2,720,133	0.04
EUR 2,820,000	NatWest Markets 4.25% 13/1/2028*	2,973,866	0.04
USD 8,097,000	Neptune Energy Bondco 6.625% 15/5/2025	7,882,921	0.10
GBP 775,000	Newday Funding Master Issuer - Series 2021-1 5.483% 15/3/2029	928,984	0.01
GBP 595,000	Newday Funding Master Issuer - Series 2021-3 4.833% 15/11/2029	714,328	0.01
GBP 677,000	Newday Funding Master Issuer - Series 2021-3 5.283% 15/11/2029	804,850	0.01
GBP 1,212,000	Newday Funding Master Issuer - Series 2022-2 8.933% 15/7/2030	1,484,286	0.02
EUR 605,349	Newgate Funding 2.264% 1/12/2050	587,460	0.01
EUR 11,000,000	NGG Finance 1.625% 5/12/2079	11,009,111	0.14
GBP 1,300,000	NGG Finance 5.625% 18/6/2073	1,542,287	0.02
GBP 1,524,000	Ocado 3.875% 8/10/2026	1,440,693	0.02
EUR 265,691	Paragon Mortgages No 12 3.134% 15/11/2038	256,922	0.00
GBP 2,405,000	Paragon Mortgages No 25 5.015% 15/5/2050	2,920,590	0.04
GBP 2,100,000	Paragon Mortgages No 25 5.365% 15/5/2050	2,541,076	0.03
GBP 2,325,137	Parkmore Point RMBS 2022-1 5.362% 25/7/2045	2,783,283	0.04
GBP 537,174	Pierpont BTL 2021-1 4.46% 22/12/2053	637,451	0.01
GBP 802,000	Pierpont BTL 2021-1 4.91% 22/12/2053	928,813	0.01
GBP 5,218,000	Pinewood Finance 3.25% 30/9/2025	5,849,696	0.08
GBP 421,000	Polaris 2022-1 5.433% 23/10/2059	484,395	0.01
GBP 307,000	Polaris 2022-1 5.933% 23/10/2059	348,739	0.00
GBP 538,000	Polaris 2022-1 7.333% 23/10/2059	617,946	0.01
GBP 115,000	Precise Mortgage Funding 2020-1B 5.383% 16/10/2056	138,282	0.00
GBP 100,000	Precise Mortgage Funding 2020-1B 5.883% 16/10/2056	118,131	0.00
GBP 1,735,000	Premier Foods Finance 3.5% 15/10/2026	1,890,271	0.02
GBP 1,197,000	Residential Mortgage 32 5.849% 20/6/2070	1,441,490	0.02
EUR 41,363	RMAC No 1 2.24% 12/6/2044	41,014	0.00
EUR 595,956	RMAC No 1 2.26% 12/6/2044	588,005	0.01
GBP 312,654	RMAC No 1 3.833% 12/6/2044	360,317	0.01
GBP 420,000	RMAC NO 2 5.533% 12/6/2046	509,218	0.01
EUR 400,000	Rolls-Royce 1.625% 9/5/2028	349,455	0.00
EUR 442,000	Rolls-Royce 4.625% 16/2/2026	463,415	0.01
USD 200,000	Rolls-Royce 5.75% 15/10/2027	192,277	0.00
GBP 176,000	Rolls-Royce 5.75% 15/10/2027	204,635	0.00
USD 440,000	Royalty Pharma 0.75% 2/9/2023	428,732	0.01
USD 1,725,000	Royalty Pharma 2.2% 2/9/2030	1,351,603	0.02
GBP 535,000	Sage AR Funding No 1 6.095% 17/11/2030	605,935	0.01
GBP 1,400,000	Santander UK 2.92% 8/5/2026	1,588,706	0.02
GBP 1,000,000	Santander UK 3.625% 14/1/2026	1,147,249	0.02
GBP 399,000	Santander UK 6.75% 24/6/2171	469,436	0.01
GBP 800,000	Santander UK 7.098% 16/11/2027	1,000,412	0.01
GBP 369,000	Satus 2021-1 5.133% 17/8/2028	445,465	0.01
GBP 453,000	Satus 2021-1 5.533% 17/8/2028	538,376	0.01
GBP 122,000	Satus 2021-1 5.833% 17/8/2028	142,236	0.00
GBP 247,000	Satus 2021-1 7.133% 17/8/2028	283,865	0.00
USD 3,538,820	SCC Power 4% 17/5/2032	255,882	0.00
USD 6,533,208	SCC Power 8% 31/12/2028	2,335,622	0.04
EUR 1,432,000	Sherwood Financing 4.5% 15/11/2026*	1,333,233	0.02
GBP 624,000	Sherwood Financing 6% 15/11/2026	625,139	0.01
EUR 458,000	Sherwood Financing 7.279% 15/11/2027	461,956	0.01
GBP 2,300,000	SSE 8.375% 20/11/2028	3,190,373	0.04
GBP 535,000	Stanlington No 2 5.314% 12/6/2045	612,957	0.01
GBP 329,000	Stanlington No 2 5.764% 12/6/2045	377,027	0.01
GBP 450,000	Stanlington No 2 6.864% 12/6/2045	501,052	0.01
GBP 3,930,000	Stonegate Pub Financing 2019 8% 13/7/2025*	4,485,105	0.06
GBP 1,671,000	Stonegate Pub Financing 2019 8.25% 31/7/2025*	1,935,484	0.03
EUR 801,000	Synthomer 3.875% 1/7/2025*	791,866	0.01
GBP 832,426	Tesco Property Finance 1 7.623% 13/7/2039	1,122,446	0.01

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
GBP 2,033,119	Tesco Property Finance 3 5.744% 13/4/2040	2,392,122	0.03
GBP 927,697	Tesco Property Finance 4 5.801% 13/10/2040	1,097,761	0.01
GBP 2,024,000	Thames Water Kemble Finance 4.625% 19/5/2026*	2,195,786	0.03
EUR 1,200,000	Thames Water Utilities Finance 0.875% 31/1/2028	1,080,621	0.01
EUR 7,120,000	Thames Water Utilities Finance 4.375% 18/1/2031	7,417,563	0.10
GBP 307,458	Together Asset Backed Securitisation 2021-1st1 4.489% 12/7/2063	370,640	0.01
GBP 157,000	Together Asset Backed Securitisation 2021-1st1 4.739% 12/7/2063	185,532	0.00
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 5.039% 12/7/2063	123,809	0.00
GBP 145,000	Tower Bridge Funding 2020-1 6.099% 20/9/2063	175,971	0.00
GBP 115,000	Tower Bridge Funding 2020-1 7.099% 20/9/2063	141,005	0.00
GBP 364,999	Tower Bridge Funding 2021-1 5.698% 21/7/2064	439,677	0.01
GBP 252,000	Tower Bridge Funding 2021-1 5.998% 21/7/2064	301,123	0.00
GBP 264,000	Tower Bridge Funding 2022-1 4.899% 20/12/2063	302,643	0.00
GBP 312,000	Tower Bridge Funding 2023-1 5.628% 20/10/2064	378,824	0.01
GBP 211,000	Tower Bridge Funding 2023-1 6.578% 20/10/2064	255,915	0.00
GBP 237,000	Tower Bridge Funding 2023-1 7.728% 20/10/2064	288,246	0.00
GBP 1,590,000	Turbo Finance 9 5.583% 20/8/2028	1,930,675	0.02
GBP 488,000	Twin Bridges 2018-1 5.733% 12/9/2050	593,455	0.01
GBP 500,000	Twin Bridges 2020-1 5.564% 12/12/2054	609,499	0.01
GBP 390,000	Twin Bridges 2020-1 5.814% 12/12/2054	471,125	0.01
GBP 225,000	Twin Bridges 2020-1 6.564% 12/12/2054	271,598	0.00
GBP 436,000	Twin Bridges 2021-1 5.164% 12/3/2055	510,493	0.01
GBP 220,000	Twin Bridges 2021-1 5.664% 12/3/2055	253,808	0.00
GBP 641,485	Twin Bridges 2021-2 4.224% 12/9/2055	768,438	0.01
GBP 274,000	Twin Bridges 2021-2 4.464% 12/9/2055	321,317	0.00
GBP 435,000	Twin Bridges 2021-2 4.714% 12/9/2055	499,585	0.01
GBP 187,000	Twin Bridges 2021-2 5.064% 12/9/2055	203,618	0.00
GBP 90,135	Twin Bridges 2021-2 6.464% 12/9/2055	108,794	0.00
GBP 830,000	Twin Bridges 2022-1 4.864% 1/12/2055	939,730	0.01
GBP 365,000	Twin Bridges 2022-1 5.264% 1/12/2055	410,951	0.01
GBP 2,791,000	Twin Bridges 2022-2 5.564% 12/6/2055	3,328,880	0.04
GBP 1,736,688	Unique Pub Finance 5.659% 30/6/2027	2,099,630	0.03
GBP 1,097,000	Unique Pub Finance 6.464% 30/3/2032	1,334,738	0.02
GBP 436,109	Unique Pub Finance 7.395% 28/3/2024	536,683	0.01
USD 1,316,000	Vedanta Resources 6.125% 9/8/2024*	867,362	0.01
USD 3,887,000	Vedanta Resources Finance II 8.95% 11/3/2025	2,638,379	0.03
GBP 1,177,000	Very Funding 6.5% 1/8/2026*	1,144,844	0.02
GBP 1,625,000	Virgin Media Secured Finance 4.25% 15/1/2030*	1,580,713	0.02
GBP 581,000	Virgin Media Secured Finance 5% 15/4/2027	658,156	0.01
GBP 400,000	Virgin Media Secured Finance 5.25% 15/5/2029	420,456	0.01
USD 1,300,000	Virgin Media Secured Finance 5.5% 15/5/2029	1,175,083	0.01
EUR 4,484,000	Vmed O2 UK Financing I 3.25% 31/1/2031*	3,785,816	0.05
GBP 438,000	Vmed O2 UK Financing I 4% 31/1/2029	436,670	0.01
GBP 1,338,000	Vmed O2 UK Financing I 4.5% 15/7/2031	1,277,278	0.02
EUR 1,717,000	Vodafone 2.625% 27/8/2080	1,634,885	0.02
EUR 2,150,000	Vodafone 3% 27/8/2080	1,842,036	0.02
EUR 8,200,000	Vodafone 3.1% 3/1/2079	8,636,465	0.11
EUR 800,000	Vodafone 4.2% 3/10/2078	778,632	0.01
USD 2,200,000	Vodafone 6.25% 3/10/2078	2,142,206	0.03
		308,010,856	3.99
	United States		
USD 460,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	409,999	0.01
USD 1,500,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	1,270,086	0.02
USD 300,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	271,778	0.00
USD 7,000,000	245 Park Avenue Trust 2017-245P 0.149% 5/6/2037	50,528	0.00
USD 320,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	259,979	0.00
USD 1,708,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	1,272,344	0.02
USD 1,070,000	280 Park Avenue 2017-280P Mortgage Trust 6.117% 15/9/2034	1,005,787	0.01
USD 4,491,133	280 Park Avenue 2017-280P Mortgage Trust 6.7% 15/9/2034	4,109,588	0.05
USD 1,500,000	AbbVie 2.95% 21/11/2026	1,381,763	0.02

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 365,000	AbbVie 3.2% 14/5/2026	342,585	0.00
USD 8,685,000	AbbVie 3.2% 21/11/2029	7,668,437	0.10
USD 776,792	AccessLex Institute 5.258% 25/5/2036	756,100	0.01
USD 2,091,668	ACE Home Equity Loan Trust Series 2007-HE4 4.877% 25/5/2037	374,986	0.01
USD 106,205	ACE Home Equity Loan Trust Series 2007-HE4 5.217% 25/5/2037	19,282	0.00
USD 1,297,000	Affinity Gaming 6.875% 15/12/2027	1,152,164	0.01
USD 340,000	Agate Bay Mortgage Trust 2015-1 3.675% 25/1/2045	171,479	0.00
USD 391,000	Agate Bay Mortgage Trust 2015-3 3.543% 25/4/2045	196,363	0.00
USD 273,000	Agate Bay Mortgage Trust 2015-4 3.523% 25/6/2045	116,907	0.00
USD 2,500,000	Air Lease 5.3% 1/2/2028	2,427,005	0.03
USD 35,904	Ajax Mortgage Loan Trust 2017-D 0% 25/12/2057	15,434	0.00
USD 59,280	Ajax Mortgage Loan Trust 2018-A 0% 25/4/2058	59,102	0.00
USD 38,069	Ajax Mortgage Loan Trust 2018-B 0% 26/2/2057	31,082	0.00
USD 1,789,363	Ajax Mortgage Loan Trust 2019-G 3% 25/9/2059	1,769,639	0.02
USD 12,972,089	Ajax Mortgage Loan Trust 2020-A 2.375% 25/12/2059	12,834,862	0.17
USD 897,295	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	876,516	0.01
USD 4,408,130	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	4,242,221	0.05
USD 15,172,845	Ajax Mortgage Loan Trust 2021-C 2.115% 25/1/2061	14,264,103	0.18
USD 29,182,665	Ajax Mortgage Loan Trust 2021-F 1.875% 25/6/2061	26,904,211	0.35
USD 1,678,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	1,418,530	0.02
USD 176,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	165,619	0.00
USD 130,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	116,729	0.00
USD 489,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	473,819	0.01
USD 1,327,000	Alexandria Real Estate Equities 2.95% 15/3/2034	1,064,283	0.01
USD 900,000	Alexandria Real Estate Equities 4.5% 30/7/2029	857,640	0.01
USD 403,000	Alexandria Real Estate Equities 4.75% 15/4/2035	380,770	0.01
USD 1,933,000	Alexandria Real Estate Equities 5.15% 15/4/2053	1,785,668	0.02
USD 1,043,000	Allegiant Travel 7.25% 15/8/2027	1,023,220	0.01
USD 9,893,000	Allegiant Travel 8.5% 5/2/2024	9,940,338	0.13
USD 3,620,379	Alternative Loan Trust 2004-22CB 6.25% 25/10/2034	3,644,283	0.05
USD 2,027,736	Alternative Loan Trust 2005-22T1 4.967% 25/6/2035	1,710,227	0.02
USD 543,817	Alternative Loan Trust 2005-76 3.793% 25/2/2036	487,012	0.01
USD 2,716,339	Alternative Loan Trust 2005-J4 6.642% 25/7/2035	2,616,296	0.03
USD 3,476,121	Alternative Loan Trust 2006-11CB 6.5% 25/5/2036	1,842,104	0.02
USD 939,386	Alternative Loan Trust 2006-15CB 6.5% 25/6/2036	476,716	0.01
USD 1,518,429	Alternative Loan Trust 2006-23CB 5.017% 25/8/2036	338,082	0.00
USD 605,866	Alternative Loan Trust 2006-J7 6.066% 20/11/2046	438,237	0.01
USD 2,796,959	Alternative Loan Trust 2006-J7 6.25% 25/11/2036	1,531,740	0.02
USD 393,592	Alternative Loan Trust 2006-OA11 4.997% 25/9/2046	341,085	0.00
USD 2,864,110	Alternative Loan Trust 2006-OA14 4.523% 25/11/2046	2,212,941	0.03
USD 3,137,390	Alternative Loan Trust 2006-OA16 5.297% 25/10/2046	2,263,584	0.03
USD 317,795	Alternative Loan Trust 2006-OA8 4.997% 25/7/2046	268,862	0.00
USD 2,459,425	Alternative Loan Trust 2006-OC10 5.077% 25/11/2036	2,094,564	0.03
USD 2,739,617	Alternative Loan Trust 2006-OC7 5.117% 25/7/2046	2,388,169	0.03
USD 3,180,022	Alternative Loan Trust 2007-25 6.5% 25/11/2037	1,602,874	0.02
USD 4,566,517	Alternative Loan Trust 2007-3T1 6% 25/4/2037	2,346,772	0.03
USD 2,683,876	Alternative Loan Trust 2007-9T1 6% 25/5/2037	1,404,016	0.02
USD 3,923	Alternative Loan Trust 2007-OA3 4.977% 25/4/2047	207	0.00
USD 177,005	Alternative Loan Trust 2007-OA8 4.977% 25/6/2047	131,505	0.00
USD 216,155	Alternative Loan Trust 2007-OH2 5.097% 25/8/2047	183,793	0.00
EUR 700,000	Altria 2.2% 15/6/2027	674,551	0.01
USD 4,345,000	Amazon.com 2.1% 12/5/2031	3,555,795	0.05
USD 3,300,000	Amazon.com 4.65% 1/12/2029	3,245,865	0.04
USD 4,690,000	Amazon.com 4.7% 1/12/2032	4,614,918	0.06
USD 671,973	Ambac Assurance 5.1% 7/6/2171	988,641	0.01
USD 750,000	American Express 4.05% 3/5/2029	709,046	0.01
USD 757,018	American Home Mortgage Assets Trust 2006-3 3.733% 25/10/2046	529,855	0.01
USD 1,573,912	American Home Mortgage Assets Trust 2006-4 4.827% 25/10/2046	853,553	0.01
USD 565,586	American Home Mortgage Assets Trust 2007-1 3.493% 25/2/2047	233,492	0.00

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,876,000	American Homes 4 Rent 2014-SFR2 Trust 6.231% 17/10/2036	1,846,589	0.02
USD 4,719,947	American Homes 4 Rent 2015-SFR1 Trust 0% 17/4/2052	47	0.00
USD 1,285,000	American Municipal Power 7.834% 15/2/2041	1,621,957	0.02
EUR 2,750,000	American Tower 0.4% 15/2/2027	2,497,073	0.03
EUR 1,050,000	American Tower 0.45% 15/1/2027	957,689	0.01
EUR 1,600,000	American Tower 0.5% 15/1/2028	1,407,359	0.02
EUR 2,100,000	American Tower 1.95% 22/5/2026*	2,068,755	0.03
USD 750,000	American Tower 2.1% 15/6/2030	591,557	0.01
USD 4,000,000	American Tower 2.3% 15/9/2031	3,089,708	0.04
USD 2,540,000	American Tower 2.7% 15/4/2031	2,049,360	0.03
USD 1,000,000	American Tower 2.75% 15/1/2027	902,312	0.01
USD 1,346,000	American University/The 3.672% 1/4/2049	1,059,875	0.01
USD 2,445,000	American Water Capital 3.45% 1/6/2029	2,213,492	0.03
USD 2,000,000	Amgen 1.65% 15/8/2028	1,671,827	0.02
USD 750,000	Amgen 2% 15/1/2032	576,881	0.01
USD 3,250,000	Amgen 2.3% 25/2/2031	2,623,090	0.03
USD 1,320,000	Amgen 2.45% 21/2/2030	1,104,425	0.01
USD 800,000	Amgen 2.6% 19/8/2026	733,256	0.01
USD 1,000,000	Amgen 3% 22/2/2029	887,285	0.01
USD 6,315,000	Amgen 4.05% 18/8/2029	5,876,419	0.08
GBP 1,000,000	Amgen 5.5% 7/12/2026	1,230,391	0.02
USD 1,375,000	Amkor Technology 6.625% 15/9/2027	1,359,653	0.02
USD 7,450,000	Anheuser-Busch InBev Worldwide 3.5% 1/6/2030	6,773,470	0.09
USD 2,750,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	2,699,335	0.03
USD 7,196,726	APS Resecuritization Trust 2016-1 3.001% 31/7/2057	2,460,540	0.03
USD 977,507	APS Resecuritization Trust 2016-3 7.467% 27/9/2046	987,726	0.01
USD 150,000	Aramark Services 5% 1/2/2028	138,447	0.00
EUR 841,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	731,369	0.01
EUR 416,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	333,750	0.01
USD 3,103,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	2,609,632	0.03
USD 225,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	181,151	0.00
USD 703,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	677,854	0.01
EUR 2,490,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	2,291,855	0.03
GBP 1,840,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	1,748,130	0.02
USD 2,271,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	2,190,730	0.03
USD 10,110,000	AREIT 2022-CRE7 6.806% 17/6/2039	9,998,492	0.13
USD 3,051,808	Argent Mortgage Loan Trust 2005-W1 5.097% 25/5/2035	2,666,590	0.03
USD 2,200,000	Ashford Hospitality Trust 2018-ASHF 6.688% 15/4/2035	2,064,748	0.03
USD 6,712,000	Ashford Hospitality Trust 2018-ASHF 7.688% 15/4/2035	6,263,398	0.08
USD 578,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	473,064	0.01
USD 1,520,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	1,224,766	0.02
USD 3,604,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	3,269,457	0.04
USD 2,652,000	AT&T 1.7% 25/3/2026	2,382,413	0.03
USD 2,965,000	AT&T 2.3% 1/6/2027	2,638,189	0.03
EUR 800,000	AT&T 2.875% 3/2/2025	793,226	0.01
GBP 2,000,000	AT&T 2.9% 4/12/2026	2,244,204	0.03
EUR 1,700,000	AT&T 3.15% 4/9/2036	1,546,477	0.02
USD 8,115,000	AT&T 4.1% 15/2/2028	7,733,655	0.10
GBP 1,000,000	AT&T 5.5% 15/3/2027	1,219,876	0.02
USD 4,207,972	Atrium Hotel Portfolio Trust 2017-ATRM 6.788% 15/12/2036	3,869,279	0.05
USD 1,595,000	Autodesk 2.85% 15/1/2030	1,365,175	0.02
USD 699,000	AvalonBay Communities 5% 15/2/2033	692,504	0.01
EUR 1,100,000	Avantor Funding 2.625% 1/11/2025	1,107,968	0.01
USD 1,001,000	Azul Investments 7.25% 15/6/2026	516,341	0.01
USD 1,867,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	1,554,280	0.02
USD 5,860,000	Bamll Commercial Mortgage Trust 2016-SS1 0.561% 15/12/2035	77,297	0.00
USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 5.588% 15/11/2033	95,088	0.00
USD 3,273,000	BAMLL Commercial Mortgage Trust 2017-SCH 5.988% 15/11/2033	3,036,467	0.04
USD 3,645,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.088% 15/11/2032	3,294,858	0.04
USD 1,780,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.588% 15/11/2032	1,626,741	0.02
USD 160,000	BAMLL Commercial Mortgage Trust 2018-DSNY 5.938% 15/9/2034	156,155	0.00
USD 2,553,409	BAMLL Commercial Mortgage Trust 2018-DSNY 6.288% 15/9/2034	2,479,778	0.03
USD 939,000	Banc of America Commercial Mortgage Trust 2015-UBS7 4.339% 15/9/2048	856,008	0.01

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 222,724	Banc of America Funding 2006-A Trust 4.054% 20/2/2036	200,945	0.00
USD 13,200,882	Banc of America Funding 2014-R2 Trust 0% 26/11/2036	4,811,828	0.06
EUR 2,900,000	Bank of America 0.58% 8/8/2029*	2,509,432	0.03
EUR 2,810,000	Bank of America 0.583% 24/8/2028	2,523,741	0.03
EUR 1,700,000	Bank of America 0.808% 9/5/2026	1,677,227	0.02
EUR 3,800,000	Bank of America 1.381% 9/5/2030*	3,370,105	0.04
USD 341,000	Bank of America 1.658% 11/3/2027	303,160	0.00
USD 750,000	Bank of America 1.922% 24/10/2031	578,775	0.01
USD 2,415,000	Bank of America 2.299% 21/7/2032	1,882,157	0.02
USD 5,000,000	Bank of America 2.496% 13/2/2031	4,106,482	0.05
USD 2,355,000	Bank of America 2.572% 20/10/2032	1,866,842	0.02
USD 750,000	Bank of America 2.592% 29/4/2031	616,797	0.01
USD 2,415,000	Bank of America 2.651% 11/3/2032	1,954,552	0.03
USD 1,500,000	Bank of America 2.687% 22/4/2032	1,213,867	0.02
USD 4,009,000	Bank of America 3.384% 2/4/2026	3,835,046	0.05
USD 361,000	Bank of America 3.5% 19/4/2026	343,833	0.00
USD 1,881,000	Bank of America 3.705% 24/4/2028	1,747,253	0.02
USD 775,000	Bank of America 3.824% 20/1/2028	727,319	0.01
USD 1,020,000	Bank of America 3.97% 5/3/2029	945,890	0.01
USD 1,020,000	Bank of America 3.974% 7/2/2030	930,839	0.01
USD 3,742,000	Bank of America 4.376% 27/4/2028	3,567,620	0.05
USD 4,720,000	Bank of America 4.827% 22/7/2026	4,644,583	0.06
USD 3,415,995	Bank of America Merrill Lynch Commercial Mortgage Trust 2016-UBS10 4.838% 15/7/2049	3,095,644	0.04
USD 9,780,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.586% 15/2/2050	204,889	0.00
USD 4,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 1.242% 15/2/2050	168,858	0.00
USD 1,700,000	Bank of New York Mellon 2.05% 26/1/2027	1,523,708	0.02
USD 5,750,000	Bank of New York Mellon 3.85% 26/4/2029	5,365,687	0.07
USD 3,047,000	Bank of New York Mellon 4.414% 24/7/2026	2,986,656	0.04
USD 1,500,000	BankAmerica Manufactured Housing Contract Trust 7.07% 10/2/2022***	440,525	0.01
USD 2,380,000	BankAmerica Manufactured Housing Contract Trust 7.33% 10/12/2025	577,021	0.01
USD 2,440,000	Baxter International 2.539% 1/2/2032	1,881,669	0.02
USD 1,725,000	Bay Area Toll Authority 6.918% 1/4/2040	2,053,478	0.03
USD 978,921	Bayview Commercial Asset Trust 2005-3 5.097% 25/11/2035	897,410	0.01
USD 1,716,148	Bayview Commercial Asset Trust 2005-4 5.067% 25/1/2036	1,580,859	0.02
USD 41,676	Bayview Commercial Asset Trust 2005-4 5.202% 25/1/2036	38,501	0.00
USD 110,143	Bayview Commercial Asset Trust 2005-4 5.292% 25/1/2036	101,083	0.00
USD 148,990	Bayview Commercial Asset Trust 2006-1 5.157% 25/4/2036	140,116	0.00
USD 428,346	Bayview Commercial Asset Trust 2006-1 5.217% 25/4/2036	384,192	0.01
USD 103,073	Bayview Commercial Asset Trust 2006-1 5.247% 25/4/2036	92,282	0.00
USD 563,410	Bayview Commercial Asset Trust 2006-1 5.397% 25/4/2036	505,473	0.01
USD 281,892	Bayview Commercial Asset Trust 2006-2 5.037% 25/7/2036	259,480	0.00
USD 499,259	Bayview Commercial Asset Trust 2006-3 4.992% 25/10/2036	469,666	0.01
USD 2,574,158	Bayview Commercial Asset Trust 2006-4 4.962% 25/12/2036	2,411,261	0.03
USD 2,001,286	Bayview Commercial Asset Trust 2007-1 5.022% 25/3/2037	1,822,682	0.02
USD 2,898,150	Bayview Commercial Asset Trust 2007-2 4.887% 25/7/2037	2,596,646	0.03
USD 4,539,931	Bayview Commercial Asset Trust 2007-4 5.067% 25/9/2037	4,181,497	0.05
USD 1,658,258	Bayview Commercial Asset Trust 2007-6 6.117% 25/12/2037	1,450,408	0.02
USD 1,824,985	Bayview Commercial Asset Trust 2008-2 7.117% 25/4/2038	1,791,159	0.02
USD 5,054,805	Bayview Financial Revolving Asset Trust 2004-B 5.635% 28/5/2039	4,094,392	0.05
USD 1,289,904	Bayview Financial Revolving Asset Trust 2004-B 5.935% 28/5/2039	916,761	0.01
USD 4,238,205	Bayview Financial Revolving Asset Trust 2005-A 5.635% 28/2/2040	3,718,768	0.05
USD 376,237	Bayview Financial Revolving Asset Trust 2005-E 5.635% 28/12/2040	369,864	0.01
USD 8,312,000	BBCMS 2017-DELC Mortgage Trust 7.213% 15/8/2036	8,228,932	0.11
USD 3,451,000	BBCMS 2017-DELC Mortgage Trust 8.213% 15/8/2036	3,378,744	0.04
USD 840,000	BBCMS 2018-CHRS Mortgage Trust 4.267% 5/8/2038	552,471	0.01
USD 877,000	BBCMS 2018-TALL Mortgage Trust 5.31% 15/3/2037	818,512	0.01

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 11,710,000	BBCMS Trust 2015-SRCH 0.195% 10/8/2035	100,500	0.00
USD 19,372,253	BBCMS Trust 2015-SRCH 0.907% 10/8/2035	592,403	0.01
USD 1,167,499	BCAP 2011-RR5-I Trust 3.825% 28/5/2036	1,112,882	0.01
USD 1,816,171	BCAP Trust 2007-AA4 4.115% 25/6/2047	842,903	0.01
USD 1,627,547	BCMSC Trust 2000-A 7.575% 15/6/2030	228,207	0.00
USD 1,510,989	BCMSC Trust 2000-A 7.83% 15/6/2030	219,018	0.00
USD 1,089,739	BCMSC Trust 2000-A 8.29% 15/6/2030	167,266	0.00
USD 5,980,000	BDS 2022-FL12 6.7% 19/8/2038	5,939,740	0.08
USD 437,090	Bear Stearns ALT-A Trust 2006-6 4.937% 25/11/2036	351,203	0.00
USD 1,753,018	Bear Stearns ALT-A Trust 2007-1 4.937% 25/1/2047	1,387,961	0.02
USD 52,356	Bear Stearns ARM Trust 2004-5 3.186% 25/7/2034	46,824	0.00
USD 32,098	Bear Stearns Asset Backed I Trust 2004-HE7 6.342% 25/8/2034	31,605	0.00
USD 1,791,983	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	1,200,664	0.02
USD 1,914,674	Bear Stearns Asset Backed I Trust 2005-HE8 6.567% 25/8/2035	1,871,126	0.02
USD 2,616,356	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	1,729,105	0.02
USD 1,350,964	Bear Stearns Asset Backed I Trust 2006-HE1 4.632% 25/12/2035	1,958,699	0.03
USD 1,707,776	Bear Stearns Asset Backed I Trust 2006-HE7 4.957% 25/9/2036	1,638,666	0.02
USD 720,000	Bear Stearns Asset Backed I Trust 2006-HE8 5.137% 25/10/2036	598,948	0.01
USD 833,378	Bear Stearns Asset Backed I Trust 2007-HE2 4.491% 25/3/2037	768,838	0.01
USD 461,589	Bear Stearns Asset Backed I Trust 2007-HE2 4.646% 25/3/2037	425,006	0.01
USD 932,242	Bear Stearns Asset Backed I Trust 2007-HE2 4.937% 25/3/2037	907,002	0.01
USD 376,352	Bear Stearns Asset Backed I Trust 2007-HE3 4.368% 25/4/2037	521,513	0.01
USD 5,208,517	Bear Stearns Asset Backed I Trust 2007-HE3 4.368% 25/4/2037	5,168,241	0.07
USD 226,993	Bear Stearns Mortgage Funding Trust 2006-SL1 4.897% 25/8/2036	220,227	0.00
USD 248,520	Bear Stearns Mortgage Funding Trust 2007-AR2 4.787% 25/3/2037	225,742	0.00
USD 449,099	Bear Stearns Mortgage Funding Trust 2007-AR3 4.757% 25/3/2037	380,402	0.01
USD 304,560	Bear Stearns Mortgage Funding Trust 2007-AR4 4.827% 25/6/2037	277,643	0.00
USD 3,142,000	Beazer Homes USA 7.25% 15/10/2029	2,806,861	0.04
EUR 1,000,000	Becton Dickinson 0.034% 13/8/2025	965,541	0.01
USD 2,875,000	Becton Dickinson 1.957% 11/2/2031	2,258,752	0.03
EUR 300,000	Belden 3.875% 15/3/2028	299,068	0.01
USD 2,000,000	Belton Independent School District 4% 15/2/2047	1,944,232	0.03
USD 5,012,995	BHMS 2018-ATLS 5.838% 15/7/2035	4,934,439	0.06
USD 4,161,000	BHMS 2018-ATLS 6.488% 15/7/2035	4,004,893	0.05
USD 464,000	Blue Racer Midstream / Blue Racer Finance 7.625% 15/12/2025	466,832	0.01
EUR 1,100,000	Booking 4% 15/11/2026	1,175,884	0.02
EUR 2,450,000	Booking 4.5% 15/11/2031	2,639,943	0.03
EUR 5,244,000	Boxer Parent 6.5% 2/10/2025	5,575,279	0.07
USD 4,109,000	Boyd Gaming 4.75% 1/12/2027	3,856,132	0.05
USD 5,612,000	Broadcom 2.45% 15/2/2031	4,421,391	0.06
USD 2,250,000	Broadcom 3.419% 15/4/2033	1,809,933	0.02
USD 1,410,000	Broadcom 4% 15/4/2029	1,273,871	0.02
USD 4,210,000	Broadcom 4.15% 15/11/2030	3,781,771	0.05
USD 1,500,000	Broadcom 4.3% 15/11/2032	1,323,812	0.02
USD 82,000	Buckeye Partners 3.95% 1/12/2026	72,457	0.00
USD 941,000	Buckeye Partners 4.125% 1/3/2025	883,116	0.01
USD 1,500,000	Buckeye Partners 4.35% 15/10/2024	1,443,479	0.02
USD 1,584,492	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	1,473,708	0.02
USD 2,604,935	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	2,351,716	0.03
USD 13,358,641	BWAY 2013-1515 Mortgage Trust 3.717% 10/3/2033	11,502,310	0.15
USD 573,000	BXP Trust 2017-CC 3.552% 13/8/2037	454,664	0.01
USD 2,156,000	BXP Trust 2017-CC 3.552% 13/8/2037	1,639,800	0.02
USD 470,000	BXP Trust 2017-GM 3.425% 13/6/2039	383,136	0.01
USD 945,000	BXP Trust 2017-GM 3.425% 13/6/2039	740,572	0.01
USD 1,864,000	Caesars Entertainment 6.25% 1/7/2025	1,851,508	0.02
USD 414,000	Caesars Entertainment 7% 15/2/2030	417,985	0.01

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 3,368,000	Caesars Entertainment 8.125% 1/7/2027	3,396,707	0.04
USD 1,970,000	California Pollution Control Financing Authority 5% 21/11/2045	1,972,381	0.03
USD 1,272,000	California Resources 7.125% 1/2/2026	1,281,922	0.02
USD 1,655,000	California State Public Works Board 8.361% 1/10/2034	2,035,563	0.03
USD 1,299,000	Calpine 5.125% 15/3/2028	1,154,329	0.01
USD 1,980,000	CAMB Commercial Mortgage Trust 2019-LIFE 6.738% 15/12/2037	1,946,403	0.03
USD 490,000	Carrington Mortgage Loan Trust Series 2006-NC1 5.247% 25/1/2036	398,915	0.01
USD 964,057	Carrington Mortgage Loan Trust Series 2006-NC3 4.767% 25/8/2036	910,814	0.01
USD 345,809	Carrington Mortgage Loan Trust Series 2006-NC4 4.777% 25/10/2036	332,967	0.00
USD 2,655,932	Carrington Mortgage Loan Trust Series 2007-FRE1 4.877% 25/2/2037	2,475,595	0.03
USD 1,198,000	Carrols Restaurant 5.875% 1/7/2029*	900,111	0.01
EUR 1,768,000	Catalent Pharma Solutions 2.375% 1/3/2028	1,654,080	0.02
USD 1,270,000	CDI Escrow Issuer 5.75% 1/4/2030	1,177,804	0.02
USD 65,000	Cedar Fair 5.25% 15/7/2029	59,461	0.00
USD 1,400,000	Centene 4.625% 15/12/2029	1,280,986	0.02
USD 10,347,000	Centennial Resource Production 5.375% 15/1/2026*	9,766,504	0.13
USD 1,448,000	Centennial Resource Production 6.875% 1/4/2027	1,397,060	0.02
USD 9,621,000	Century Communities 6.75% 1/6/2027	9,380,513	0.12
USD 5,181,244	CFCRE Commercial Mortgage Trust 2016-C3 1.701% 10/1/2048	215,765	0.00
USD 5,189,832	CFCRE Commercial Mortgage Trust 2016-C4 0.691% 10/5/2058	103,624	0.00
USD 1,710,609	CFCRE Commercial Mortgage Trust 2016-C4 4.838% 10/5/2058	1,551,214	0.02
USD 1,462,000	CFCRE Commercial Mortgage Trust 2017-C8 4.199% 15/6/2050	1,256,348	0.02
USD 1,825,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	1,460,764	0.02
USD 2,365,000	Charter Communications Operating / Charter Communications Operating Capital 2.3% 1/2/2032	1,733,321	0.02
USD 1,784,000	Charter Communications Operating / Charter Communications Operating Capital 4.2% 15/3/2028	1,636,293	0.02
USD 1,500,000	Charter Communications Operating / Charter Communications Operating Capital 5.05% 30/3/2029	1,399,227	0.02
USD 9,503,139	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	4,328,497	0.06
USD 1,142,000	Cheever Escrow Issuer 7.125% 1/10/2027	1,097,485	0.01
EUR 600,000	Chemours 4% 15/5/2026	585,340	0.01
USD 874,000	Chesapeake Energy 5.5% 1/2/2026	857,547	0.01
USD 2,092,772	CHL Mortgage Pass-Through Trust 2006-OA4 3.753% 25/4/2046	671,120	0.01
USD 362,123	CHL Mortgage Pass-Through Trust 2006-OA5 5.017% 25/4/2046	335,739	0.00
USD 5,435,709	CHL Mortgage Pass-Through Trust 2007-15 6.5% 25/9/2037	2,336,928	0.03
USD 68,000	Churchill Downs 4.75% 15/1/2028	61,957	0.00
USD 82,000	Churchill Downs 5.5% 1/4/2027	77,979	0.00
USD 1,032,773	Citicorp Mortgage Trust Series 2007-9 6.25% 25/12/2037	859,201	0.01
USD 1,073,029	Citicorp Mortgage Trust Series 2008-2 6.5% 25/6/2038	829,149	0.01
EUR 2,400,000	Citigroup 1.5% 24/7/2026	2,389,764	0.03
GBP 1,524,000	Citigroup 1.75% 23/10/2026	1,640,234	0.02
USD 3,165,000	Citigroup 2.561% 1/5/2032	2,535,962	0.03
USD 5,750,000	Citigroup 2.572% 3/6/2031	4,703,650	0.06
USD 3,165,000	Citigroup 2.666% 29/1/2031	2,625,541	0.03
USD 750,000	Citigroup 3.057% 25/1/2033	612,666	0.01
USD 6,950,000	Citigroup 3.07% 24/2/2028	6,309,576	0.08
USD 1,933,000	Citigroup 3.29% 17/3/2026	1,843,068	0.02
USD 124,000	Citigroup 3.4% 1/5/2026	116,993	0.00
USD 750,000	Citigroup 3.785% 17/3/2033	648,861	0.01
USD 375,000	Citigroup 3.98% 20/3/2030	341,331	0.00
EUR 2,300,000	Citigroup 4.112% 22/9/2033	2,352,440	0.03
USD 3,000,000	Citigroup 4.412% 31/3/2031	2,782,720	0.04
USD 1,500,000	Citigroup 6.27% 17/11/2033	1,565,653	0.02
USD 1,622,121	Citigroup Commercial Mortgage Trust 2014-GC19 5.088% 11/3/2047	1,585,047	0.02
USD 3,807,859	Citigroup Mortgage Loan Trust 2007-AHL2 4.817% 25/5/2037	2,608,425	0.03
USD 2,416,501	Citigroup Mortgage Loan Trust 2007-AHL3 4.787% 25/7/2045	1,654,341	0.02
USD 2,082,362	Citigroup Mortgage Loan Trust 2007-AMC1 4.777% 25/12/2036	1,169,267	0.02
USD 2,791,000	Citigroup Mortgage Loan Trust 2007-WFHE2 5.322% 25/3/2037	2,607,286	0.03
USD 597,000	Citigroup Mortgage Loan Trust 2014-C 4.25% 25/2/2054	537,783	0.01
USD 262,385	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	226,109	0.00
USD 2,865,000	City of Charlotte NC Airport Revenue 3% 1/7/2046	2,232,504	0.03

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,055,000	City of Riverside CA Electric Revenue 7.605% 1/10/2040	1,295,033	0.02
USD 3,015,000	City of Salt Lake City UT Airport Revenue 5% 1/7/2046	3,094,335	0.04
USD 206,000	Clear Channel Outdoor 5.125% 15/8/2027	183,096	0.00
USD 2,000,000	Clorox 3.9% 15/5/2028	1,892,884	0.02
USD 7,715,000	Cloud Software 6.5% 31/3/2029	6,712,842	0.09
USD 677,000	Colgate Energy Partners III 5.875% 1/7/2029	607,824	0.01
USD 379,000	Colgate Energy Partners III 7.75% 15/2/2026	375,621	0.00
USD 2,490,000	Colorado Health Facilities Authority 4% 15/11/2046	2,294,185	0.03
USD 321,000	Comcast 1.95% 15/1/2031	256,459	0.00
USD 1,500,000	Comcast 2.35% 15/1/2027	1,357,608	0.02
USD 1,750,000	Comcast 3.3% 1/2/2027	1,641,140	0.02
USD 3,250,000	Comcast 3.4% 1/4/2030	2,927,892	0.04
USD 156,000	Comcast 3.55% 1/5/2028	145,002	0.00
USD 1,630,000	Comcast 4.15% 15/10/2028	1,555,568	0.02
USD 2,736,000	Comcast 4.65% 15/2/2033	2,632,010	0.03
USD 405,000	Comcast 5.5% 15/11/2032	415,222	0.01
USD 100,000	COMM 2013-300P Mortgage Trust 4.394% 10/8/2030	91,901	0.00
USD 323,283	COMM 2014-CCRE15 Mortgage Trust 4.672% 10/2/2047	310,637	0.00
USD 1,265,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	1,188,719	0.02
USD 2,691,000	COMM 2015-CCRE24 Mortgage Trust 4.345% 10/8/2048	2,538,788	0.03
USD 4,054,596	COMM 2015-CCRE25 Mortgage Trust 0.799% 10/8/2048	65,438	0.00
USD 1,024,500	COMM 2015-CCRE25 Mortgage Trust 4.517% 10/8/2048	932,163	0.01
USD 1,316,780	COMM 2015-LC23 Mortgage Trust 3.774% 10/10/2048	1,257,277	0.02
USD 111,320,422	COMM 2016-667M Mortgage Trust 0.039% 10/10/2036	285,893	0.00
USD 1,100,000	COMM 2016-667M Mortgage Trust 3.179% 10/10/2036	861,961	0.01
USD 2,910,275	COMM 2018-COR3 Mortgage Trust 1.75% 10/5/2051	200,718	0.00
USD 5,105,000	Commercial Metals 4.125% 15/1/2030	4,455,375	0.06
USD 1,857,000	Commercial Metals 4.375% 15/3/2032	1,604,364	0.02
USD 425,000	Commonwealth Financing Authority 4.144% 1/6/2038	385,574	0.01
USD 295,000	Commonwealth of Massachusetts 2.9% 1/9/2049	210,506	0.00
USD 1,880,000	Commonwealth of Massachusetts 5% 1/9/2049	2,025,139	0.03
USD 235,000	Commonwealth of Massachusetts 5.456% 1/12/2039	243,162	0.00
USD 5,223,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	4,864,702	0.06
USD 37,487	Conseco Finance 6.28% 1/9/2030	37,497	0.00
USD 465,238	Conseco Finance 6.63% 1/6/2030	434,420	0.01
USD 209,279	Conseco Finance 6.83% 1/4/2030	203,026	0.00
USD 2,049,303	Conseco Finance 6.98% 1/9/2030	1,841,629	0.02
USD 405,430	Conseco Finance 7.21% 15/1/2029	377,790	0.01
USD 801,948	Conseco Finance 7.5% 1/3/2030	329,034	0.00
USD 701,829	Conseco Finance 7.53% 15/3/2028	701,787	0.01
USD 747,737	Conseco Finance 7.86% 1/3/2030	318,826	0.00
USD 1,776,275	Conseco Finance Securitizations 7.96% 1/5/2031	564,066	0.01
USD 1,191,186	Conseco Finance Securitizations 8.06% 1/9/2029	264,260	0.00
USD 3,232,846	Conseco Finance Securitizations 8.2% 1/5/2031	1,056,841	0.01
USD 1,472,272	Conseco Finance Securitizations 8.31% 1/5/2032	322,503	0.00
USD 415,000	Conservation Fund A Nonprofit 3.474% 15/12/2029	352,766	0.00
USD 850,000	Contra Costa Community College District 6.504% 1/8/2034	943,584	0.01
EUR 2,073,000	Coty 3.875% 15/4/2026*	2,094,465	0.03
EUR 300,000	Coty 4.75% 15/4/2026*	311,063	0.00
USD 1,623,868	Countrywide Asset-Backed Certificates 4.889% 25/5/2037	1,227,339	0.02
USD 4,800,000	Countrywide Asset-Backed Certificates 5.052% 25/11/2036	4,437,671	0.06
USD 850,000	County of Broward FL Airport System Revenue 2.914% 1/10/2032	710,537	0.01
USD 2,090,000	County of Miami-Dade FL Aviation Revenue 2.529% 1/10/2030	1,760,837	0.02
USD 835,000	County of Montgomery MD 4% 1/12/2044	801,845	0.01
USD 1,588,000	Covanta 4.875% 1/12/2029	1,343,193	0.02
USD 2,820	Credit Suisse First Boston Mortgage 4.877% 15/4/2037	2,717	0.00
USD 7,508,433	Credit Suisse Mortgage Capital Certificates 6.5% 27/10/2037	3,113,054	0.04
USD 294,719	Credit-Based Asset Servicing and Securitization 3.035% 25/12/2036	237,567	0.00
USD 1,465,226	Credit-Based Asset Servicing and Securitization 4.384% 25/7/2037	988,998	0.01
USD 3,399,361	Credit-Based Asset Servicing and Securitization 6.056% 25/9/2036	206,921	0.00
USD 551,037	Credit-Based Asset Servicing and Securitization 6.75% 25/10/2036	523,729	0.01
USD 6,250,000	Crown Castle 2.5% 15/7/2031	5,021,377	0.06
USD 2,040,000	Crown Castle 3.1% 15/11/2029	1,766,805	0.02
USD 1,300,000	Crown Castle 4.3% 15/2/2029	1,219,498	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 2,561,000	Crown Castle 5% 11/1/2028	2,518,006	0.03
USD 728,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	703,170	0.01
USD 19,163,000	CSAIL 2017-CX10 Commercial Mortgage Trust 0.174% 15/11/2050	202,539	0.00
USD 2,494,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.739% 15/8/2051	2,068,961	0.03
USD 563,000	CSC 5.25% 1/6/2024	548,165	0.01
USD 116,659,107	CSMC 2014-USA OA 0.04% 15/9/2037	229,212	0.00
USD 770,000	CSMC 2017-TIME 3.646% 13/11/2039	644,915	0.01
USD 9,060	CSMC Series 2014-11R 3.812% 27/9/2047	9,060	0.00
USD 499,436	CSMC Series 2014-4R 5.919% 27/2/2036	530,448	0.01
USD 1,286,303	CSMC Series 2015-4R 4.114% 27/10/2036	920,176	0.01
USD 790,000	CSMC Trust 2017-PFHP 5.538% 15/12/2030	790,265	0.01
USD 815,000	CVS Health 1.3% 21/8/2027	685,262	0.01
USD 5,037,000	CVS Health 1.75% 21/8/2030	3,921,929	0.05
USD 4,590,000	CVS Health 1.875% 28/2/2031	3,551,777	0.05
USD 500,000	CVS Health 2.875% 1/6/2026	464,453	0.01
USD 815,000	CVS Health 3.625% 1/4/2027	765,526	0.01
USD 2,175,000	CVS Health 3.75% 1/4/2030	1,956,680	0.03
USD 4,008,407	CWABS Asset-Backed Certificates Trust 2005-16 4.561% 25/4/2036	3,466,125	0.05
USD 2,940,867	CWABS Asset-Backed Certificates Trust 2005-17 6.547% 25/5/2036	2,366,260	0.03
USD 17,892	CWABS Asset-Backed Certificates Trust 2006-11 4.777% 25/9/2046	17,829	0.00
USD 844,263	CWABS Asset-Backed Certificates Trust 2006-11 4.877% 25/12/2036	774,463	0.01
USD 6,169,226	CWABS Asset-Backed Certificates Trust 2006-18 5.067% 25/3/2037	2,660,551	0.03
USD 217,561	CWABS Revolving Home Equity Loan Trust Series 2004-U 4.858% 15/3/2034	209,889	0.00
USD 164,031	CWHEQ Home Equity Loan Trust Series 2006-S3 5.785% 25/1/2029	239,185	0.00
USD 82,849	CWHEQ Home Equity Loan Trust Series 2006-S5 6.155% 25/6/2035	98,725	0.00
USD 601,480	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 4.778% 15/5/2035	595,139	0.01
USD 43,309	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 4.778% 15/5/2035	42,432	0.00
USD 152,997	CWHEQ Revolving Home Equity Loan Trust Series 2005-B 4.768% 15/5/2035	150,729	0.00
USD 713,009	CWHEQ Revolving Home Equity Loan Trust Series 2006-C 4.768% 15/5/2036	684,744	0.01
USD 374,281	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 4.738% 15/11/2036	363,653	0.01
USD 650,000	Dallas Fort Worth International Airport 3.144% 1/11/2045	503,284	0.01
USD 417,000	Dana 4.25% 1/9/2030	335,043	0.00
USD 3,655,051	DBGS 2018-BIOD Mortgage Trust 5.888% 15/5/2035	3,590,635	0.05
USD 3,207,307	DBGS 2018-BIOD Mortgage Trust 6.588% 15/5/2035	3,119,365	0.04
USD 4,389,268	DBJPM 2017-C6 Mortgage Trust 1% 10/6/2050	148,732	0.00
USD 6,941,235	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	6,188,376	0.08
USD 2,469,265	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	2,183,757	0.03
USD 1,080,000	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	976,057	0.01
USD 3,165,000	Dell International / EMC 5.75% 1/2/2033	3,040,516	0.04
USD 2,747,000	Dell International / EMC 6.02% 15/6/2026	2,775,016	0.04
USD 4,611,036	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4/DE 4.957% 25/8/2047	3,951,704	0.05
USD 166,507	Deutsche Alt-B Mortgage Loan Trust Series 2006-AB3 6.364% 25/7/2036	137,812	0.00
USD 260,854	Deutsche Alt-B Mortgage Loan Trust Series 2006-AB3 6.51% 25/7/2036	215,874	0.00
USD 900,000	District of Columbia 5% 15/7/2034	935,130	0.01
USD 900,000	District of Columbia 5% 15/7/2035	930,748	0.01
USD 1,795,000	DocuSign 0% 15/1/2024	1,713,322	0.02
USD 2,150,000	Dollar General 3.5% 3/4/2030	1,916,822	0.02
EUR 4,200,000	Duke Energy 3.1% 15/6/2028	4,194,252	0.05
USD 3,989,000	Earthstone Energy 8% 15/4/2027	3,823,835	0.05
USD 4,750,000	Eaton 4.15% 15/3/2033	4,357,706	0.06
USD 4,500,000	Ecolab 2.125% 1/2/2032	3,572,214	0.05
USD 2,000,000	Ecolab 5.25% 15/1/2028	2,016,683	0.03
USD 750,000	Edison International 6.95% 15/11/2029	786,178	0.01
USD 3,426,000	Elevance Health 1.5% 15/3/2026	3,060,730	0.04
USD 4,555,000	Elevance Health 2.55% 15/3/2031	3,762,889	0.05
USD 1,750,000	Elevance Health 2.875% 15/9/2029	1,519,237	0.02
USD 715,000	Elevance Health 3.65% 1/12/2027	670,197	0.01
USD 750,000	Elevance Health 4.1% 15/5/2032	685,443	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,260,000	Elmwood CLO 15 5.993% 22/4/2035	1,253,585	0.02
USD 2,750,000	Elmwood CLO 15 8.323% 22/4/2035	2,626,743	0.03
GBP 791,000	Encore Capital 4.25% 1/6/2028	766,874	0.01
EUR 1,725,000	Encore Capital 4.875% 15/10/2025*	1,714,843	0.02
GBP 600,000	Encore Capital 5.375% 15/2/2026	660,131	0.01
USD 1,862,000	Energy Transfer 4.2% 15/9/2023	1,849,496	0.02
USD 1,500,000	Enterprise Products Operating 2.8% 31/1/2030	1,281,622	0.02
USD 750,000	Enterprise Products Operating 3.125% 31/7/2029	660,268	0.01
USD 900,000	EQM Midstream Partners 7.5% 1/6/2027	875,181	0.01
USD 215,000	EQM Midstream Partners 7.5% 1/6/2030	205,324	0.00
USD 1,700,000	Equinix 2.5% 15/5/2031	1,352,176	0.02
USD 1,595,000	Equinix 2.95% 15/9/2051	988,563	0.01
USD 2,020,000	Equinix 3.2% 18/11/2029	1,757,825	0.02
USD 5,165,000	Equinix 3.9% 15/4/2032	4,543,510	0.06
USD 1,118,000	Exelon 2.75% 15/3/2027	1,015,455	0.01
USD 165,000	Expedia 2.95% 15/3/2031	132,139	0.00
USD 8,558,108	Fannie Mae Interest Strip 2% 25/1/2052	1,133,717	0.01
USD 11,130,868	Fannie Mae Interest Strip 2% 25/3/2052	1,472,529	0.02
USD 9,419,139	Fannie Mae Interest Strip 3% 25/10/2049	1,499,415	0.02
USD 9,723,330	Fannie Mae Pool 2.5% 1/2/2051	8,294,461	0.11
USD 1,035,255	Fannie Mae Pool 3% 1/8/2051	925,788	0.01
USD 1,511,778	Fannie Mae Pool 3% 1/8/2051	1,337,907	0.02
USD 22,448,634	Fannie Mae Pool 3% 1/9/2051	19,737,260	0.25
USD 1,496,204	Fannie Mae Pool 3% 1/10/2051	1,323,441	0.02
USD 42,634,749	Fannie Mae Pool 3% 1/1/2052	37,471,246	0.48
USD 207,491	Fannie Mae Pool 3% 1/1/2052	182,533	0.00
USD 7,807,443	Fannie Mae Pool 3% 1/1/2052	6,862,243	0.09
USD 2,216,199	Fannie Mae Pool 3% 1/2/2052	1,957,913	0.03
USD 20,013,279	Fannie Mae Pool 3% 1/3/2052	17,589,749	0.23
USD 213,465	Fannie Mae Pool 3% 1/3/2052	187,756	0.00
USD 3,700,914	Fannie Mae Pool 3.5% 1/1/2048	3,454,326	0.04
USD 1,838,606	Fannie Mae Pool 3.5% 1/2/2050	1,690,293	0.02
USD 76,977	Fannie Mae Pool 3.5% 1/2/2050	70,846	0.00
USD 1,343,428	Fannie Mae Pool 3.5% 1/11/2050	1,236,056	0.02
USD 3,439,832	Fannie Mae Pool 3.5% 1/11/2050	3,175,218	0.04
USD 10,716,271	Fannie Mae Pool 3.5% 1/12/2050	9,912,446	0.13
USD 64,518	Fannie Mae Pool 3.5% 1/3/2051	59,363	0.00
USD 50,715	Fannie Mae Pool 3.5% 1/6/2051	46,663	0.00
USD 54,729	Fannie Mae Pool 3.5% 1/7/2051	50,261	0.00
USD 54,447	Fannie Mae Pool 3.5% 1/8/2051	50,009	0.00
USD 13,357,417	Fannie Mae Pool 3.5% 1/3/2052	12,288,412	0.16
USD 6,847,976	Fannie Mae Pool 3.5% 1/3/2052	6,269,012	0.08
USD 3,770,608	Fannie Mae Pool 3.5% 1/3/2052	3,439,577	0.04
USD 10,996,229	Fannie Mae Pool 3.5% 1/4/2052	10,101,886	0.13
USD 6,974,727	Fannie Mae Pool 3.5% 1/4/2052	6,394,140	0.08
USD 6,029,063	Fannie Mae Pool 3.5% 1/4/2052	5,546,551	0.07
USD 656,423	Fannie Mae Pool 4% 1/4/2048	626,463	0.01
USD 747,572	Fannie Mae Pool 4% 1/5/2048	713,446	0.01
USD 539,467	Fannie Mae Pool 4% 1/6/2048	514,879	0.01
USD 542,904	Fannie Mae Pool 4% 1/7/2048	515,956	0.01
USD 1,593,515	Fannie Mae Pool 4% 1/10/2048	1,517,056	0.02
USD 14,272,194	Fannie Mae Pool 4% 1/9/2049	13,587,644	0.18
USD 4,433,596	Fannie Mae Pool 4% 1/2/2050	4,183,672	0.05
USD 234,844	Fannie Mae Pool 4% 1/4/2050	222,681	0.00
USD 1,561,081	Fannie Mae Pool 4% 1/4/2050	1,476,551	0.02
USD 5,971,161	Fannie Mae Pool 4% 1/5/2050	5,683,505	0.07
USD 1,782,651	Fannie Mae Pool 4% 1/6/2050	1,684,812	0.02
USD 361,808	Fannie Mae Pool 4% 1/11/2050	342,138	0.00
USD 37,087,641	Fannie Mae Pool 4% 1/1/2051	35,173,274	0.45
USD 41,998,207	Fannie Mae Pool 4% 1/3/2051	39,778,027	0.51
USD 5,345,775	Fannie Mae Pool 4% 1/4/2051	5,046,389	0.07
USD 20,341,675	Fannie Mae Pool 4% 1/10/2051	19,327,445	0.25
USD 544,964	Fannie Mae Pool 4% 1/3/2052	520,015	0.01
USD 1,169,190	Fannie Mae REMICS 3% 25/2/2052	150,630	0.00
USD 3,670,310	Fannie Mae REMICS 3.5% 25/1/2051	640,533	0.01
USD 3,224,594	Fannie Mae REMICS 4% 25/5/2050	636,056	0.01
USD 11,109,903	Fannie Mae REMICS 4% 25/11/2050	2,163,055	0.03
USD 1,967,161	Fannie Mae REMICS 4% 25/11/2050	385,864	0.01
USD 3,224,793	Fannie Mae REMICS 4% 25/6/2051	625,776	0.01
USD 4,359,463	Fannie Mae REMICS 4% 25/8/2051	814,253	0.01
EUR 1,000,000	Fidelity National Information Services 0.625% 3/12/2025	970,652	0.01
EUR 4,200,000	Fidelity National Information Services 1.5% 21/5/2027	4,008,742	0.05
USD 5,500,000	Fifth Third Bancorp 4.772% 28/7/2030	5,269,356	0.07
USD 799,734	First Franklin Mortgage Loan Trust 2004-FFH3 5.667% 25/10/2034	734,539	0.01
USD 1,434,089	First Franklin Mortgage Loan Trust 2006-FF13 4.857% 25/10/2036	972,301	0.01
USD 840,987	First Franklin Mortgage Loan Trust 2006-FF13 4.937% 25/10/2036	574,024	0.01
USD 5,360,736	First Franklin Mortgage Loan Trust Series 2007-FF2 4.757% 25/3/2037	2,919,833	0.04
EUR 769,000	Fiserv 1.625% 1/7/2030	682,416	0.01
USD 850,000	Fiserv 3.5% 1/7/2029	758,437	0.01
USD 245,000	Fiserv 3.8% 1/10/2023	242,674	0.00
USD 7,341,000	Five Point Operating / Five Point Capital 7.875% 15/11/2025	6,648,545	0.09

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 3,184,461	Flagstar Mortgage Trust 2018-6RR 4.923% 25/10/2048	2,729,514	0.04
USD 1,144,000	Ford Motor 3.25% 12/2/2032	867,724	0.01
USD 2,667,000	Ford Motor 6.1% 19/8/2032	2,502,878	0.03
GBP 2,130,000	Ford Motor Credit 4.535% 6/3/2025	2,488,905	0.03
EUR 2,025,000	Ford Motor Credit 4.867% 3/8/2027	2,103,405	0.03
USD 1,579,000	Ford Motor Credit 5.584% 18/3/2024	1,565,023	0.02
USD 739,000	Forestar 3.85% 15/5/2026	647,148	0.01
USD 5,361,000	Forestar 5% 1/3/2028	4,625,930	0.06
USD 18,607,537	Freddie Mac Multifamily Structured Pass Through Certificates 0.805% 25/5/2029	704,139	0.01
USD 30,127,000	Freddie Mac Multifamily Structured Pass Through Certificates 0.892% 25/6/2029	1,440,649	0.02
USD 6,925,467	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/10/2030	408,366	0.01
USD 3,380,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.364% 25/12/2029	214,979	0.00
USD 586,844	Freddie Mac Pool 3% 1/8/2050	523,031	0.01
USD 4,879,550	Freddie Mac Pool 3% 1/6/2051	4,318,147	0.06
USD 1,099,216	Freddie Mac Pool 3% 1/7/2051	968,210	0.01
USD 9,384,736	Freddie Mac Pool 3% 1/8/2051	8,239,782	0.11
USD 8,475	Freddie Mac Pool 3% 1/10/2051	7,523	0.00
USD 2,764,459	Freddie Mac Pool 3% 1/11/2051	2,462,060	0.03
USD 13,191,994	Freddie Mac Pool 3% 1/11/2051	11,748,757	0.15
USD 5,945,147	Freddie Mac Pool 3% 1/12/2051	5,294,522	0.07
USD 4,926,918	Freddie Mac Pool 3% 1/1/2052	4,398,155	0.06
USD 1,667,568	Freddie Mac Pool 3% 1/1/2052	1,466,992	0.02
USD 26,207,888	Freddie Mac Pool 3% 1/2/2052	23,393,964	0.30
USD 6,586,724	Freddie Mac Pool 3% 1/2/2052	5,819,308	0.08
USD 38,250,630	Freddie Mac Pool 3% 1/2/2052	33,619,628	0.43
USD 67,412	Freddie Mac Pool 3.5% 1/6/2051	61,911	0.00
USD 46,141	Freddie Mac Pool 3.5% 1/8/2051	42,379	0.00
USD 14,262,137	Freddie Mac Pool 4% 1/3/2050	13,640,044	0.18
USD 8,236,738	Freddie Mac Pool 4% 1/5/2050	7,769,676	0.10
USD 1,345,289	Freddie Mac REMICS 3% 25/9/2050	201,348	0.00
USD 7,065,607	Freddie Mac REMICS 3% 25/10/2050	1,143,388	0.01
USD 3,470,992	Freddie Mac REMICS 3% 25/3/2051	555,617	0.01
USD 2,919,795	Freddie Mac REMICS 3% 25/6/2051	473,729	0.01
USD 3,396,294	Freddie Mac REMICS 3% 25/9/2051	505,262	0.01
USD 1,343,866	Freddie Mac REMICS 3% 25/9/2051	188,202	0.00
USD 2,765,340	Freddie Mac REMICS 3% 25/10/2051	518,081	0.01
USD 3,661,075	Freddie Mac REMICS 3% 25/10/2051	467,212	0.01
USD 1,807,533	Freddie Mac REMICS 3% 25/11/2051	321,998	0.00
USD 3,897,086	Freddie Mac REMICS 3% 25/11/2051	590,604	0.01
USD 6,082,844	Freddie Mac REMICS 3% 25/2/2052	922,752	0.01
USD 8,439,918	Freddie Mac REMICS 3.5% 25/6/2051	1,501,301	0.02
USD 4,038,250	Freddie Mac REMICS 3.5% 25/10/2051	732,712	0.01
USD 1,347,649	Freddie Mac REMICS 4% 25/7/2049	211,413	0.00
USD 1,113,427	Freddie Mac REMICS 4% 25/9/2050	218,325	0.00
USD 5,139,155	Freddie Mac REMICS 4% 25/12/2050	999,342	0.01
USD 1,408,597	Freddie Mac REMICS 4.5% 25/6/2050	257,362	0.00
USD 1,526,757	Freddie Mac REMICS 4.5% 25/10/2050	324,751	0.00
USD 4,655,448	Freddie Mac STACR REMIC Trust 2022-DNA1 7.884% 25/1/2042	4,314,113	0.06
USD 26,083,744	Freddie Mac Strips 2% 15/6/2052	3,339,937	0.04
USD 1,538,279	Freddie Mac Structured Agency Credit Risk Debt Notes 9.067% 25/3/2030	1,633,662	0.02
USD 401,519	Freddie Mac Structured Agency Credit Risk Debt Notes 12.567% 25/5/2025	406,219	0.01
USD 227,145	Freddie Mac Structured Agency Credit Risk Debt Notes 16.117% 25/1/2025	233,575	0.00
USD 2,286,000	Freedom Mortgage 8.125% 15/11/2024	2,202,330	0.03
USD 1,532,000	Freedom Mortgage 8.25% 15/4/2025	1,457,621	0.02
USD 2,167,000	Freeport-McMoRan 3.875% 15/3/2023	2,167,650	0.03
USD 1,490,000	Freeport-McMoRan 5.4% 14/11/2034	1,403,141	0.02
USD 782,435	FREMF 2017-KGS1 Mortgage Trust 3.595% 25/10/2027	711,624	0.01
USD 4,972,000	FREMF 2018-KW05 Trust 3.786% 25/4/2028	4,163,922	0.05
USD 83,372,297	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	344,774	0.00
USD 2,937,893	Fremont Home Loan Trust 2006-3 4.897% 25/2/2037	2,297,347	0.03
USD 2,621,000	Frontier Communications 5% 1/5/2028	2,322,232	0.03
USD 4,000,000	Frontier Communications 5.875% 15/10/2027	3,729,989	0.05
USD 3,147,000	Frontier Communications 6.75% 1/5/2029	2,656,634	0.03
USD 3,470,000	Frontier Communications 8.75% 15/5/2030	3,516,498	0.05
USD 4,700,000	Frontier Florida 6.86% 1/2/2028	4,343,327	0.06
USD 1,125,000	Frontier North 6.73% 15/2/2028	1,033,599	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 15,753,000	FS Rialto 2022-FL6 Issuer 7.144% 17/8/2037	15,761,396	0.20
USD 776,000	Full House Resorts 8.25% 15/2/2028	746,109	0.01
USD 2,277,330	GAM Resecuritization Trust 2018-B 5.5% 27/8/2051	2,138,707	0.03
USD 205,000	Garden Spinco 8.625% 20/7/2030	216,788	0.00
USD 2,453,000	Gen Digital 6.75% 30/9/2027	2,406,775	0.03
USD 1,755,000	Gen Digital 7.125% 30/9/2030	1,708,089	0.02
EUR 1,000,000	General Mills 0.125% 15/11/2025	964,013	0.01
USD 750,000	General Mills 2.875% 15/4/2030	646,606	0.01
USD 800,000	General Mills 4.2% 17/4/2028	766,396	0.01
USD 3,500,000	General Motors Financial 2.35% 26/2/2027	3,088,364	0.04
USD 1,000,000	Georgia-Pacific 2.3% 30/4/2030	833,830	0.01
USD 1,950,000	Gilead Sciences 1.65% 1/10/2030	1,537,609	0.02
USD 2,000,000	Gilead Sciences 3.65% 1/3/2026	1,908,768	0.02
USD 1,145,000	Global Payments 4% 1/6/2023	1,140,758	0.01
USD 2,250,000	GLP Capital / GLP Financing II 3.35% 1/9/2024	2,160,574	0.03
USD 1,086,000	GLP Capital / GLP Financing II 4% 15/1/2031	930,703	0.01
USD 904,000	Golden Entertainment 7.625% 15/4/2026	904,956	0.01
EUR 6,400,000	Goldman Sachs 0.875% 9/5/2029	5,486,403	0.07
USD 3,340,000	Goldman Sachs 1.093% 9/12/2026	2,939,039	0.04
EUR 11,156,000	Goldman Sachs 1.25% 7/2/2029	9,897,829	0.13
USD 1,709,000	Goldman Sachs 1.431% 9/3/2027	1,505,005	0.02
USD 6,500,000	Goldman Sachs 1.542% 10/9/2027	5,628,032	0.07
USD 1,510,000	Goldman Sachs 1.948% 21/10/2027	1,321,496	0.02
USD 1,500,000	Goldman Sachs 1.992% 27/1/2032	1,149,252	0.01
USD 750,000	Goldman Sachs 2.383% 21/7/2032	586,416	0.01
USD 1,125,000	Goldman Sachs 2.615% 22/4/2032	900,018	0.01
USD 4,250,000	Goldman Sachs 2.65% 21/10/2032	3,370,348	0.04
USD 4,633,000	Goldman Sachs 3.615% 15/3/2028	4,299,129	0.06
GBP 1,000,000	Goldman Sachs 7.25% 10/4/2028	1,306,455	0.02
USD 4,891,678	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	3,867,259	0.05
USD 3,551,166	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	2,814,381	0.04
USD 8,588,000	GoTo 5.5% 1/9/2027	4,174,670	0.05
USD 4,201,082	Government National Mortgage Association 0.277% 16/10/2054	51,139	0.00
USD 2,468,505	Government National Mortgage Association 0.524% 16/9/2053	35,035	0.00
USD 6,004,772	Government National Mortgage Association 0.525% 16/3/2055	101,503	0.00
USD 2,872,043	Government National Mortgage Association 0.598% 16/9/2055	64,515	0.00
USD 474,353	Government National Mortgage Association 0.622% 16/10/2056	12,301	0.00
USD 640,478	Government National Mortgage Association 0.686% 16/8/2057	17,798	0.00
USD 2,889,701	Government National Mortgage Association 0.771% 16/12/2057	99,877	0.00
USD 397,705	Government National Mortgage Association 0.909% 16/2/2050	9,332	0.00
USD 3,445,103	Government National Mortgage Association 2.5% 20/9/2050	443,795	0.01
USD 14,905,290	Government National Mortgage Association 2.5% 20/10/2050	1,901,641	0.02
USD 3,015,262	Government National Mortgage Association 2.5% 20/10/2050	378,186	0.00
USD 1,013,238	Government National Mortgage Association 2.5% 20/11/2050	124,807	0.00
USD 3,657,468	Government National Mortgage Association 2.5% 20/12/2050	472,257	0.01
USD 1,635,965	Government National Mortgage Association 3% 20/8/2050	231,486	0.00
USD 1,592,016	Government National Mortgage Association 3% 20/4/2051	225,267	0.00
USD 2,854,653	Government National Mortgage Association 3% 20/6/2051	403,929	0.01
USD 2,168,374	Government National Mortgage Association 3% 20/12/2051	280,388	0.00
USD 1,291,873	Government National Mortgage Association 3% 20/12/2051	165,647	0.00
USD 1,918,693	Government National Mortgage Association 3.5% 20/1/2051	324,563	0.00
USD 2,856,151	Government National Mortgage Association 3.5% 20/10/2051	405,894	0.01
USD 1,397,499	Government National Mortgage Association 3.5% 20/11/2051	195,541	0.00
USD 1,280,991	Government National Mortgage Association 3.5% 20/11/2051	178,619	0.00
USD 2,606,589	Government National Mortgage Association 3.5% 20/12/2051	403,584	0.01
USD 1,943,013	Government National Mortgage Association 4% 20/5/2051	303,443	0.00
USD 1,212,501	Government National Mortgage Association 4% 20/9/2051	193,318	0.00
USD 2,797,807	Government National Mortgage Association 4% 20/12/2051	439,950	0.01
USD 731,000	Grand Canyon University 3.25% 1/10/2023	721,863	0.01
USD 2,102,000	Grand Canyon University 5.125% 1/10/2028	1,928,585	0.02
EUR 316,000	Graphic Packaging International 2.625% 1/2/2029*	293,089	0.00
USD 452,341	Greenpoint Manufactured Housing 8.29% 15/12/2029	448,958	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 818,703	GreenPoint Mortgage Funding Trust 2006-AR2 4.793% 25/3/2036	784,449	0.01
USD 440,000	GS Mortgage II 3.475% 10/9/2037	393,226	0.01
USD 25,000,000	GS Mortgage II Series 2005-ROCK 0.207% 3/5/2032	132,900	0.00
USD 2,452,265	GS Mortgage II Series 2005-ROCK 5.366% 3/5/2032	2,391,970	0.03
USD 110,000	GS Mortgage Trust 2014-GC20 4.529% 10/4/2047	105,199	0.00
USD 730,000	GS Mortgage Trust 2015-590M 3.805% 10/10/2035	631,208	0.01
USD 1,455,000	GS Mortgage Trust 2015-GC32 4.411% 10/7/2048	1,325,157	0.02
USD 2,170,000	GS Mortgage Trust 2017-GPTX 2.856% 10/5/2034	2,038,267	0.03
USD 9,945,604	GSAA Home Equity Trust 2006-5 4.977% 25/3/2036	3,210,862	0.04
USD 422,068	GSAA Home Equity Trust 2007-2 5.917% 25/3/2037	87,117	0.00
USD 910,228	GSAMP Trust 2007-H1 5.017% 25/1/2047	472,411	0.01
USD 2,000,000	GSAMP Trust 2007-HSBC1 7.992% 25/2/2047	1,884,779	0.02
USD 799,272	GSMPS Mortgage Loan Trust 2005-RP1 4.967% 25/1/2035	672,775	0.01
USD 2,963,716	GSMPS Mortgage Loan Trust 2005-RP2 4.967% 25/3/2035	2,602,329	0.03
USD 762,108	GSMPS Mortgage Loan Trust 2006-RP1 4.967% 25/1/2036	624,757	0.01
USD 1,667,808	GSR Mortgage Loan Trust 2006-7F 6.5% 25/8/2036	610,144	0.01
USD 495,430	GSR Mortgage Loan Trust 2007-1F 5.5% 25/1/2037	610,037	0.01
USD 4,023,832	GSR Mortgage Loan Trust 2007-OA2 2.58% 25/6/2047	2,543,182	0.03
USD 1,734,000	GUSAP III 4.25% 21/1/2030*	1,597,183	0.02
USD 2,377,000	GXO Logistics 2.65% 15/7/2031	1,800,514	0.02
USD 7,000,569	HarborView Mortgage Loan Trust 2006-12 5.001% 19/12/2036	5,842,315	0.08
USD 379,080	HarborView Mortgage Loan Trust 2007-4 4.841% 19/7/2047	336,061	0.00
USD 2,800,000	Hays Consolidated Independent School District 4% 15/2/2047	2,651,404	0.03
USD 1,328,000	HCA 3.125% 15/3/2027	1,207,599	0.02
USD 1,400,000	HCA 3.5% 1/9/2030	1,198,406	0.02
USD 1,000,000	HCA 3.625% 15/3/2032	842,535	0.01
USD 4,700,000	HCA 4.5% 15/2/2027	4,499,274	0.06
USD 2,452,000	HCA 5.375% 1/2/2025	2,430,171	0.03
USD 2,045,000	HCA 5.875% 1/2/2029	2,039,496	0.03
USD 1,000,000	Healthpeak Properties 1.35% 1/2/2027	869,978	0.01
USD 684,000	Healthpeak Properties Interim 5.25% 15/12/2032	669,766	0.01
USD 6,200,000	Home Depot 1.375% 15/3/2031	4,746,745	0.06
USD 3,000,000	Home Depot 2.95% 15/6/2029	2,673,577	0.03
USD 5,250,000	Home Depot 4.5% 15/9/2032*	5,045,383	0.07
USD 1,190,000	Home Equity Asset Trust 2006-3 5.217% 25/7/2036	1,068,736	0.01
USD 1,483,127	Home Equity Asset Trust 2007-1 4.917% 25/5/2037	1,113,008	0.01
USD 6,687,154	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2006-E 4.787% 25/4/2037	4,707,281	0.06
USD 1,439,240	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 4.807% 25/4/2037	957,803	0.01
USD 7,038,851	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 4.857% 25/4/2037	4,684,567	0.06
USD 295,093	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 3.471% 25/7/2034	284,452	0.00
USD 204,000	Horizon Therapeutics USA 5.5% 1/8/2027	207,509	0.00
USD 2,073,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	1,830,565	0.02
USD 2,120,000	Howard Hughes 5.375% 1/8/2028	1,910,135	0.02
USD 2,270,000	Humana 0.65% 3/8/2023	2,226,316	0.03
USD 750,000	Huntington Bancshares 2.55% 4/2/2030	625,473	0.01
USD 1,193,000	Huntington Bancshares 4.443% 4/8/2028	1,138,872	0.01
USD 1,625,000	Huntington National Bank/The 5.65% 10/1/2030	1,633,586	0.02
USD 65,000	iHeartCommunications 4.75% 15/1/2028	54,799	0.00
USD 98,000	iHeartCommunications 5.25% 15/8/2027	85,450	0.00
USD 104,490	iHeartCommunications 6.375% 1/5/2026	98,614	0.00
USD 615,000	Illumina 5.8% 12/12/2025	620,489	0.01
USD 509,280	Impac Secured Assets Trust 2006-3 4.957% 25/11/2036	435,103	0.01
USD 1,210,000	IMT Trust 2017-APTS 3.478% 15/6/2034	1,158,294	0.02
USD 5,620,171	IMT Trust 2017-APTS 3.497% 15/6/2034	5,276,308	0.07
USD 2,669,820	IMT Trust 2017-APTS 3.497% 15/6/2034	2,545,439	0.03
USD 2,000,000	IMT Trust 2017-APTS 3.497% 15/6/2034	1,857,637	0.02
USD 370,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	344,932	0.00
USD 800,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	742,118	0.01
USD 2,450,967	IndyMac IMSC Mortgage Loan Trust 2007-HOA1 0% 25/7/2047	3,543	0.00
USD 457,895	IndyMac INDX Mortgage Loan Trust 2006-AR15 4.857% 25/7/2036	417,070	0.01

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 3,589,264	IndyMac INDX Mortgage Loan Trust 2006-AR35 4.977% 25/1/2037	2,938,358	0.04
USD 4,115,914	IndyMac INDX Mortgage Loan Trust 2007-AR19 3.362% 25/9/2037	2,666,559	0.03
USD 489,885	IndyMac INDX Mortgage Loan Trust 2007-FLX5 4.857% 25/8/2037	424,026	0.01
USD 1,298,000	Intel 4.875% 10/2/2028	1,278,538	0.02
USD 2,785,000	Intercontinental Exchange 1.85% 15/9/2032	2,094,397	0.03
USD 2,880,000	Intercontinental Exchange 2.1% 15/6/2030	2,343,625	0.03
USD 1,500,000	Intercontinental Exchange 4.35% 15/6/2029	1,447,738	0.02
USD 4,165,000	International Business Machines 1.95% 15/5/2030	3,346,815	0.04
USD 200,000	IQVIA 5% 15/5/2027	190,181	0.00
USD 296,930	Irwin Home Equity Loan Trust 2006-3 6.53% 25/9/2037	274,964	0.00
USD 101,059	Irwin Home Equity Loan Trust 2006-P1 4.897% 25/12/2036	97,158	0.00
USD 10,195,559	IXIS Real Estate Capital Trust 2007-HE1 4.847% 25/5/2037	2,663,477	0.03
USD 1,455,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	1,289,130	0.02
USD 4,428,722	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 5.798% 15/6/2035	4,095,118	0.05
USD 1,270,000	JobsOhio Beverage System 3.985% 1/1/2029	1,236,647	0.02
USD 255,000	Johnson & Son 3.35% 30/9/2024	244,981	0.00
USD 193,489	JP Morgan Alternative Loan Trust 2007-A2 3.959% 25/5/2037	160,904	0.00
USD 2,321,741	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.725% 15/1/2049	2,126,886	0.03
USD 10,620,000	JP Morgan Chase Commercial Mortgage Trust 2016-JP3 0.75% 15/8/2049	234,641	0.00
USD 230,345	JP Morgan Madison Avenue Trust Series 2014-1 8.867% 25/11/2024	223,745	0.00
USD 697,263	JP Morgan Mortgage Acquisition Trust 2006-CW1 5.022% 25/5/2036	675,626	0.01
USD 4,655,000	JP Morgan Mortgage Acquisition Trust 2007-CH1 4.601% 25/11/2036	4,635,604	0.06
USD 1,126,362	JPMBB Commercial Mortgage Trust 2014-C22 0.798% 15/9/2047	9,262	0.00
USD 845,591	JPMBB Commercial Mortgage Trust 2014-C23 0.597% 15/9/2047	5,477	0.00
USD 7,006,000	JPMBB Commercial Mortgage Trust 2015-C27 0.5% 15/2/2048	57,987	0.00
USD 1,192,091	JPMBB Commercial Mortgage Trust 2015-C29 0.565% 15/5/2048	12,008	0.00
USD 1,480,000	JPMBB Commercial Mortgage Trust 2015-C33 4.12% 15/12/2048	1,247,169	0.02
USD 1,198,000	JPMBB Commercial Mortgage Trust 2016-C1 4.236% 17/3/2049	1,003,163	0.01
USD 4,150,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	92,625	0.00
GBP 2,600,000	JPMorgan Chase 0.991% 28/4/2026	2,874,644	0.04
EUR 1,500,000	JPMorgan Chase 1.09% 11/3/2027	1,449,970	0.02
EUR 2,900,000	JPMorgan Chase 1.638% 18/5/2028	2,762,482	0.04
USD 1,500,000	JPMorgan Chase 1.764% 19/11/2031	1,151,251	0.02
EUR 2,500,000	JPMorgan Chase 1.963% 23/3/2030	2,306,338	0.03
USD 1,709,000	JPMorgan Chase 2.083% 22/4/2026	1,587,957	0.02
USD 1,664,000	JPMorgan Chase 2.182% 1/6/2028	1,454,962	0.02
USD 1,125,000	JPMorgan Chase 2.739% 15/10/2030	946,162	0.01
USD 750,000	JPMorgan Chase 2.963% 25/1/2033	616,976	0.01
USD 4,610,000	JPMorgan Chase 3.702% 6/5/2030	4,146,873	0.05
USD 5,465,000	JPMorgan Chase 4.08% 26/4/2026	5,315,673	0.07
USD 12,611,000	JPMorgan Chase 4.323% 26/4/2028	12,064,846	0.16
USD 4,143,000	JPMorgan Chase 4.851% 25/7/2028	4,038,181	0.05
USD 3,600,000	JPMorgan Chase Bank 0% 28/12/2023	3,441,600	0.05
USD 4,150,000	Keurig Dr Pepper 3.95% 15/4/2029	3,833,434	0.05
USD 5,000,000	KeyCorp Student Loan Trust 2004-A 6.065% 28/7/2042	4,673,882	0.06
USD 5,674,101	KeyCorp Student Loan Trust 2005-A 6.024% 27/12/2038	5,225,402	0.07
USD 455,000	Kinetik 5.875% 15/6/2030	418,584	0.00
USD 1,875,000	Kraft Heinz Foods 3.75% 1/4/2030	1,708,968	0.02
GBP 609,000	Kraft Heinz Foods 4.125% 1/7/2027	707,875	0.01
USD 1,325,000	Kraft Heinz Foods 4.25% 1/3/2031	1,236,417	0.02
EUR 1,045,000	Kronos International 3.75% 15/9/2025	1,008,062	0.01
USD 1,819,083	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.157% 15/2/2036	81,459	0.00
USD 1,000,000	Lear 4.25% 15/5/2029	912,376	0.01
USD 182,785	Lehman ABS Manufactured Housing Contract Trust 2002-A 0% 15/6/2033	164,413	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 257,236	Lehman ABS Mortgage Loan Trust 4.707% 25/6/2037	183,519	0.00
USD 758,425	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 5.067% 25/9/2036	658,814	0.01
USD 114,705	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-1 4.867% 25/3/2037	113,493	0.00
USD 6,294,000	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-3 6.617% 25/10/2037	5,060,181	0.07
USD 946,490	Lehman XS Trust Series 2007-16N 6.517% 25/9/2047	1,180,005	0.02
USD 459,921	Lehman XS Trust Series 2007-20N 6.917% 25/12/2037	455,062	0.01
USD 2,775,000	Leidos 2.95% 15/5/2023	2,759,556	0.03
USD 376,268	LendingPoint Pass-Through Trust Series 2022-ST1 2.5% 15/3/2028	356,646	0.01
USD 442,977	LendingPoint Pass-Through Trust Series 2022-ST2 3.25% 15/4/2028	422,472	0.01
USD 467,000	Level 3 Financing 4.25% 1/7/2028	322,046	0.00
USD 841,000	Level 3 Financing 4.625% 15/9/2027	627,912	0.01
EUR 2,222,000	Liberty Mutual 3.625% 23/5/2059	2,212,521	0.03
USD 4,056,000	Lions Gate Capital 5.5% 15/4/2029	2,850,823	0.04
USD 8,836,478	Loanpal Solar Loan 2.47% 20/12/2047	6,626,269	0.09
USD 2,744,330	Long Beach Mortgage Loan Trust 2006-5 4.917% 25/6/2036	1,337,503	0.02
USD 740,033	Long Beach Mortgage Loan Trust 2006-6 4.917% 25/7/2036	305,924	0.00
USD 6,053,459	Long Beach Mortgage Loan Trust 2006-7 4.937% 25/8/2036	2,587,825	0.03
USD 1,850,000	Louisiana Public Facilities Authority 3% 15/5/2047	1,343,549	0.02
USD 2,310,000	Lowe's 1.7% 15/10/2030	1,796,422	0.02
USD 3,250,000	Lowe's 2.625% 1/4/2031	2,661,952	0.03
USD 2,251,000	Lowe's 3.35% 1/4/2027	2,104,144	0.03
USD 750,000	Lowe's 3.75% 1/4/2032	661,654	0.01
USD 1,125,000	Lowe's 4.5% 15/4/2030	1,069,315	0.01
USD 264,367	LSTAR Commercial Mortgage Trust 2015-3 3.148% 20/4/2048	253,467	0.00
USD 1,931,856	LSTAR Commercial Mortgage Trust 2017-5 0.794% 10/3/2050	37,481	0.00
USD 750,000	LYB International Finance III 2.25% 1/10/2030	598,098	0.01
USD 1,885,000	Lyford Consolidated Independent School District/TX 4% 15/8/2047	1,784,570	0.02
USD 3,192,000	M/I Homes 4.95% 1/2/2028	2,860,882	0.04
USD 4,008,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	3,656,455	0.05
USD 3,529,000	MAD Mortgage Trust 2017-330M 4.167% 15/8/2034	3,238,752	0.04
USD 273,515	Madison Avenue Manufactured Housing Contract Trust 2002-A 7.867% 25/3/2032	273,751	0.00
USD 850,000	Marvell Technology 4.2% 22/6/2023	846,018	0.01
USD 290,000	Massachusetts Housing Finance Agency 4.5% 1/12/2039	286,086	0.00
USD 3,520,000	Massachusetts School Building Authority 2.866% 15/10/2031	2,993,525	0.04
USD 2,545,000	Massachusetts School Building Authority 2.966% 15/10/2032	2,146,608	0.03
USD 1,401,845	Mastr Asset Backed Trust 2007-HE1 4.897% 25/5/2037	1,101,362	0.01
USD 317,196	MASTR Resecuritization Trust 2008-3 2.159% 25/8/2037	198,701	0.00
USD 252,614	Mastr Specialized Loan Trust 4.877% 25/6/2046	239,987	0.00
USD 143,000	Matador Resources 5.875% 15/9/2026	138,043	0.00
USD 7,007,000	Mauser Packaging Solutions 7.875% 15/8/2026	7,048,552	0.09
USD 2,726,000	Maxar Technologies 7.75% 15/6/2027	2,851,341	0.04
USD 16,762,000	Medline Borrower 3.875% 1/4/2029	13,886,633	0.18
USD 983,631	Merrill Lynch Alternative Note Asset Trust Series 2007-OAR2 5.037% 25/4/2037	885,001	0.01
USD 4,498,677	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 5.097% 25/5/2037	1,160,606	0.02
USD 4,481,205	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 8.117% 25/10/2037	4,080,334	0.05
USD 817,263	Merrill Lynch Mortgage Investors Trust Series 2006-RM3 4.797% 25/6/2037	177,282	0.00
USD 147,000	Metropolitan Life Global Funding I 1.875% 11/1/2027	129,837	0.00
USD 33,000	MGM Resorts International 4.625% 1/9/2026	30,736	0.00
USD 357,000	MGM Resorts International 5.5% 15/4/2027	338,668	0.00
USD 32,000	MGM Resorts International 5.75% 15/6/2025	31,418	0.00
USD 2,575,000	Microchip Technology 0.972% 15/2/2024	2,462,055	0.03
USD 445,000	Microchip Technology 2.67% 1/9/2023	438,720	0.01
USD 1,320,000	Microchip Technology 4.333% 1/6/2023	1,316,216	0.02
USD 1,876,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	1,602,241	0.02
EUR 1,572,000	Moody's 0.95% 25/2/2030	1,374,904	0.02
EUR 1,600,000	Morgan Stanley 0.495% 26/10/2029	1,363,009	0.02
EUR 5,000,000	Morgan Stanley 1.102% 29/4/2033	3,927,023	0.05
USD 360,000	Morgan Stanley 1.512% 20/7/2027	313,890	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

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Holding	Description	Market Value (USD)	% of Net Assets
USD 1,500,000	Morgan Stanley 1.794% 13/2/2032	1,136,743	0.01
USD 5,498,000	Morgan Stanley 2.475% 21/1/2028	4,896,207	0.06
USD 4,250,000	Morgan Stanley 2.699% 22/1/2031	3,541,206	0.05
EUR 8,500,000	Morgan Stanley 2.95% 7/5/2032	8,000,740	0.10
USD 1,200,000	Morgan Stanley 3.622% 1/4/2031	1,059,187	0.01
USD 7,306,000	Morgan Stanley 4.21% 20/4/2028	6,929,242	0.09
USD 375,000	Morgan Stanley 4.431% 23/1/2030	351,930	0.00
USD 4,034,000	Morgan Stanley 5.05% 28/1/2027	3,988,255	0.05
USD 2,200,047	Morgan Stanley ABS Capital I Trust 2005-HE5 5.487% 25/9/2035	1,828,627	0.02
USD 324,124	Morgan Stanley ABS Capital I Trust 2007-SEA1 6.517% 25/2/2047	304,825	0.00
USD 3,654,543	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.179% 15/12/2047	74,498	0.00
USD 10,520,884	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.179% 15/12/2047	200,041	0.00
USD 3,349,202	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 0.274% 15/3/2048	19,533	0.00
USD 428,938	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23 4.139% 15/7/2050	360,310	0.00
USD 1,500,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.326% 15/5/2048	1,411,646	0.02
USD 209,922	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.523% 15/10/2048	191,330	0.00
USD 5,104,909	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.308% 15/10/2048	155,231	0.00
USD 362,592	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	245,947	0.00
USD 2,519,058	Morgan Stanley Capital I Trust 2017-H1 2.152% 15/6/2050	194,894	0.00
USD 1,617,856	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	1,415,286	0.02
USD 2,754,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	2,127,245	0.03
USD 225,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	197,725	0.00
USD 690,000	Morgan Stanley Capital I Trust 2018-SUN 5.488% 15/7/2035	683,231	0.01
USD 1,213,000	Morgan Stanley Capital I Trust 2018-SUN 5.788% 15/7/2035	1,200,847	0.02
USD 23,000	Morgan Stanley Capital I Trust 2018-SUN 7.138% 15/7/2035	22,714	0.00
USD 720,401	Morgan Stanley Home Equity Loan Trust 2006-3 4.937% 25/4/2036	518,580	0.01
USD 1,481,776	Morgan Stanley Resecuritization Trust 2013-R7 4.709% 26/12/2046	1,319,647	0.02
USD 630,775	Morgan Stanley Residential Mortgage Loan Trust 2014-1 5.891% 25/6/2044	574,361	0.01
USD 2,053,578	Mortgage Loan Resecuritization Trust 4.906% 16/4/2036	1,958,719	0.03
USD 1,552,981	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	1,435,417	0.02
USD 3,858,184	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	3,548,687	0.05
USD 655,236	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	561,388	0.01
USD 4,899,111	Mosaic Solar Loan Trust 2019-1 4.37% 21/12/2043	4,555,768	0.06
USD 921,989	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	859,185	0.01
USD 750,000	Motorola Solutions 4.6% 23/2/2028	722,368	0.01
GBP 440,000	MPT Operating Partnership / MPT Finance 2.55% 5/12/2023	506,617	0.01
EUR 2,543,000	MPT Operating Partnership / MPT Finance 3.325% 24/3/2025*	2,354,014	0.03
USD 4,307,077	MSCG Trust 2018-SELF 6.738% 15/10/2037	4,187,370	0.05
USD 402,103	MSCG Trust 2018-SELF 7.638% 15/10/2037	392,588	0.01
USD 455,689	Multi Security Asset Trust Commercial Mortgage-Backed Pass-Through 4.78% 28/11/2035	306,468	0.00
USD 1,510,643	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	1,285,640	0.02
USD 346,844	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	304,252	0.00
EUR 783,000	National Grid North America 1.054% 20/1/2031	649,977	0.01
USD 1,620,000	Nationstar Home Equity Loan Trust 2007-B 5.027% 25/4/2037	1,487,351	0.02
USD 1,680,000	Nationstar Mortgage 5.125% 15/12/2030	1,295,517	0.02
USD 1,832,000	Nationstar Mortgage 5.5% 15/8/2028	1,560,419	0.02
USD 794,000	Nationstar Mortgage 5.75% 15/11/2031	622,159	0.01
USD 648,000	Nationstar Mortgage 6% 15/1/2027	596,834	0.01
USD 332,946	Natixis Commercial Mortgage Trust 2018-FL1 5.538% 15/6/2035	322,333	0.00
USD 2,882,000	Navient Private Education Loan Trust 2014-A 3.5% 15/8/2044	2,660,677	0.03
USD 2,174,000	Navient Private Education Loan Trust 2015-A 3.5% 15/12/2044	1,916,815	0.03
USD 1,200,000	Navient Private Education Loan Trust 2020-A 3.16% 15/11/2068	1,002,175	0.01
USD 2,110,000	Navient Private Education Loan Trust 2020-I 2.95% 15/4/2069	1,695,636	0.02
EUR 1,600,000	Netflix 4.625% 15/5/2029	1,687,487	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 3,946,800	New Century Home Equity Loan Trust Series 2005-B 5.337% 25/10/2035	3,834,550	0.05
USD 2,661,794	New Century Home Equity Loan Trust Series 2005-C 5.292% 25/12/2035	2,056,322	0.03
USD 639,000	New Home 7.25% 15/10/2025	591,784	0.01
USD 1,155,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	833,787	0.01
USD 1,150,000	New Jersey Transportation Trust Fund Authority 5.754% 15/12/2028	1,160,258	0.01
USD 1,515,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	1,604,213	0.02
USD 435,000	New York City Municipal Water Finance Authority 5.75% 15/6/2041	477,847	0.01
GBP 1,170,000	New York Life Global Funding 4.35% 16/9/2025	1,399,343	0.02
USD 1,115,000	New York State Dormitory Authority 3.19% 15/2/2043	867,531	0.01
USD 1,245,000	New York State Urban Development 3.32% 15/3/2029	1,141,538	0.01
USD 1,480,000	New York State Urban Development 4% 15/3/2038	1,467,893	0.02
USD 2,858,000	Newmont 2.25% 1/10/2030	2,295,839	0.03
USD 3,235,000	Newmont 2.6% 15/7/2032	2,573,006	0.03
USD 1,444,000	Newmont 2.8% 1/10/2029*	1,225,205	0.02
USD 1,224,000	Nexstar Media 4.75% 1/11/2028	1,066,117	0.01
USD 737,000	Nexstar Media 5.625% 15/7/2027	684,706	0.01
USD 1,500,000	NextEra Energy Capital 1.9% 15/6/2028	1,267,543	0.02
USD 711,000	NextEra Energy Capital 6.051% 1/3/2025	715,680	0.01
USD 5,800,000	NGPL PipeCo 7.768% 15/12/2037	6,242,271	0.08
USD 1,704,000	Nine Energy Service 13% 1/2/2028	1,745,620	0.02
USD 189,804	Nomura Asset Acceptance Alternative Loan Trust Series 2001-R1A 7% 19/2/2030	182,188	0.00
USD 631,539	Nomura Asset Acceptance Alternative Loan Trust Series 2005-AP1 6.046% 25/2/2035	592,523	0.01
USD 448,153	Nomura Asset Acceptance Alternative Loan Trust Series 2006-AF1 7.134% 25/5/2036	101,384	0.00
USD 74,532	Nomura Asset Acceptance Alternative Loan Trust Series 2006-S5 5.017% 25/10/2036	84,465	0.00
USD 1,400,620	Nomura Asset Acceptance Alternative Loan Trust Series 2007-2 5.037% 25/6/2037	1,241,739	0.02
USD 2,895,000	Northern States Power 2.9% 1/3/2050	1,967,632	0.03
USD 6,505,000	NVIDIA 2% 15/6/2031	5,227,232	0.07
USD 2,110,000	NVIDIA 2.85% 1/4/2030	1,850,745	0.02
USD 483,367	Oakwood Mortgage Investors 5.26% 15/1/2019***	299,537	0.00
USD 401,958	Oakwood Mortgage Investors 6.93% 15/9/2031	232,939	0.00
USD 1,013,041	Oakwood Mortgage Investors 7.475% 15/8/2027	846,574	0.01
USD 28,148,566	Olympic Tower 2017-OT Mortgage Trust 0.379% 10/5/2039	412,120	0.01
USD 2,232,801	Olympic Tower 2017-OT Mortgage Trust 3.945% 10/5/2039	1,615,069	0.02
EUR 1,287,000	Olympus Water US 3.875% 1/10/2028*	1,176,864	0.01
USD 1,800,000	Oncor Electric Delivery 2.75% 15/5/2030	1,558,480	0.02
USD 2,340,000	Oncor Electric Delivery 5.75% 15/3/2029	2,416,133	0.03
USD 41,869,799	One Market Plaza Trust 2017-1MKT 0% 10/2/2032	1,256	0.00
USD 8,776,000	One Market Plaza Trust 2017-1MKT 0.09% 10/2/2032	23,070	0.00
USD 1,989,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	1,816,674	0.02
USD 3,870,000	OneMain Financial Issuance Trust 2019-2 4.05% 14/10/2036	3,296,124	0.04
USD 1,270,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	1,093,445	0.01
USD 3,210,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	2,708,531	0.04
USD 450,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	368,981	0.01
USD 3,831,000	OneMain Financial Issuance Trust 2021-1 5.136% 16/6/2036	3,742,469	0.05
USD 2,000,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 5.352% 25/11/2035	1,590,734	0.02
USD 1,950,000	Option One Mortgage Loan Trust 2007-CP1 4.827% 25/3/2037	1,544,683	0.02
USD 4,768,299	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	3,866,893	0.05
USD 5,209,954	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	4,366,351	0.06
USD 1,993,547	Option One Mortgage Loan Trust 2007-FXD2 5.82% 25/3/2037	1,754,230	0.02
USD 1,000,000	Oracle 2.3% 25/3/2028	866,156	0.01
USD 1,500,000	Oracle 2.875% 25/3/2031	1,239,211	0.02
USD 1,400,000	Oracle 2.95% 1/4/2030	1,192,427	0.01
USD 763,000	Oracle 4.9% 6/2/2033	716,541	0.01
USD 574,000	Oracle 5.8% 10/11/2025	580,454	0.01
USD 2,115,000	Oracle 6.25% 9/11/2032	2,191,352	0.03
USD 855,528	Oregon School Boards Association 4.759% 30/6/2028	846,386	0.01
USD 1,910,000	Oregon School Boards Association 5.55% 30/6/2028	1,945,038	0.03
EUR 1,200,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	1,095,982	0.01

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 456,454	Origen Manufactured Housing Contract Trust 2001-A 7.82% 15/3/2032	414,260	0.01
USD 681,348	Origen Manufactured Housing Contract Trust 2007-B 5.788% 15/10/2037	704,737	0.01
USD 65,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	53,285	0.00
USD 85,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	76,314	0.00
USD 1,373,172	Ownit Mortgage Loan Trust Series 2006-2 6.5% 25/1/2037	1,153,717	0.02
USD 72,000	Pacific Gas and Electric 3.25% 16/2/2024	70,641	0.00
USD 1,485,000	Pacific Gas and Electric 3.85% 15/11/2023	1,468,378	0.02
USD 1,500,000	Pacific Gas and Electric 4.95% 8/6/2025	1,469,188	0.02
USD 443,000	Pacific Gas and Electric 5.45% 15/6/2027	431,407	0.01
USD 1,380,000	Pacific Gas and Electric 6.15% 15/1/2033	1,359,249	0.02
USD 3,011,000	Paramount Global 6.375% 30/3/2062	2,596,689	0.03
USD 2,627,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	2,188,766	0.03
USD 3,060,000	Parker-Hannifin 3.25% 14/6/2029	2,713,961	0.04
USD 78,000	PDC Energy 5.75% 15/5/2026	74,288	0.00
USD 453,000	Periama 5.95% 19/4/2026	427,401	0.00
USD 34,000	Pitney Bowes 4.625% 15/3/2024*	33,737	0.00
USD 7,020,000	Pitney Bowes 6.875% 15/3/2027*	5,834,076	0.07
USD 1,329,000	PNC Financial Services 5.354% 2/12/2028	1,334,708	0.02
USD 1,020,000	PPG Industries 2.55% 15/6/2030	851,671	0.01
USD 167,474	Prime Mortgage Trust 2006-DR1 5.5% 25/5/2035	145,675	0.00
USD 211,000	Principal Life Global Funding II 1.25% 16/8/2026	182,600	0.00
USD 612,000	Prologis 2.25% 15/1/2032	488,645	0.01
USD 1,561,000	Prologis 4.625% 15/1/2033	1,504,017	0.02
EUR 2,100,000	Prologis Euro Finance 0.25% 10/9/2027*	1,870,219	0.02
EUR 1,690,000	Prologis Euro Finance 4.25% 31/1/2043*	1,682,782	0.02
USD 3,125,345	PRPM 2020-4 2.951% 25/10/2025	3,041,622	0.04
USD 597,694	RALI Series 2007-QH9 Trust 4.095% 25/11/2037	516,147	0.01
USD 850,882	RAMP Series 2004-RS7 Trust 4.273% 25/7/2034	692,974	0.01
USD 4,203,000	Rand Parent 8.5% 15/2/2030	4,044,946	0.05
USD 2,732,888	RASC Series 2006-EMX9 Trust 5.097% 25/11/2036	2,188,204	0.03
USD 17,796,697	Ready Capital Mortgage Financing 2022-FL10 7.17% 25/10/2039	17,771,326	0.23
USD 4,381,619	Ready Capital Mortgage Financing 2022-FL9 7.072% 25/6/2037	4,395,418	0.06
USD 1,500,000	Realty Income 3.65% 15/1/2028	1,402,914	0.02
USD 750,000	Realty Income 5.625% 13/10/2032	761,641	0.01
USD 2,635,000	Regal Rexnord 6.05% 15/2/2026	2,609,141	0.03
USD 770,000	Regal Rexnord 6.05% 15/4/2028	753,470	0.01
USD 67,846	Reperforming Loan REMIC Trust 2005-R3 5.017% 25/9/2035	58,913	0.00
USD 951,436	Residential Asset Securitization Trust 2005-A5 5.017% 25/5/2035	640,640	0.01
USD 2,485,006	RFMSI Series 2006-SA2 Trust 4.902% 25/8/2036	1,742,463	0.02
USD 227,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	208,908	0.00
USD 3,244,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	2,783,936	0.04
USD 3,312,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.625% 1/3/2029	2,670,253	0.03
USD 710,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	553,093	0.01
USD 1,070,000	Rutgers The State University of New Jersey 3.27% 1/5/2043	825,590	0.01
USD 947,000	Sabre GLBL 7.375% 1/9/2025	888,939	0.01
USD 3,562,000	Sabre GLBL 9.25% 15/4/2025	3,508,681	0.05
USD 1,206,000	Sabre GLBL 11.25% 15/12/2027	1,202,751	0.02
USD 6,405	SACO I Trust 2006-9 4.917% 25/8/2036	6,399	0.00
USD 2,345,000	San Diego County Water Authority 5% 1/5/2052	2,563,604	0.03
USD 1,800,000	Sanger Independent School District 4% 15/8/2047	1,701,507	0.02
USD 4,395,000	Sasol Financing USA 4.375% 18/9/2026	3,960,302	0.05
USD 1,757,000	Sasol Financing USA 5.5% 18/3/2031	1,481,006	0.02
USD 3,762,000	Sasol Financing USA 5.875% 27/3/2024	3,714,975	0.05
USD 1,499,000	Sasol Financing USA 6.5% 27/9/2028*	1,405,961	0.02
EUR 164,000	SCIL IV / SCIL USA 4.375% 1/11/2026	160,799	0.00
USD 3,649,357	Seasoned Credit Risk Transfer Trust Series 2017-3 0% 25/7/2056	596,368	0.01
USD 4,680,251	Seasoned Credit Risk Transfer Trust Series 2017-3 0.873% 25/7/2056	377,394	0.00
USD 488,517	Seasoned Credit Risk Transfer Trust Series 2018-1 4.19% 25/5/2057	168,147	0.00
USD 170,000	Securitized Asset Backed Receivables Trust 2006-OP1 5.622% 25/10/2035	122,381	0.00
USD 7,674,000	Select Medical 6.25% 15/8/2026	7,346,090	0.09
USD 1,401,000	Sempra Energy 3.7% 1/4/2029	1,269,587	0.02

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,462,000	Service Properties Trust 4.35% 1/10/2024	1,390,859	0.02
USD 4,904,000	Service Properties Trust 4.5% 15/6/2023	4,905,421	0.06
USD 1,427,000	Service Properties Trust 4.5% 15/3/2025	1,331,667	0.02
USD 395,000	Service Properties Trust 5.5% 15/12/2027	355,068	0.00
USD 2,337,000	Service Properties Trust 7.5% 15/9/2025	2,315,644	0.03
USD 5,997,475	Sesac Finance 5.216% 25/7/2049	5,585,532	0.07
USD 1,257,716	SG Mortgage Trust 2006-FRE2 4.937% 25/7/2036	291,798	0.00
USD 3,150,000	Sherwin-Williams 2.95% 15/8/2029	2,725,457	0.03
EUR 930,000	Silgan 2.25% 1/6/2028	842,145	0.01
USD 395,000	Sirius XM Radio 5% 1/8/2027	361,329	0.00
USD 217,000	Sirius XM Radio 5.5% 1/7/2029	194,719	0.00
USD 1,760,000	Skyworks Solutions 0.9% 1/6/2023	1,737,624	0.02
USD 6,506,380	SLM Private Education Loan Trust 2010-C 9.338% 15/10/2041	6,984,215	0.09
USD 1,485,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	1,271,799	0.02
USD 6,689,000	SMB Private Education Loan Trust 2015-B 3.5% 17/12/2040	6,331,669	0.08
USD 1,910,000	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	1,801,620	0.02
USD 1,800,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	1,515,878	0.02
USD 3,410,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	2,691,426	0.04
USD 1,290,000	SMB Private Education Loan Trust 2020-PT-A 3.2% 15/9/2054	1,036,047	0.01
USD 3,600,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	2,845,505	0.04
USD 8,810,000	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	7,639,051	0.10
USD 2,460,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	2,239,267	0.03
USD 1,690,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	1,549,440	0.02
USD 2,886,000	Sonoco Products 2.25% 1/2/2027	2,584,870	0.03
USD 29,759	Soundview Home Loan Trust 2004-WMC1 5.412% 25/1/2035	27,146	0.00
EUR 6,087,000	Southern 1.875% 15/9/2081	5,173,548	0.06
USD 5,200,000	Southern 3.875% 15/12/2025	5,131,795	0.07
USD 2,235,000	Southern California Edison 2.75% 1/2/2032	1,842,591	0.02
USD 620,000	Southern California Edison 2.85% 1/8/2029	533,963	0.01
USD 955,000	Southern California Edison 5.95% 1/11/2032	989,938	0.01
EUR 1,300,000	Southern Power 1.85% 20/6/2026	1,292,645	0.02
USD 6,489,000	Sprint 7.875% 15/9/2023	6,559,685	0.08
USD 905,625	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/9/2029	895,374	0.01
USD 375,000	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 5.152% 20/9/2029	370,539	0.01
USD 1,155,000	State of California 7.3% 1/10/2039	1,409,078	0.02
USD 630,000	State of California 7.35% 1/11/2039	772,493	0.01
USD 580,000	State of California 7.5% 1/4/2034	702,559	0.01
USD 1,300,000	State of California 7.55% 1/4/2039	1,654,215	0.02
USD 1,695,000	State of Georgia 4% 1/7/2040	1,712,391	0.02
USD 1,695,000	State of Georgia 4% 1/7/2041	1,704,241	0.02
USD 1,885,000	State of Minnesota 4% 1/9/2038	1,960,347	0.03
USD 3,080,000	State of New York 2.8% 15/2/2032	2,646,269	0.03
USD 955,000	State of Ohio 5% 1/3/2039	1,068,581	0.01
USD 1,070,000	State of Oregon 5.892% 1/6/2027	1,098,996	0.01
USD 2,000,000	State Street 1.684% 18/11/2027	1,767,024	0.02
USD 1,900,000	State Street 2.623% 7/2/2033	1,546,921	0.02
USD 3,000,000	Steel Dynamics 3.25% 15/10/2050	2,001,556	0.03
USD 3,815,000	Steel Dynamics 3.45% 15/4/2030	3,369,620	0.04
USD 297,000	Stem 0.5% 1/12/2028	182,219	0.00
USD 2,333,000	Stillwater Mining 4% 16/11/2026	2,082,202	0.03
USD 783,628	Structured Adjustable Rate Mortgage Loan Trust 3.42% 25/4/2036	486,150	0.01
USD 621,368	Structured Asset Mortgage Investments II Trust 2006-AR2 5.077% 25/2/2036	543,065	0.01
USD 281,644	Structured Asset Mortgage Investments II Trust 2006-AR5 5.037% 25/5/2046	187,128	0.00
USD 4,481,192	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	2,756,356	0.04
USD 2,409,043	Structured Asset Mortgage Loan Trust Series 2006-RF4 6% 25/10/2036	1,377,965	0.02
EUR 488,000	Stryker 2.625% 30/11/2030	468,826	0.01
USD 500,000	Summer BC Bidco B 5.5% 31/10/2026	428,964	0.01
USD 760,000	Sumter Landing Community Development District 4.172% 1/10/2047	659,889	0.01
USD 2,334,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	2,029,576	0.03
USD 1,210,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	1,162,766	0.01
USD 1,382,000	Talen Energy Supply 6.625% 15/1/2028	1,403,974	0.02
USD 4,233,000	Tap Rock Resources 7% 1/10/2026	3,893,154	0.05
USD 1,717,000	Taylor Morrison Communities 5.875% 15/6/2027	1,657,094	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 424,000	TEGNA 4.625% 15/3/2028	380,010	0.01
USD 8,970,000	Tenet Healthcare 4.25% 1/6/2029	7,870,278	0.10
USD 4,095,000	Tenet Healthcare 4.375% 15/1/2030	3,576,312	0.05
USD 255,000	Tenet Healthcare 4.625% 15/6/2028	231,535	0.00
USD 196,000	Tenet Healthcare 5.125% 1/11/2027	184,204	0.00
USD 1,852,000	Tenet Healthcare 6.125% 15/6/2030	1,757,400	0.02
USD 196,000	Tenet Healthcare 6.25% 1/2/2027	191,104	0.00
USD 235,000	Tennessee Housing Development Agency 3.85% 1/7/2043	230,601	0.00
USD 190,000	Tennessee Housing Development Agency 3.95% 1/1/2049	186,858	0.00
USD 1,700,000	Texas A&M University 2.836% 15/5/2027	1,585,075	0.02
USD 936,800	Thornburg Mortgage Trust 2006-3 2.703% 25/6/2046	634,741	0.01
USD 50,773	Thornburg Mortgage Trust 2007-3 6.892% 25/6/2047	48,651	0.00
USD 2,612,000	TK Elevator US Newco 5.25% 15/7/2027	2,369,241	0.03
USD 1,000,000	T-Mobile USA 2.05% 15/2/2028	856,872	0.01
USD 1,750,000	T-Mobile USA 2.4% 15/3/2029	1,476,110	0.02
USD 1,500,000	T-Mobile USA 2.7% 15/3/2032	1,210,053	0.02
USD 1,500,000	T-Mobile USA 2.875% 15/2/2031	1,244,124	0.02
USD 5,415,000	T-Mobile USA 3.375% 15/4/2029	4,785,078	0.06
USD 1,125,000	T-Mobile USA 3.5% 15/4/2031	973,602	0.01
USD 1,700,000	T-Mobile USA 3.75% 15/4/2027	1,596,424	0.02
USD 2,790,000	T-Mobile USA 3.875% 15/4/2030	2,523,534	0.03
USD 2,875,000	Tobacco Settlement Financing 6.706% 1/6/2046	2,646,457	0.03
USD 1,650,000	Topaz Solar Farms 5.75% 30/9/2039	1,519,963	0.02
USD 555,000	Toyota Motor Credit 3.05% 22/3/2027	515,500	0.01
USD 1,500,000	Toyota Motor Credit 3.375% 1/4/2030	1,369,384	0.02
USD 3,195,000	Tri Pointe Homes 5.25% 1/6/2027	2,959,305	0.04
USD 167,000	Tri Pointe Homes 5.7% 15/6/2028	155,788	0.00
USD 850,000	Tricon American Homes 2018-SFR1 Trust 4.564% 17/5/2037	801,470	0.01
USD 580,000	Tricon American Homes 2018-SFR1 Trust 4.96% 17/5/2037	547,129	0.01
USD 691,000	UBS Commercial Mortgage Trust 2018-C12 4.788% 15/8/2051	611,370	0.01
EUR 1,381,000	UGI International 2.5% 1/12/2029	1,160,940	0.01
USD 750,000	Union Pacific 3.7% 1/3/2029	699,844	0.01
USD 132,000	United Rentals North America 5.5% 15/5/2027	129,505	0.00
USD 26,040,100	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	27,829,336	0.36
USD 6,848,500	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	7,006,160	0.09
USD 16,152,700	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	15,830,768	0.20
USD 105,415,900	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024*	121,851,509	1.57
USD 107,080,600	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2024*	134,817,776	1.73
USD 35,904,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	33,709,660	0.43
USD 46,479,100	United States Treasury Note/Bond 1.125% 15/2/2031*	37,647,163	0.48
USD 15,484,500	United States Treasury Note/Bond 1.125% 15/5/2040	9,712,592	0.12
USD 443,874,400	United States Treasury Note/Bond 1.25% 30/11/2026*	395,871,812	5.10
USD 46,464,500	United States Treasury Note/Bond 1.25% 31/12/2026*	41,362,480	0.53
USD 14,306,600	United States Treasury Note/Bond 1.375% 15/11/2031	11,586,949	0.15
USD 8,589,500	United States Treasury Note/Bond 1.625% 15/11/2050*	5,187,924	0.07
USD 20,159,800	United States Treasury Note/Bond 1.75% 15/8/2041*	13,839,781	0.18
USD 19,225,400	United States Treasury Note/Bond 1.875% 15/2/2041*	13,619,994	0.18
USD 7,385,700	United States Treasury Note/Bond 1.875% 15/2/2051	4,753,967	0.06
USD 10,043,200	United States Treasury Note/Bond 2.25% 15/8/2049*	7,113,999	0.09
USD 31,898,500	United States Treasury Note/Bond 2.375% 15/5/2029*	28,774,690	0.37
USD 13,926,000	United States Treasury Note/Bond 2.375% 15/2/2042*	10,621,295	0.14
USD 14,761,300	United States Treasury Note/Bond 2.375% 15/11/2049*	10,752,396	0.14
USD 107,318,600	United States Treasury Note/Bond 2.625% 31/5/2027*	100,250,664	1.29
USD 19,130,800	United States Treasury Note/Bond 2.75% 31/7/2027	17,936,620	0.23
USD 10,379,800	United States Treasury Note/Bond 2.75% 15/8/2032	9,383,177	0.12
USD 382,655,700	United States Treasury Note/Bond 2.875% 15/5/2032*	350,182,282	4.51
USD 264,901,700	United States Treasury Note/Bond 2.875% 15/5/2052*	214,125,427	2.76
USD 567,700	United States Treasury Note/Bond 3% 15/8/2048	468,519	0.01
USD 10,804,300	United States Treasury Note/Bond 3% 15/8/2052*	8,965,881	0.12
USD 58,982,700	United States Treasury Note/Bond 3.25% 30/6/2027*	56,487,456	0.73
USD 34,771,300	United States Treasury Note/Bond 3.25% 15/5/2042*	30,483,292	0.39
USD 57,763,000	United States Treasury Note/Bond 4% 15/12/2025	56,941,683	0.73

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 15,457,300	United States Treasury Note/Bond 4% 15/11/2052	15,529,756	0.20
USD 43,600,000	United States Treasury Note/Bond 4.25% 30/9/2024	43,099,281	0.55
USD 4,836,000	United Wholesale Mortgage 5.5% 15/11/2025	4,459,592	0.06
USD 2,010,000	UnitedHealth 2.3% 15/5/2031	1,649,611	0.02
USD 1,600,000	UnitedHealth 3.375% 15/4/2027	1,505,852	0.02
USD 1,942,000	UnitedHealth 3.875% 15/12/2028	1,831,169	0.02
USD 1,500,000	UnitedHealth 4.2% 15/5/2032	1,405,313	0.02
USD 6,900,000	UnitedHealth 5.35% 15/2/2033	7,036,299	0.09
USD 1,575,000	Uniti / Uniti Fiber / CSL Capital 7.875% 15/2/2025	1,606,634	0.02
USD 2,916,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	2,920,593	0.04
USD 1,095,000	University of California 5.77% 15/5/2043	1,179,400	0.02
USD 1,382,090	US Airways 2013-1 Class A Pass Through Trust 3.95% 15/5/2027	1,310,439	0.02
USD 5,250,000	US Bancorp 2.215% 27/1/2028	4,701,774	0.06
USD 3,985,000	US Bancorp 4.548% 22/7/2028	3,878,888	0.05
USD 1,326,000	US Bancorp 5.727% 21/10/2026	1,341,878	0.02
USD 791,457	Velocity Commercial Capital Loan Trust 2017-2 4.24% 25/11/2047	641,659	0.01
USD 132,485	Velocity Commercial Capital Loan Trust 2017-2 5% 25/11/2047	103,176	0.00
USD 126,950	Velocity Commercial Capital Loan Trust 2018-1 4.26% 25/4/2048	112,900	0.00
GBP 1,000,000	Verizon Communications 1.125% 3/11/2028	978,217	0.01
EUR 3,000,000	Verizon Communications 1.125% 19/9/2035	2,203,432	0.03
EUR 2,500,000	Verizon Communications 1.3% 18/5/2033	2,007,676	0.03
USD 2,815,000	Verizon Communications 1.68% 30/10/2030	2,168,758	0.03
USD 2,600,000	Verizon Communications 2.1% 22/3/2028	2,243,000	0.03
USD 1,500,000	Verizon Communications 2.355% 15/3/2032	1,174,484	0.02
USD 6,250,000	Verizon Communications 2.55% 21/3/2031	5,090,422	0.07
USD 202,000	Verizon Communications 2.625% 15/8/2026	185,432	0.00
USD 2,250,000	Verizon Communications 3.15% 22/3/2030	1,965,322	0.03
USD 375,000	Verizon Communications 4.016% 3/12/2029	345,647	0.00
GBP 264,000	Verizon Communications 4.073% 18/6/2024	317,579	0.00
USD 687,000	Verizon Communications 4.125% 16/3/2027	660,061	0.01
EUR 3,066,000	Verizon Communications 4.75% 31/10/2034	3,363,757	0.04
USD 1,505,000	Vertiv 4.125% 15/11/2028	1,307,875	0.02
USD 2,131,000	Viasat 5.625% 15/4/2027	1,930,810	0.03
USD 1,250,000	VICI Properties 4.95% 15/2/2030	1,167,938	0.02
USD 3,066,000	VICI Properties 5.125% 15/5/2032	2,849,479	0.04
USD 1,121,000	VICI Properties 5.625% 15/5/2052	990,362	0.01
USD 3,625,000	VICI Properties / VICI Note 3.5% 15/2/2025	3,423,827	0.04
USD 2,429,000	VICI Properties / VICI Note 3.75% 15/2/2027	2,202,136	0.03
USD 850,000	VICI Properties / VICI Note 3.875% 15/2/2029	738,642	0.01
USD 2,510,000	VICI Properties / VICI Note 4.125% 15/8/2030	2,165,772	0.03
USD 1,858,000	VICI Properties / VICI Note 4.25% 1/12/2026	1,721,298	0.02
USD 138,000	VICI Properties / VICI Note 4.5% 1/9/2026	128,494	0.00
USD 1,633,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,469,333	0.02
USD 2,695,000	VICI Properties / VICI Note 5.625% 1/5/2024	2,674,089	0.03
USD 207,000	VICI Properties / VICI Note 5.75% 1/2/2027	201,887	0.00
USD 1,000,000	Virginia College Building Authority 1.965% 1/2/2032	786,403	0.01
USD 5,790,000	Vistra Operations 3.55% 15/7/2024	5,557,693	0.07
USD 1,763,000	Vistra Operations 5% 31/7/2027	1,638,418	0.02
USD 1,750,000	Vistra Operations 5.125% 13/5/2025	1,700,578	0.02
USD 750,000	VMware 2.2% 15/8/2031	566,929	0.01
USD 1,800,000	VMware 4.65% 15/5/2027	1,734,036	0.02
USD 6,080,000	VMware 4.7% 15/5/2030	5,677,961	0.07
USD 13,818,656	Voyager OPTONE Delaware Trust 3.984% 25/2/2038	3,943,905	0.05
USD 3,000,000	Walt Disney 2% 1/9/2029	2,498,496	0.03
USD 4,920,000	Walt Disney 2.65% 13/1/2031	4,179,042	0.05
USD 750,000	Walt Disney 3.8% 22/3/2030	695,927	0.01
USD 4,292,252	WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust 3.793% 25/2/2046	3,751,624	0.05
USD 528,494	WaMu Mortgage Pass-Through Certificates Series 2006-AR5 Trust 3.783% 25/6/2046	477,786	0.01
USD 1,658,070	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 3.543% 25/6/2047	1,320,462	0.02
USD 5,500,000	Washington Health Care Facilities Authority 4% 1/10/2045	5,064,615	0.07
USD 758,555	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.167% 25/11/2035	522,576	0.01
USD 310,167	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	235,079	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 629,722	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-1 Trust 6.5% 25/2/2036	506,107	0.01
USD 2,369,327	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6% 25/4/2036	2,206,465	0.03
USD 205,814	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6.85% 25/5/2036	170,312	0.00
USD 900,350	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 7% 25/5/2036	745,046	0.01
USD 4,038,308	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust 4.287% 25/10/2036	1,303,961	0.02
USD 3,639,868	Washington Mutural Asset-Backed Certificates WMABS Series 2006-HE4 Trust 4.977% 25/9/2036	1,125,899	0.02
USD 4,416,717	Washington Mutural Asset-Backed Certificates WMABS Series 2006-HE5 Trust 3.838% 25/10/2036	3,352,077	0.04
USD 921,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	783,696	0.01
EUR 4,000,000	Wells Fargo 1.741% 4/5/2030	3,622,213	0.05
USD 1,500,000	Wells Fargo 2.572% 11/2/2031	1,242,962	0.02
GBP 2,400,000	Wells Fargo 3.473% 26/4/2028	2,668,862	0.03
USD 2,602,000	Wells Fargo 4.808% 25/7/2028*	2,528,879	0.03
USD 3,290,000	Wells Fargo 4.897% 25/7/2033	3,125,074	0.04
USD 572,513	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	522,289	0.01
USD 2,633,561	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.249% 15/8/2049	92,641	0.00
USD 448,469	Wells Fargo Commercial Mortgage Trust 2016-NXS5 4.948% 15/1/2059	416,192	0.01
USD 1,543,418	Wells Fargo Commercial Mortgage Trust 2016-NXS5 4.981% 15/1/2059	1,371,401	0.02
USD 830,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	744,096	0.01
USD 960,000	Wells Fargo Commercial Mortgage Trust 2017-C42 4.002% 15/12/2050	859,471	0.01
USD 2,424,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 5.673% 13/12/2031	2,411,107	0.03
USD 896,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.749% 15/6/2036	777,496	0.01
USD 859,552	Wells Fargo Commercial Mortgage Trust 2018-C45 4.727% 15/6/2051	750,458	0.01
USD 941,000	Wells Fargo Commercial Mortgage Trust 2018-C46 4.633% 15/8/2051	861,273	0.01
USD 1,675,000	Welltower 2.05% 15/1/2029	1,369,732	0.02
USD 3,615,000	Welltower 2.75% 15/1/2032	2,875,292	0.04
USD 1,500,000	Welltower OP 4.25% 15/4/2028	1,414,967	0.02
USD 3,270,000	Western Digital 1.5% 1/2/2024	3,144,073	0.04
USD 496,178	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	449,989	0.01
USD 1,711,001	WinWater Mortgage Loan Trust 2014-3 3.977% 20/11/2044	1,500,863	0.02
USD 3,949,291	WinWater Mortgage Loan Trust 2015-5 3.756% 20/8/2045	2,328,306	0.03
USD 1,515,000	Wisconsin Health & Educational Facilities Authority 5% 15/11/2035	1,572,028	0.02
EUR 603,000	WMG Acquisition 2.25% 15/8/2031	481,452	0.01
USD 2,250,000	Workday 3.7% 1/4/2029	2,049,124	0.03
USD 2,685,000	WRKCo 3.9% 1/6/2028	2,483,514	0.03
USD 1,053,000	WRKCo 4.9% 15/3/2029	1,007,871	0.01
USD 391,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	364,093	0.00
USD 2,042,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	1,983,181	0.03
USD 2,416,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,153,110	0.03
USD 2,856,000	Wynn Resorts Finance / Wynn Resorts Capital 7.75% 15/4/2025	2,916,009	0.04
USD 7,845,000	Xerox 5% 15/8/2025	7,308,852	0.09
USD 808,000	XHR 4.875% 1/6/2029	683,099	0.01
USD 699,000	XHR 6.375% 15/8/2025	678,444	0.01
		4,168,228,019	53.65
	Uruguay		
USD 2,023,000	Uruguay Government International Bond 5.75% 28/10/2034	2,179,783	0.03
Total Bonds		6,525,714,361	84.01
COMMERCIAL PAPER			
	United States		
USD 16,329,000	AT&T 0% 19/12/2023	15,603,230	0.20
USD 2,880,000	AT&T 0% 20/12/2023	2,751,536	0.03
USD 3,680,000	Enel Finance America 0% 6/9/2023	3,564,376	0.05
USD 2,500,000	General Motors Financial 0% 4/4/2023	2,487,203	0.03
USD 2,500,000	General Motors Financial 0% 5/4/2023	2,486,837	0.03
USD 2,840,000	General Motors Financial 0% 13/4/2023	2,821,700	0.04
USD 4,980,000	General Motors Financial 0% 10/8/2023	4,851,367	0.06
USD 6,350,000	General Motors Financial 0% 10/10/2023	6,126,559	0.08
Total Commercial Paper		40,692,808	0.52

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
CERTIFICATES OF DEPOSIT			
	Japan		
USD 1,700,000	Mizuho Corporate Bank (New York Branch) 5.48% 4/1/2024	1,699,552	0.02
	United States		
USD 5,390,000	Citibank (New York Branch) 4.06% 1/8/2023	5,364,189	0.07
USD 13,820,000	Citibank (New York Branch) 5% 21/9/2023	13,790,229	0.18
		19,154,418	0.25
Total Certificates of Deposit		20,853,970	0.27
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		6,747,727,536	86.86
Other Transferable Securities			
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS			
	United States		
97,804	Fanatics**	7,625,778	0.10
112,358	Lessen Series C**	1,455,036	0.02
247,879	Versa Networks (Wts 7/10/2032)**	689,104	0.01
2,011,152	Versa Networks Series E**	5,892,676	0.08
		15,662,594	0.21
Total Common / Preferred Stocks (Shares) & Warrants		15,662,594	0.21
BONDS			
	Bermuda		
USD 8,777	DGL2 9.125% 1/4/2024**	-	0.00
	China		
EUR 4,326,000	Natra Foods 0% 13/10/2029**	4,492,530	0.06
USD 5,628,000	Pioneer Midco 10.5% 18/11/2030**	5,529,510	0.07
USD 12,151,000	Sitio Rotalties 0% 21/9/2026**	11,954,154	0.15
		21,976,194	0.28
	Hong Kong		
CNH 917,253	China City Construction International 5.35% 3/7/2017**,***	-	0.00
	India		
USD 116,049	Videocon Industries 2.8% 31/12/2020**,***	-	0.00
	Ireland		
EUR 1,517,000	Capital Four CLO V 0% 8/4/2036**	1,613,640	0.02
EUR 1,600,000	Invesco Euro CLO IX 0% 20/4/2036**	1,701,928	0.02
		3,315,568	0.04
	Jersey		
USD 270,000	Pikes Peak Clo 12 14.087% 20/4/2036**	264,600	0.00
	United States		
USD 1,228,685	ACE Securities Corp Home Equity Loan Trust Series 0% 15/8/2030**	917,288	0.01
USD 9,669,362	American Airlines Pass Through Trust 3.5% 15/12/2027**	8,944,160	0.12
USD 966,625	American Airlines Pass Through Trust 4% 15/12/2025**	940,043	0.01
USD 250,000	Chesapeake Energy 0% 15/6/2021**,***	-	0.00
USD 5,581,000	Chesapeake Energy 0% 15/2/2022**,***	-	0.00
USD 546,000	Chesapeake Energy 0% 15/8/2022**,***	-	0.00
USD 2,391	Lehman Brothers 0% 31/12/2049**	-	0.00
USD 2,391	Lehman Brothers Special Finance 0% 31/12/2049**	-	0.00
USD 8,273,137	Lessen 0% 5/1/2028**	7,942,211	0.10
USD 1,480,000	Sun Country 7% 15/12/2023**	1,459,724	0.02
USD 1,480,000	Sun Country 4.7% 15/12/2025**	1,415,324	0.02
USD 1,905,864	Sun Country 4.84% 15/3/2031**	1,846,401	0.02
USD 10,740,000	Washington Mutual Bank Escrow 0% 6/11/2018**,***	-	0.00
USD 7,220,000	Washington Mutual Bank Escrow 0% 1/5/2018**,***	-	0.00
USD 630,000	Washington Mutual Bank Escrow 0% 16/6/2018**,***	-	0.00
USD 3,780,000	Washington Mutual Bank Escrow 0% 4/2/2018**,***	-	0.00
USD 3,399,000	Washington Mutual Bank Escrow 0% 16/6/2018**,***	-	0.00
		23,465,151	0.30
Total Bonds		49,021,513	0.62
Total Other Transferable Securities		64,684,107	0.83
Total Portfolio		6,812,411,643	87.68
Other Net Assets		956,989,769	12.32
Total Net Assets (USD)		7,769,401,412	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

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Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD	1,451,581	USD	1,000,000	Royal Bank of Canada	15/3/2023	(20,547)
AUD	891,012	USD	619,558	HSBC Bank	15/3/2023	(18,349)
AUD	3,745,000	JPY	335,816,022	Citigroup	15/3/2023	63,585
AUD	998,773	USD	700,000	Standard Chartered Bank	15/3/2023	(26,079)
AUD	710,557	USD	500,000	Commonwealth Bank of Australia	15/3/2023	(20,552)
AUD	4,308,804	USD	2,987,841	Morgan Stanley	15/3/2023	(80,480)
AUD	15,158,226	USD	10,532,035	JP Morgan	15/3/2023	(304,038)
AUD	9,586,687	USD	6,740,274	BNP Paribas	15/3/2023	(271,666)
AUD	2,977,000	USD	2,102,892	Bank of America	14/3/2023	(94,298)
AUD	4,316,000	CAD	4,080,105	Morgan Stanley	14/3/2023	(89,970)
AUD	4,666,000	USD	3,330,085	JP Morgan	14/3/2023	(181,828)
AUD	4,646,000	USD	3,270,759	Citigroup	15/3/2023	(135,875)
AUD	582,220	USD	400,000	Toronto-Dominion	15/3/2023	(7,147)
AUD	5,462,159	USD	3,800,000	State Street	15/3/2023	(114,414)
AUD	1,172,500	USD	816,266	Bank of America	15/3/2023	(25,122)
AUD	6,808,000	USD	4,789,118	Deutsche Bank	14/3/2023	(195,606)
BRL	149,821,895	USD	27,532,641	Goldman Sachs	15/3/2023	1,135,000
BRL	63,898,306	USD	11,952,545	Bank of America	15/3/2023	274,064
BRL	16,420,134	USD	3,222,000	Goldman Sachs	2/3/2023	(71,653)
BRL	102,671,430	USD	19,936,200	HSBC Bank	15/3/2023	(290,555)
BRL	16,478,606	USD	3,168,000	JP Morgan	2/3/2023	(6,436)
BRL	2,631,019	USD	502,400	Citigroup	15/3/2023	1,032
BRL	12,101,931	USD	2,351,000	BNP Paribas	2/3/2023	(29,138)
BRL	12,320,368	USD	2,351,000	Goldman Sachs	4/4/2023	(2,916)
BRL	8,202,835	USD	1,571,000	Deutsche Bank	4/4/2023	(7,659)
CAD	538,890	USD	400,000	Barclays	15/3/2023	(3,490)
CAD	268,883	USD	200,000	Goldman Sachs	15/3/2023	(2,158)
CAD	1,739,165	USD	1,300,000	JP Morgan	15/3/2023	(20,339)
CAD	536,450	USD	400,000	UBS	15/3/2023	(5,285)
CAD	535,935	USD	400,000	HSBC Bank	15/3/2023	(5,664)
CAD	8,864,716	USD	6,640,000	BNP Paribas	15/3/2023	(117,425)
CAD	1,874,430	USD	1,400,000	Morgan Stanley	15/3/2023	(20,812)
CAD	804,262	USD	600,000	Royal Bank of Canada	15/3/2023	(8,232)
CAD	3,097,091	USD	2,315,000	HSBC Bank	14/3/2023	(36,211)
CAD	2,381,984	USD	1,770,000	Citigroup	15/3/2023	(17,359)
CAD	269,027	USD	200,000	Standard Chartered Bank	15/3/2023	(2,052)
CAD	1,083,090	USD	800,000	State Street	15/3/2023	(3,073)
CAD	10,789,990	EUR	7,496,000	UBS	14/3/2023	(40,540)
CHF	93,131	USD	100,000	Royal Bank of Canada	15/3/2023	(286)
CHF	4,951,912	USD	5,405,000	BNP Paribas	15/3/2023	(103,046)
CHF	91,218	USD	100,000	HSBC Bank	15/3/2023	(2,334)
CHF	457,272	USD	500,000	UBS	15/3/2023	(10,404)
CHF	1,386,792	USD	1,500,000	Morgan Stanley	15/3/2023	(15,178)
CHF	2,475,475	USD	2,700,000	JP Morgan	15/3/2023	(49,537)
CHF	2,211,226	USD	2,400,000	Citigroup	15/3/2023	(32,465)
CHF	2,064,836	NZD	3,474,000	BNP Paribas	15/3/2023	63,816
CHF	2,284,138	USD	2,505,000	Deutsche Bank	15/3/2023	(59,399)
CHF	364,142	USD	400,000	Bank of America	15/3/2023	(10,117)
CHF	185,593	USD	200,000	State Street	15/3/2023	(1,288)
CLP	2,548,722,000	USD	3,174,000	Citigroup	14/3/2023	(107,346)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
CLP	7,649,315,100	USD	9,505,000	Toronto-Dominion	14/3/2023	(301,247)
CLP	5,109,782,500	USD	6,312,000	Bank of America	14/3/2023	(163,846)
CNH	17,390,000	USD	2,504,979	JP Morgan	15/3/2023	(599)
CNH	8,695,000	USD	1,254,120	Morgan Stanley	15/3/2023	(1,930)
CNH	8,685,000	USD	1,255,149	HSBC Bank	15/3/2023	(4,400)
CNH	200,420,030	USD	29,267,371	Citigroup	15/3/2023	(404,358)
CNH	54,840,000	USD	7,997,200	Deutsche Bank	15/3/2023	(99,548)
CNH	26,950,000	USD	3,984,918	Nomura	15/3/2023	(103,778)
CNH	44,734,862	EUR	6,080,666	JP Morgan	15/3/2023	(31,014)
CNH	28,690,114	USD	4,245,000	BNP Paribas	15/3/2023	(113,262)
COP	328,666,313	USD	67,508	BNP Paribas	15/3/2023	645
COP	15,079,088,880	USD	3,222,000	Barclays	14/3/2023	(94,468)
COP	14,732,442,000	GBP	2,586,000	HSBC Bank	14/3/2023	(84,234)
COP	15,720,524,000	USD	3,158,000	Toronto-Dominion	14/3/2023	102,570
COP	14,320,183,462	USD	2,865,068	BNY Mellon	10/5/2023	70,172
CZK	264,677,160	USD	12,000,000	Morgan Stanley	14/3/2023	(29,860)
EUR	18,396,876	USD	19,711,742	Citigroup	15/3/2023	(126,665)
EUR	77,909,313	USD	83,739,900	Bank of America	15/3/2023	(798,645)
EUR	42,002,241	USD	45,005,195	Goldman Sachs	15/3/2023	(290,148)
EUR	28,975,882	USD	31,495,194	Morgan Stanley	15/3/2023	(647,843)
EUR	56,200,880	USD	60,401,713	Deutsche Bank	15/3/2023	(570,976)
EUR	22,162,721	USD	23,973,495	HSBC Bank	15/3/2023	(379,347)
EUR	19,019,909	USD	20,497,952	State Street	15/3/2023	(249,601)
EUR	29,428,717	USD	31,656,137	JP Morgan	15/3/2023	(326,701)
EUR	6,271,858	NOK	66,570,000	Bank of America	15/3/2023	222,646
EUR	5,718,212	NOK	60,700,000	Barclays	15/3/2023	202,368
EUR	6,450,957	NOK	68,530,000	BNP Paribas	15/3/2023	223,281
EUR	9,440,000	GBP	8,334,331	State Street	15/3/2023	(69,862)
EUR	100,977,636	USD	109,826,868	BNP Paribas	15/3/2023	(2,327,374)
EUR	648,243	USD	700,000	UBS	15/3/2023	(9,889)
EUR	15,741,335	USD	17,052,143	Barclays	15/3/2023	(294,119)
EUR	2,606,000	CNH	18,946,923	UBS	15/3/2023	45,718
EUR	12,942,150	USD	14,077,682	Citibank	15/3/2023	(299,636)
EUR	2,085,000	JPY	288,564,417	JP Morgan	15/3/2023	102,924
EUR	1,737,333	CNH	12,733,608	BNP Paribas	15/3/2023	15,742
EUR	2,633,000	PLN	12,475,586	HSBC Bank	14/3/2023	(12,504)
EUR	2,633,000	PLN	12,474,085	UBS	14/3/2023	(12,165)
EUR	2,244,000	USD	2,439,636	Royal Bank of Canada	14/3/2023	(50,855)
EUR	4,348,000	USD	4,756,768	JP Morgan	13/3/2023	(128,534)
EUR	1,737,333	CNH	12,698,466	JP Morgan	15/3/2023	20,803
EUR	2,763,278	USD	2,969,021	UBS	14/3/2023	(27,458)
EUR	1,675,000	NOK	18,449,287	Citigroup	15/3/2023	(5,567)
EUR	1,199,404	USD	1,288,725	Morgan Stanley	14/3/2023	(11,936)
EUR	496,965	USD	531,799	Bank of America	14/3/2023	(2,770)
EUR	2,952,000	CAD	4,244,400	JP Morgan	14/3/2023	19,502
EUR	1,193,077	USD	1,278,942	BNY Mellon	10/5/2023	(4,677)
EUR	928,065	HUF	360,000,000	JP Morgan	16/3/2023	(21,975)
GBP	251,166	USD	300,000	Royal Bank of Canada	15/3/2023	4,966
GBP	1,553,584	USD	1,900,000	HSBC Bank	15/3/2023	(13,636)
GBP	8,382,937	EUR	9,440,000	State Street	15/3/2023	128,880
GBP	19,331,522	USD	23,326,118	JP Morgan	15/3/2023	146,264
GBP	81,331	USD	100,000	BNP Paribas	15/3/2023	(1,248)
GBP	241,788	USD	300,000	UBS	15/3/2023	(6,421)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP	12,523,907	USD	15,173,816	Morgan Stanley	15/3/2023	32,743
GBP	80,857	USD	100,000	Citigroup	15/3/2023	(1,823)
GBP	243,183	USD	300,000	Bank of America	15/3/2023	(4,726)
GBP	166,379	USD	200,000	Toronto-Dominion	15/3/2023	2,018
GBP	248,759	USD	300,000	Standard Chartered Bank	15/3/2023	2,044
GBP	7,201,467	USD	8,689,202	Barclays	15/3/2023	54,837
GBP	13,450,000	USD	16,292,926	Goldman Sachs	15/3/2023	38,097
GBP	3,910,000	USD	4,711,054	Morgan Stanley	14/3/2023	36,386
HUF	360,000,000	EUR	909,858	JP Morgan	16/3/2023	41,360
HUF	1,156,263,466	USD	3,172,000	UBS	14/3/2023	74,499
IDR	93,750,000,000	USD	6,015,517	JP Morgan	15/3/2023	130,244
IDR	31,450,000,000	USD	2,015,121	BNP Paribas	15/3/2023	46,577
IDR	58,343,191,818	USD	3,746,986	Barclays	15/3/2023	77,690
IDR	63,310,000,000	USD	4,061,458	UBS	15/3/2023	88,816
IDR	63,310,000,000	USD	4,061,458	Citibank	15/3/2023	88,816
IDR	24,076,565,000	USD	1,588,688	Citibank	17/4/2023	(11,403)
IDR	72,414,286,800	USD	4,834,000	Barclays	14/3/2023	(86,812)
INR	998,375,191	USD	12,001,000	BNP Paribas	15/3/2023	65,984
INR	126,860,000	USD	1,554,466	Citibank	17/4/2023	(24,426)
INR	395,173,040	USD	4,832,000	Bank of America	14/3/2023	(55,388)
JPY	6,583,540,969	USD	48,928,891	Morgan Stanley	15/3/2023	(635,875)
JPY	11,231,368,698	USD	85,749,708	JP Morgan	15/3/2023	(3,362,943)
JPY	357,552,770	USD	2,699,492	UBS	15/3/2023	(76,694)
JPY	3,003,316,095	USD	23,357,728	Deutsche Bank	15/3/2023	(1,327,154)
JPY	1,696,726,352	USD	12,939,447	HSBC Bank	15/3/2023	(493,251)
JPY	7,638,287,720	USD	58,545,178	BNP Paribas	15/3/2023	(2,515,154)
JPY	165,630,000	USD	1,269,018	State Street	15/3/2023	(54,052)
JPY	336,432,075	AUD	3,745,000	Citigroup	15/3/2023	(59,066)
JPY	293,530,000	USD	2,229,534	BNY Mellon	15/3/2023	(76,369)
JPY	221,148,115	USD	1,699,017	Standard Chartered Bank	15/3/2023	(76,802)
JPY	4,597,336,632	USD	35,221,955	Goldman Sachs	15/3/2023	(1,498,575)
JPY	2,251,282,976	USD	17,558,977	Citibank	15/3/2023	(1,044,878)
JPY	288,141,287	EUR	2,085,000	JP Morgan	15/3/2023	(106,028)
JPY	1,339,971,540	USD	10,036,240	Bank of America	15/3/2023	(206,990)
JPY	1,338,937,838	USD	10,317,301	Citigroup	15/3/2023	(495,634)
JPY	263,567,832	NZD	3,140,000	Deutsche Bank	15/3/2023	(7,184)
JPY	943,963,048	USD	7,272,000	BNY Mellon	14/3/2023	(348,672)
JPY	385,712,936	EUR	2,733,000	State Street	14/3/2023	(80,389)
JPY	288,228,191	NZD	3,474,000	JP Morgan	15/3/2023	(32,706)
JPY	280,805,112	NZD	3,355,000	Morgan Stanley	15/3/2023	(13,614)
JPY	53,575,736	USD	400,000	Toronto-Dominion	15/3/2023	(7,000)
KRW	5,180,000,000	USD	4,174,390	Barclays	15/3/2023	(252,422)
KRW	1,930,492,662	USD	1,570,000	BNP Paribas	14/3/2023	(108,564)
KRW	8,035,273,400	USD	6,304,000	Citigroup	14/3/2023	(221,078)
MXN	718,564,066	USD	35,658,978	Royal Bank of Canada	15/3/2023	3,451,085
MXN	616,992,156	USD	31,888,745	Citigroup	15/3/2023	1,692,953
MXN	44,169,416	USD	2,210,000	Morgan Stanley	15/3/2023	194,057
MXN	61,985,880	USD	3,276,000	Royal Bank of Canada	14/3/2023	98,450
MXN	94,941,412	GBP	4,060,000	JP Morgan	14/3/2023	238,950
MXN	148,928,688	USD	7,886,000	Bank of America	14/3/2023	241,084
MXN	15,938,084	USD	835,000	HSBC Bank	15/3/2023	32,479
MXN	61,508,378	USD	3,182,000	HSBC Bank	14/3/2023	166,456

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
MXN	304,910,585	USD	16,294,004	JP Morgan	10/5/2023	124,496
MYR	17,500,000	USD	4,065,041	Goldman Sachs	15/3/2023	(162,028)
NOK	44,600,000	EUR	4,287,296	RBS	15/3/2023	(240,008)
NOK	152,631,143	USD	15,699,637	Bank of America	15/3/2023	(901,286)
NOK	99,896,324	USD	9,851,000	HSBC Bank	15/3/2023	(169,177)
NOK	87,640,000	EUR	8,293,760	Bank of America	15/3/2023	(332,295)
NOK	68,040,000	EUR	6,485,665	Barclays	15/3/2023	(307,739)
NOK	15,120,000	EUR	1,440,209	Morgan Stanley	15/3/2023	(67,268)
NOK	374,808,848	USD	37,239,276	JP Morgan	15/3/2023	(899,689)
NOK	255,438,117	USD	25,792,419	Deutsche Bank	15/3/2023	(1,026,419)
NOK	10,067,409	USD	1,000,000	Royal Bank of Canada	15/3/2023	(23,914)
NOK	47,987,404	USD	4,835,833	BNP Paribas	15/3/2023	(183,215)
NOK	18,613,335	USD	1,895,000	UBS	15/3/2023	(90,344)
NOK	38,057,529	USD	3,837,797	Goldman Sachs	15/3/2023	(147,930)
NOK	32,136,844	USD	3,228,000	Morgan Stanley	15/3/2023	(112,172)
NOK	68,897,875	USD	6,849,666	Citigroup	15/3/2023	(169,674)
NOK	32,823,641	EUR	3,030,000	Goldman Sachs	14/3/2023	(43,255)
NOK	32,097,725	USD	3,222,000	HSBC Bank	14/3/2023	(110,139)
NOK	22,688,645	USD	2,200,000	Toronto-Dominion	15/3/2023	(223)
NOK	18,144,270	EUR	1,675,000	Citigroup	15/3/2023	(24,006)
NOK	24,409,230	USD	2,373,000	JP Morgan	14/3/2023	(6,535)
NOK	48,821,387	USD	4,719,000	Deutsche Bank	14/3/2023	14,214
NZD	2,198,674	USD	1,400,000	Royal Bank of Canada	15/3/2023	(41,190)
NZD	2,523,760	USD	1,600,000	HSBC Bank	15/3/2023	(40,282)
NZD	316,411	USD	200,000	BNP Paribas	15/3/2023	(4,454)
NZD	2,665,791	USD	1,700,000	State Street	15/3/2023	(52,504)
NZD	1,588,850	USD	1,000,000	Morgan Stanley	15/3/2023	(18,069)
NZD	3,474,000	CHF	2,054,878	JP Morgan	15/3/2023	(53,154)
NZD	4,090,676	USD	2,601,656	JP Morgan	15/3/2023	(73,561)
NZD	3,474,000	JPY	289,816,713	BNP Paribas	15/3/2023	21,054
NZD	2,559,628	USD	1,600,000	Toronto-Dominion	15/3/2023	(18,114)
NZD	635,100	USD	400,000	Standard Chartered Bank	15/3/2023	(7,499)
NZD	7,333,750	JPY	611,233,276	Deutsche Bank	15/3/2023	48,710
NZD	2,516,250	JPY	207,292,449	Bank of America	15/3/2023	34,501
NZD	5,020,000	USD	3,175,700	Goldman Sachs	14/3/2023	(73,276)
SEK	376,309,184	USD	36,311,393	JP Morgan	15/3/2023	(167,085)
SEK	50,170,000	USD	4,813,832	Deutsche Bank	15/3/2023	4,971
SEK	12,641,689	USD	1,200,000	Royal Bank of Canada	15/3/2023	14,228
SEK	25,984,991	USD	2,500,000	HSBC Bank	15/3/2023	(4,155)
SEK	17,827,633	USD	1,700,000	BNP Paribas	15/3/2023	12,335
SEK	17,828,077	USD	1,705,000	Citibank	15/3/2023	7,378
SEK	2,044,729	USD	200,000	UBS	15/3/2023	(3,605)
SEK	42,498,979	USD	4,107,333	Citigroup	15/3/2023	(25,327)
SEK	60,322,455	USD	5,794,309	Bank of America	15/3/2023	(367)
SEK	4,242,304	USD	400,000	Toronto-Dominion	15/3/2023	7,471
SEK	70,500,000	USD	6,772,562	Goldman Sachs	15/3/2023	(1,072)
SGD	14,460,000	USD	10,675,211	BNP Paribas	15/3/2023	61,472
SGD	14,460,000	USD	10,656,644	Bank of America	15/3/2023	80,039
SGD	5,350,000	USD	4,037,437	Goldman Sachs	15/3/2023	(65,013)
SGD	5,359,307	USD	4,006,000	UBS	14/3/2023	(26,766)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
THB	139,000,000	USD	3,978,981	Barclays	15/3/2023	(40,581)
THB	101,317,720	USD	3,106,000	BNY Mellon	14/3/2023	(235,580)
THB	132,400,000	USD	3,963,360	Goldman Sachs	15/3/2023	(211,963)
TWD	25,700,000	USD	847,350	Barclays	15/3/2023	(5,799)
TWD	25,700,000	USD	848,371	JP Morgan	15/3/2023	(6,820)
TWD	121,800,000	USD	4,078,762	BNP Paribas	15/3/2023	(90,398)
USD	3,691,503	TWD	111,400,000	Barclays	15/3/2023	43,688
USD	7,753,821	JPY	1,008,373,970	UBS	15/3/2023	356,977
USD	1,009,208,006	EUR	944,982,986	UBS	15/3/2023	3,191,244
USD	5,020,868	CNH	34,770,000	Morgan Stanley	15/3/2023	13,550
USD	8,882,023	HKD	69,214,000	BNY Mellon	15/3/2023	57,896
USD	4,746,939	EUR	4,459,647	Bank of America	14/3/2023	(441)
USD	88,732,676	EUR	82,358,905	JP Morgan	15/3/2023	1,054,444
USD	46,686,165	CNH	323,955,298	Royal Bank of Canada	15/3/2023	32,514
USD	5,687,004	EUR	5,303,553	Royal Bank of Canada	15/3/2023	40,909
USD	174,988,803	EUR	161,864,846	Deutsche Bank	15/3/2023	2,673,215
USD	16,942,485	SEK	172,887,641	BNP Paribas	15/3/2023	336,713
USD	26,293,341	JPY	3,396,955,054	HSBC Bank	15/3/2023	1,375,260
USD	6,189,172	KRW	8,000,000,000	Toronto-Dominion	15/3/2023	132,080
USD	99,673,372	EUR	92,219,370	Bank of America	15/3/2023	1,497,816
USD	92,855,648	EUR	85,798,810	Citigroup	15/3/2023	1,515,335
USD	32,756,548	EUR	30,331,000	Commonwealth Bank of Australia	15/3/2023	466,556
USD	3,994,448	KRW	5,180,000,000	Bank of America	15/3/2023	72,481
USD	2,035,908	TWD	61,800,000	BNP Paribas	15/3/2023	12,255
USD	114,977,605	EUR	106,331,348	BNP Paribas	15/3/2023	1,778,617
USD	45,702,610	NOK	461,122,567	JP Morgan	15/3/2023	994,475
USD	3,901,133	CAD	5,312,950	BNP Paribas	15/3/2023	(8,086)
USD	245,627,664	GBP	201,322,125	Toronto-Dominion	15/3/2023	1,181,844
USD	5,523,569	AUD	8,165,500	Deutsche Bank	15/3/2023	13,906
USD	14,728,294	SGD	19,810,000	UBS	15/3/2023	19,187
USD	10,705,173	SGD	14,460,000	Barclays	15/3/2023	(31,510)
USD	604,633	AUD	901,000	State Street	15/3/2023	(3,316)
USD	22,531,255	JPY	2,994,379,668	Morgan Stanley	15/3/2023	566,233
USD	17,067,732	NOK	171,078,524	Deutsche Bank	15/3/2023	480,816
USD	4,467,870	AUD	6,409,954	Morgan Stanley	15/3/2023	144,220
USD	6,207,866	EUR	5,784,956	HSBC Bank	15/3/2023	49,276
USD	53,724,164	JPY	7,029,473,503	JP Morgan	15/3/2023	2,160,048
USD	369,853	JPY	47,907,005	Barclays	15/3/2023	18,435
USD	26,138,986	SEK	270,543,844	JP Morgan	15/3/2023	153,385
USD	26,793,710	SEK	275,577,960	Deutsche Bank	15/3/2023	324,586
USD	5,885,801	JPY	766,277,568	BNP Paribas	15/3/2023	264,835
USD	600,000	CAD	816,826	Royal Bank of Canada	15/3/2023	(1,013)
USD	6,340,000	CAD	8,472,878	HSBC Bank	15/3/2023	105,736
USD	2,100,000	CHF	1,931,338	HSBC Bank	15/3/2023	32,140
USD	25,600,196	EUR	23,813,886	Barclays	15/3/2023	248,239
USD	100,000	GBP	82,793	HSBC Bank	15/3/2023	(528)
USD	1,200,000	SEK	12,543,496	HSBC Bank	15/3/2023	(4,796)
USD	7,215,000	NOK	72,433,682	HSBC Bank	15/3/2023	195,737
USD	200,000	AUD	291,539	Standard Chartered Bank	15/3/2023	3,284
USD	500,000	NZD	787,498	Standard Chartered Bank	15/3/2023	13,315

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Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	1,400,000	CHF	1,278,421	Standard Chartered Bank	15/3/2023	31,209
USD	37,974,810	EUR	35,029,000	State Street	15/3/2023	683,386
USD	1,571,536	JPY	207,082,516	Royal Bank of Canada	15/3/2023	52,499
USD	3,809,393	ZAR	67,720,810	Citigroup	15/3/2023	125,234
USD	2,485,000	NOK	25,329,069	BNP Paribas	15/3/2023	29,221
USD	1,600,000	NZD	2,490,999	Morgan Stanley	15/3/2023	60,528
USD	10,856,359	GBP	9,012,057	Morgan Stanley	15/3/2023	(86,102)
USD	6,115,000	NOK	62,600,919	Morgan Stanley	15/3/2023	45,528
USD	1,200,000	AUD	1,735,170	HSBC Bank	15/3/2023	29,196
USD	76,199,467	EUR	70,570,949	Morgan Stanley	15/3/2023	1,070,539
USD	12,259,885	IDR	188,082,000,000	Bank of America	15/3/2023	(69,788)
USD	2,687,708	EUR	2,495,333	Citibank	15/3/2023	31,209
USD	1,701,071	NZD	2,671,350	Bank of America	15/3/2023	50,139
USD	300,000	CHF	274,068	BNP Paribas	15/3/2023	6,559
USD	200,000	NZD	312,651	HSBC Bank	15/3/2023	6,777
USD	11,718,794	IDR	181,236,000,000	HSBC Bank	15/3/2023	(162,086)
USD	747,044	EUR	694,000	BNY Mellon	15/3/2023	8,221
USD	86,714,932	EUR	80,098,293	Standard Chartered Bank	15/3/2023	1,443,316
USD	9,324,231	GBP	7,673,430	Royal Bank of Canada	15/3/2023	7,134
USD	200,000	NOK	1,996,477	UBS	15/3/2023	6,432
USD	537,280	GBP	442,756	UBS	15/3/2023	(316)
USD	700,000	SEK	7,314,800	UBS	15/3/2023	(2,583)
USD	200,000	AUD	289,151	UBS	15/3/2023	4,895
USD	500,000	NZD	778,130	UBS	15/3/2023	19,104
USD	1,300,000	SEK	13,521,837	Morgan Stanley	15/3/2023	1,234
USD	1,100,000	JPY	141,736,100	Citibank	15/3/2023	60,307
USD	5,902,809	AUD	8,397,866	JP Morgan	15/3/2023	236,356
USD	600,000	NZD	937,686	JP Morgan	15/3/2023	20,497
USD	42,473,949	JPY	5,546,796,230	Bank of America	15/3/2023	1,785,888
USD	1,705,000	SEK	17,676,928	Citibank	15/3/2023	7,140
USD	52,984,323	EUR	48,897,000	RBS	15/3/2023	929,205
USD	3,558,767	AUD	5,123,664	BNP Paribas	15/3/2023	101,579
USD	16,701,036	GBP	13,622,048	State Street	15/3/2023	161,111
USD	3,112,234	JPY	396,560,000	Société Générale	15/3/2023	203,302
USD	800,000	NZD	1,258,854	BNP Paribas	15/3/2023	22,011
USD	55,010,762	JPY	7,091,000,000	Deutsche Bank	15/3/2023	2,995,323
USD	900,000	CHF	816,942	Bank of America	15/3/2023	25,310
USD	8,564,937	GBP	7,152,635	Barclays	15/3/2023	(119,811)
USD	2,970,844	GBP	2,447,658	Commonwealth Bank of Australia	15/3/2023	(1,109)
USD	900,000	SEK	9,223,660	Barclays	15/3/2023	14,072
USD	1,000,000	CAD	1,346,571	Morgan Stanley	15/3/2023	9,205
USD	6,080,000	NOK	60,192,164	Standard Chartered Bank	15/3/2023	248,288
USD	1,580,420	ZAR	27,620,000	Morgan Stanley	17/4/2023	82,102
USD	8,705,778	MXN	162,338,340	Goldman Sachs	15/3/2023	(129,987)
USD	300,000	CHF	274,347	Goldman Sachs	15/3/2023	6,260
USD	1,715,000	ZAR	29,622,337	Citibank	15/3/2023	103,481
USD	41,489,067	GBP	34,501,527	JP Morgan	15/3/2023	(402,773)
USD	4,993,367	GBP	4,023,000	Standard Chartered Bank	15/3/2023	108,630
USD	3,200,000	ZAR	55,435,395	BNP Paribas	15/3/2023	184,194

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	6,819,445	AUD	9,596,976	Citigroup	15/3/2023	343,895
USD	1,700,000	NZD	2,619,815	Citigroup	15/3/2023	80,918
USD	1,332,596	GBP	1,086,899	Citigroup	15/3/2023	12,881
USD	2,425,227	AUD	3,415,000	Barclays	15/3/2023	120,959
USD	1,836,057	SEK	18,750,000	Goldman Sachs	15/3/2023	35,129
USD	500,000	CHF	457,847	Royal Bank of Canada	15/3/2023	9,789
USD	1,335,000	NOK	13,176,450	Bank of America	15/3/2023	57,477
USD	300,000	CAD	400,940	Citigroup	15/3/2023	4,992
USD	5,070,000	CAD	6,781,624	JP Morgan	15/3/2023	80,144
USD	4,579,704	GBP	3,706,000	HSBC Bank	14/3/2023	79,956
USD	411,000	ZAR	7,174,516	Barclays	14/3/2023	20,654
USD	3,295,967	AUD	4,666,000	Bank of America	14/3/2023	147,711
USD	4,767,802	NZD	7,370,000	HSBC Bank	14/3/2023	213,048
USD	813,000	CAD	1,087,616	Royal Bank of Canada	14/3/2023	12,750
USD	3,222,000	NOK	32,078,148	HSBC Bank	14/3/2023	112,037
USD	2,424,000	SGD	3,183,333	HSBC Bank	14/3/2023	60,406
USD	2,505,000	CHF	2,292,659	UBS	15/3/2023	50,277
USD	4,389,429	THB	147,320,000	Goldman Sachs	15/3/2023	215,292
USD	11,243,000	CLP	9,148,429,100	JP Morgan	14/3/2023	235,494
USD	16,864,332	JPY	2,220,271,315	Citigroup	15/3/2023	577,718
USD	4,184,776	MXN	78,786,078	JP Morgan	15/3/2023	(103,400)
USD	600,000	AUD	846,685	Bank of America	15/3/2023	28,700
USD	1,600,000	CAD	2,131,307	Bank of America	15/3/2023	31,804
USD	5,605,000	CHF	5,103,226	JP Morgan	15/3/2023	141,038
USD	3,408,166	NOK	34,292,418	Citigroup	15/3/2023	83,345
USD	11,927,470	MXN	222,927,992	Citigroup	15/3/2023	(206,073)
USD	3,174,000	BRL	16,025,240	Bank of America	2/3/2023	99,418
USD	12,601,297	MXN	239,294,843	Barclays	10/5/2023	(283,998)
USD	3,686,185	THB	124,080,000	Citigroup	15/3/2023	170,525
USD	6,322,000	MXN	118,263,488	HSBC Bank	14/3/2023	(116,149)
USD	3,178,484	NZD	4,964,000	UBS	14/3/2023	110,670
USD	9,039,672	JPY	1,223,015,033	Toronto-Dominion	15/3/2023	68,347
USD	3,256,000	COP	15,636,940,000	Bank of America	14/3/2023	12,766
USD	4,245,000	CNH	28,820,362	JP Morgan	15/3/2023	94,504
USD	11,241,392	JPY	1,495,701,643	Goldman Sachs	15/3/2023	269,797
USD	1,500,000	CHF	1,387,459	Toronto-Dominion	15/3/2023	14,463
USD	1,800,000	CAD	2,423,846	Toronto-Dominion	15/3/2023	16,557
USD	12,068,590	CNH	81,790,000	Citigroup	15/3/2023	289,798
USD	4,073,557	MYR	17,500,000	Barclays	15/3/2023	170,544
USD	7,867,612	EUR	7,297,918	JP Morgan	10/5/2023	73,068
USD	3,196,000	MXN	60,696,514	Citigroup	14/3/2023	(108,260)
USD	6,338,000	ZAR	113,479,790	Citigroup	14/3/2023	163,880
USD	3,168,000	MXN	60,314,938	UBS	14/3/2023	(115,486)
USD	3,168,000	JPY	414,654,450	JP Morgan	14/3/2023	126,792
USD	3,256,000	BRL	17,204,232	BNP Paribas	2/3/2023	(44,782)
USD	200,000	CHF	183,287	Morgan Stanley	15/3/2023	3,757
USD	1,156,970	EUR	1,066,876	Morgan Stanley	14/6/2023	15,216
USD	1,737,333	SEK	18,303,046	Citigroup	15/3/2023	(20,665)
USD	1,602,254	EUR	1,490,000	Royal Bank of Canada	14/6/2023	7,677
USD	2,528,769	SGD	3,360,000	State Street	15/3/2023	33,938

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	3,170,000	JPY	419,337,110	BNP Paribas	14/3/2023	94,448
USD	50,266,380	MXN	945,787,073	JP Morgan	10/5/2023	(661,356)
USD	4,636,484	EUR	4,305,812	Citigroup	10/5/2023	37,660
USD	7,605,614	COP	36,978,495,491	Bank of America	10/5/2023	26,048
USD	4,792,000	TWD	143,007,656	Bank of America	16/5/2023	98,750
USD	9,760,299	ZAR	176,219,154	State Street	10/5/2023	218,659
USD	3,164,000	KRW	4,061,626,800	Deutsche Bank	14/3/2023	89,238
USD	1,582,000	SGD	2,112,952	Bank of America	14/3/2023	13,153
USD	3,164,000	COP	15,437,156,000	Barclays	14/3/2023	(37,798)
USD	2,373,000	NOK	24,224,636	JP Morgan	14/3/2023	24,431
USD	167,367	TWD	4,993,177	BNP Paribas	21/6/2023	2,750
USD	3,520,000	CLP	2,815,770,410	Bank of America	14/3/2023	132,029
USD	2,790,000	CLP	2,216,543,750	BNP Paribas	14/3/2023	123,027
USD	2,389,095	MXN	45,012,334	Morgan Stanley	10/5/2023	(34,681)
USD	3,158,000	MXN	58,736,606	Goldman Sachs	14/3/2023	(39,564)
USD	4,044,176	IDR	61,520,000,000	BNP Paribas	15/3/2023	11,245
USD	800,000	EUR	749,231	Toronto-Dominion	15/3/2023	2,379
USD	4,820,000	HUF	1,751,604,774	Goldman Sachs	14/3/2023	(98,068)
USD	19,483,583	GBP	16,310,000	Goldman Sachs	15/3/2023	(320,059)
USD	400,000	SEK	4,190,098	Toronto-Dominion	15/3/2023	(2,457)
USD	15,905,517	BRL	83,112,324	Deutsche Bank	15/3/2023	2,406
USD	800,000	SEK	8,310,490	State Street	15/3/2023	1,782
USD	400,000	NOK	4,126,125	State Street	15/3/2023	(48)
USD	300,000	JPY	40,296,990	State Street	15/3/2023	4,405
USD	4,719,000	NOK	48,807,909	Deutsche Bank	14/3/2023	(12,907)
USD	4,236,056	GBP	3,520,000	Bank of America	15/3/2023	(37,937)
USD	500,000	GBP	415,719	BNP Paribas	15/3/2023	(4,767)
USD	3,134,000	ZAR	57,649,146	JP Morgan	14/3/2023	(2,530)
USD	3,134,000	MXN	58,108,265	JP Morgan	31/3/2023	(18,544)
USD	417,500	MXN	7,695,308	Morgan Stanley	15/3/2023	(1,341)
USD	7,854,207	MXN	144,636,793	Citibank	15/3/2023	(18,096)
USD	6,809,180	NOK	70,400,000	Goldman Sachs	15/3/2023	(16,451)
USD	1,941,111	IDR	29,600,000,000	Goldman Sachs	15/3/2023	689
ZAR	230,205,385	USD	13,006,000	Citigroup	15/3/2023	(482,329)
ZAR	49,904,389	USD	2,900,000	JP Morgan	15/3/2023	(185,093)
ZAR	29,032,034	USD	1,715,000	BNP Paribas	15/3/2023	(135,594)
ZAR	17,100,000	USD	997,963	Bank of America	15/3/2023	(67,686)
ZAR	1,257,153	USD	72,000	BNY Mellon	14/3/2023	(3,602)
ZAR	55,450,414	USD	3,174,000	BNP Paribas	14/3/2023	(157,096)
ZAR	54,900,990	EUR	2,916,000	Bank of America	14/3/2023	(117,128)
ZAR	17,375,500	USD	1,000,000	HSBC Bank	15/3/2023	(54,735)
ZAR	89,168,864	USD	4,879,057	Morgan Stanley	10/5/2023	(50,881)
ZAR	44,440,969	USD	2,426,901	BNP Paribas	10/5/2023	(20,581)
ZAR	57,509,213	USD	3,134,000	Bank of America	14/3/2023	(5,083)
Net unrealised appreciation						13,219,014
AUD Hedged Share Class						
AUD	90,158,880	USD	62,981,916	BNY Mellon	15/3/2023	(2,146,209)
USD	898,878	AUD	1,296,776	BNY Mellon	15/3/2023	23,869
Net unrealised depreciation						(2,122,340)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CAD Hedged Share Class						
CAD	1,281,543,863	USD	956,057,675	BNY Mellon	15/3/2023	(13,107,985)
USD	22,321,629	CAD	29,821,375	BNY Mellon	15/3/2023	379,291
Net unrealised depreciation						(12,728,694)
CHF Hedged Share Class						
CHF	194,968,623	USD	212,722,840	BNY Mellon	15/3/2023	(3,966,093)
USD	3,197,493	CHF	2,954,322	BNY Mellon	15/3/2023	34,282
Net unrealised depreciation						(3,931,811)
CNH Hedged Share Class						
CNY	27,057	USD	3,996	BNY Mellon	15/3/2023	(99)
USD	46	CNY	316	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(99)
EUR Hedged Share Class						
EUR	1,143,636,545	USD	1,233,221,975	BNY Mellon	15/3/2023	(15,708,155)
USD	23,183,986	EUR	21,658,152	BNY Mellon	15/3/2023	126,891
Net unrealised depreciation						(15,581,264)
GBP Hedged Share Class						
GBP	283,693,398	USD	344,871,288	BNY Mellon	15/3/2023	(409,990)
USD	3,222,373	GBP	2,676,640	BNY Mellon	15/3/2023	(27,604)
Net unrealised depreciation						(437,594)
HKD Hedged Share Class						
HKD	3,005,512	USD	383,754	BNY Mellon	15/3/2023	(579)
USD	4,526	HKD	35,463	BNY Mellon	15/3/2023	5
Net unrealised depreciation						(574)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY Hedged Share Class						
JPY	52,172,460,782	USD	400,075,373	BNY Mellon	15/3/2023	(17,334,908)
USD	4,719,388	JPY	623,765,583	BNY Mellon	15/3/2023	143,528
Net unrealised depreciation						(17,191,380)
PLN Hedged Share Class						
PLN	96,727,090	USD	21,890,809	BNY Mellon	15/3/2023	(63,979)
USD	375,197	PLN	1,678,151	BNY Mellon	15/3/2023	(3,489)
Net unrealised depreciation						(67,468)
SEK Hedged Share Class						
SEK	9,645,314	USD	930,189	BNY Mellon	15/3/2023	(3,759)
USD	10,409	SEK	108,389	BNY Mellon	15/3/2023	(2)
Net unrealised depreciation						(3,761)
SGD Hedged Share Class						
SGD	106,998,671	USD	80,965,136	BNY Mellon	15/3/2023	(1,517,141)
USD	1,069,727	SGD	1,425,477	BNY Mellon	15/3/2023	11,295
Net unrealised depreciation						(1,505,846)
Total net unrealised depreciation						(40,351,817)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(678)	EUR	Euro BOBL	March 2023	1,987,215
497	EUR	Euro Bund	March 2023	(1,244,753)
(129)	EUR	Euro BUXL	March 2023	1,677,007
(484)	EUR	Euro Schatz	March 2023	489,262
(870)	EUR	Euro-BTP	March 2023	1,921,557
126	EUR	Euro-OAT	March 2023	(773,856)
(380)	JPY	Nikkei 225 Index	March 2023	(1,099,879)
265	JPY	TOPIX Index	March 2023	1,281,133
(162)	JPY	Japanese 10 Year Bond (OSE)	March 2023	(321,504)
343	AUD	Australian 10 Year Bond	March 2023	(1,233,033)
(8)	EUR	Dax Index	March 2023	11,142
(326)	EUR	EURO STOXX 50 Index	March 2023	(851,748)
66	EUR	EURO STOXX Banks Index	March 2023	21,404
10	GBP	FTSE 100 Index	March 2023	38,663
305	USD	MSCI Emerging Markets Index	March 2023	(1,159,296)
(62)	USD	NASDAQ 100 E-Mini Index	March 2023	(123,892)
(281)	USD	Russell 2000 E-Mini Index	March 2023	(1,027,272)
(430)	USD	S&P 500 E-Mini Index	March 2023	2,925,887
29	KRW	Korean 10 Year Bond	March 2023	(17,971)
349	KRW	Korean 3 Year Bond	March 2023	(231,083)
(63)	AUD	90 Day Bank Bill	June 2023	54,461
(47)	JPY	Japanese 10 Year Bond (OSE)	June 2023	(47,295)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(373)	EUR	3 Month EURIBOR	June 2023	90,296
(345)	CAD	Banker's Acceptance	June 2023	123,735
(360)	USD	US Long Bond (CBT)	June 2023	499,480
(6,796)	USD	US Treasury 10 Year Note (CBT)	June 2023	5,814,557
(7,919)	USD	US Ultra 10 Year Note	June 2023	5,744,356
400	USD	US Ultra Bond (CBT)	June 2023	(492,217)
(1)	GBP	Long Gilt	June 2023	1,625
(1,214)	USD	US Treasury 2 Year Note (CBT)	June 2023	398,458
(7,307)	USD	US Treasury 5 Year Note (CBT)	June 2023	2,881,407
(120)	AUD	90 Day Bank Bill	September 2023	100,241
(373)	EUR	3 Month EURIBOR	September 2023	201,671
220	USD	3 Month SOFR	September 2023	(179,338)
638	GBP	3 Month SONIA	September 2023	(378,365)
120	AUD	90 Day Bank Bill	March 2024	(116,912)
37	GBP	3 Month SONIA	March 2024	37,874
63	AUD	90 Day Bank Bill	June 2024	(77,392)
53	GBP	3 Month SONIA	June 2024	(152,297)
(16)	USD	3 Month SOFR	September 2024	14,400
100	GBP	3 Month SONIA	September 2024	(308,343)
373	EUR	3 Month EURIBOR	December 2024	(412,244)
(26)	USD	3 Month SOFR	December 2024	63,125
95	GBP	3 Month SONIA	December 2024	(282,193)
37	GBP	3 Month SONIA	March 2025	12,351
Total				15,860,424

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (720,000)	Fund provides default protection on thyssenkrupp; and receives Fixed 1%	Bank of America	20/12/2023	21,363	(863)
CDS	USD 5,940,000	Fund receives default protection on CDX.NA.HY.35.V2; and pays Fixed 5%	Bank of America	20/12/2025	83,940	(204,523)
CDS	EUR (167,547)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2027	1,976	(39,733)
CDS	EUR (312,448)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2027	3,684	(74,096)
CDS	EUR (596,745)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	6,450	(84,854)
CDS	EUR 1,600,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	Bank of America	20/12/2027	(11,173)	90,125
CDS	USD 3,265,216	Fund receives default protection on ITRAXX.ASIA.XJ.IG.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	(16,343)	19,826
CDS	EUR 15,260,000	Fund receives default protection on ITRAXX.EUR.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	3,265	(146,298)
CDS	USD 3,732,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Bank of America	20/12/2027	(16,137)	25,478
CDS	USD 370,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/12/2027	4,655	99,739
CDS	EUR 764,000	Fund receives default protection on SES; and pays Fixed 1%	Bank of America	20/12/2027	(9,339)	10,089
CDS	EUR 1,660,000	Fund receives default protection on Solvay; and pays Fixed 1%	Bank of America	20/12/2027	(60,104)	(16,445)
CDS	USD 856,000	Fund receives default protection on Beazer Homes USA; and pays Fixed 5%	Barclays	20/6/2024	(18,083)	(33,005)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 515,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(14,705)	29,203
CDS	USD 215,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(6,660)	12,191
CDS	USD 250,000	Fund receives default protection on Staples; and pays Fixed 5%	Barclays	20/6/2024	(9,370)	9,851
CDS	USD 500,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Barclays	20/6/2024	(23,130)	(24,633)
CDS	EUR (800,000)	Fund provides default protection on Telecom Italia; and receives Fixed 5%	Barclays	20/12/2024	13,897	47,413
CDS	USD 3,044,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(27,857)	137
CDS	USD 3,045,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(27,866)	137
CDS	USD 3,040,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(27,820)	137
CDS	USD 3,044,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(27,328)	137
CDS	USD 4,260,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(38,245)	192
CDS	USD 1,844,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(16,555)	83
CDS	USD (525,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(39,540)	50,017
CDS	USD (510,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(47,755)	48,588
CDS	USD (725,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(61,565)	69,071
CDS	USD (256,667)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(22,590)	24,453
CDS	EUR (593,333)	Fund provides default protection on Altice France; and receives Fixed 5%	Barclays	20/12/2025	13,579	(295)
CDS	EUR (26,683)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	1,762	2,620
CDS	EUR (900,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	68,223	88,362
CDS	EUR (187,806)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	1,573	(44,538)
CDS	EUR (100,709)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	844	(23,883)
CDS	EUR (283,073)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	2,371	(67,130)
CDS	USD (450,000)	Fund provides default protection on NRG Energy; and receives Fixed 5%	Barclays	20/12/2027	837	28,706
CDS	EUR (1,154,000)	Fund provides default protection on Picard Bondco; and receives Fixed 5%	Barclays	20/12/2027	(3,056)	(88,718)
CDS	EUR 593,333	Fund receives default protection on Altice France; and pays Fixed 5%	Barclays	20/12/2027	(9,411)	38,165
CDS	USD 17,587,998	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(180,047)	941,035
CDS	USD 25,193,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(257,899)	1,347,935
CDS	USD 1,866,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(10,230)	99,839
CDS	USD 6,078,440	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(102,490)	(21,940)
CDS	USD 8,036,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(33,190)	608,558
CDS	JPY 324,000,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(11,777)	(21,969)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	JPY 635,434,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(21,145)	(43,086)
CDS	JPY 324,000,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(9,028)	(21,969)
CDS	JPY 271,180,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(496)	(18,388)
CDS	USD 4,085,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(64,048)	27,888
CDS	USD 515,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Barclays	20/12/2027	(5,342)	19,226
CDS	USD 240,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/12/2027	4,678	64,695
CDS	EUR 412,000	Fund receives default protection on Solvay; and pays Fixed 1%	Barclays	20/12/2027	1,223	(4,082)
CDS	EUR (810,000)	Fund provides default protection on thyssenkrupp; and receives Fixed 1%	BNP Paribas	20/6/2023	19,094	(148)
CDS	EUR (940,000)	Fund provides default protection on thyssenkrupp; and receives Fixed 1%	BNP Paribas	20/6/2023	22,159	(172)
CDS	EUR (577,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	BNP Paribas	20/12/2023	(45,027)	(98,847)
CDS	USD 750,000	Fund receives default protection on Beazer Homes USA; and pays Fixed 5%	BNP Paribas	20/6/2024	(17,386)	(28,918)
CDS	USD 500,000	Fund receives default protection on Beazer Homes USA; and pays Fixed 5%	BNP Paribas	20/6/2024	(10,980)	(19,279)
CDS	USD 500,000	Fund receives default protection on Xerox; and pays Fixed 1%	BNP Paribas	20/6/2024	(6,603)	5,866
CDS	USD 1,250,000	Fund receives default protection on Boeing; and pays Fixed 1%	BNP Paribas	20/12/2024	2,757	(6,249)
CDS	USD (818,182)	Fund provides default protection on CCO / CCO Capital; and receives Fixed 5%	BNP Paribas	20/12/2025	(88,527)	60,232
CDS	USD (490,909)	Fund provides default protection on CCO / CCO Capital; and receives Fixed 5%	BNP Paribas	20/12/2025	(52,859)	36,139
CDS	EUR 4,610,000	Fund receives default protection on Anheuser Busch Inbev; and pays Fixed 1%	BNP Paribas	20/12/2027	(56,608)	(67,999)
CDS	USD 750,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/12/2027	(21,123)	(11,060)
CDS	USD 2,755,208	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	12,591	208,649
CDS	USD 4,132,812	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	23,491	312,973
CDS	USD 2,660,980	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	13,080	201,513
CDS	EUR 2,500,000	Fund receives default protection on Commerzbank; and pays Fixed 1%	BNP Paribas	20/12/2027	(207,167)	108,472
CDS	EUR 3,464,774	Fund receives default protection on HSBC; and pays Fixed 1%	BNP Paribas	20/12/2027	(6,075)	21,694
CDS	EUR 247,191	Fund receives default protection on INEOS; and pays Fixed 5%	BNP Paribas	20/12/2027	4,359	(21,189)
CDS	EUR 1,310,000	Fund receives default protection on Intesa Sanpaolo; and pays Fixed 1%	BNP Paribas	20/12/2027	(33,440)	68,806
CDS	USD 1,554,784	Fund receives default protection on ITRAXX.ASIA.XJ.IG.38.V1; and pays Fixed 1%	BNP Paribas	20/12/2027	(15,496)	9,440
CDS	EUR 2,690,241	Fund receives default protection on Mercedes-Benz; and pays Fixed 1%	BNP Paribas	20/12/2027	(92,679)	(40,571)
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2024	(350)	22,115
CDS	USD 750,000	Fund receives default protection on Staples; and pays Fixed 5%	Citibank	20/6/2024	26,387	29,553
CDS	USD 215,000	Fund receives default protection on Ally Financial; and pays Fixed 5%	Citibank	20/6/2025	(5,551)	(16,186)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 325,000	Fund receives default protection on Ally Financial; and pays Fixed 5%	Citibank	20/6/2025	(8,394)	(24,467)
CDS	EUR 1,891,000	Fund receives default protection on Electricite de France; and pays Fixed 1%	Citibank	20/6/2025	(10,142)	(18,744)
CDS	USD 250,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Citibank	20/6/2027	(8,930)	(19,309)
CDS	EUR (82,139)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2027	1,281	(19,479)
CDS	EUR (84,622)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2027	1,319	(20,068)
CDS	USD (250,000)	Fund provides default protection on NRG Energy; and receives Fixed 5%	Citibank	20/12/2027	(73)	15,948
CDS	EUR 5,440,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/12/2027	(184,162)	(97,531)
CDS	USD 5,144,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Citibank	20/12/2027	55,699	389,550
CDS	USD 425,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Citibank	20/12/2027	(1,734)	15,866
CDS	USD 150,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	989	40,435
CDS	USD 230,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(305)	62,000
CDS	USD 1,000,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/12/2027	(13,625)	1,849
CDS	USD 1,350,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/12/2027	(23,870)	2,496
CDS	USD 260,000	Fund receives default protection on Xerox; and pays Fixed 1%	Citibank	20/12/2027	(1,111)	28,081
CDS	USD 1,440,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Citigroup	17/9/2058	215,388	261,450
CDS	USD (3,052,000)	Fund provides default protection on CMBX.NA.15.BBB-; and receives Fixed 3%	Citigroup	15/11/2064	(45,151)	(636,092)
CDS	EUR (110,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2026	4,101	9,893
CDS	EUR (244,777)	Fund provides default protection on Intrum; and receives Fixed 5%	Credit Suisse	20/12/2026	(31,551)	(11,693)
CDS	EUR (155,223)	Fund provides default protection on Intrum; and receives Fixed 5%	Credit Suisse	20/12/2026	(20,104)	(7,415)
CDS	EUR (2,200,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	113,015	215,995
CDS	EUR (147,145)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	9,434	14,447
CDS	EUR (425,714)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	59,061	41,796
CDS	EUR (638,572)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	88,033	62,695
CDS	USD (645,000)	Fund provides default protection on CMBX.NA.7.AA; and receives Fixed 1.5%	Credit Suisse	17/1/2047	30,849	(23,646)
CDS	USD 3,537,032	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Credit Suisse	17/9/2058	(32,494)	5,114
CDS	USD (384,551)	Fund provides default protection on CMBX.NA.6.BBB-; and receives Fixed 3%	Credit Suisse	11/5/2063	(42,217)	(74,891)
CDS	USD (1,025,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Deutsche Bank	20/12/2027	(117)	3,851
CDS	USD 5,640,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Deutsche Bank	20/12/2027	(58,156)	38,504
CDS	EUR 2,306,000	Fund receives default protection on SES; and pays Fixed 1%	Deutsche Bank	20/12/2027	(31,960)	30,451
CDS	USD 2,841,548	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Deutsche Bank	17/9/2058	(26,537)	4,108
CDS	USD 5,810	Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	(2)	(1)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 13,601	Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	3	(1)
CDS	EUR (402,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Goldman Sachs	20/6/2023	17,111	(24,900)
CDS	EUR (95,541)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	5,629	(1,463)
CDS	EUR (54,459)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	3,495	(834)
CDS	USD 250,000	Fund receives default protection on Staples; and pays Fixed 5%	Goldman Sachs	20/6/2024	(6,425)	9,851
CDS	USD 825,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Goldman Sachs	20/6/2024	(33,283)	(41,029)
CDS	USD 800,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Goldman Sachs	20/6/2024	(32,274)	(39,786)
CDS	USD 875,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Goldman Sachs	20/6/2024	(35,355)	(43,516)
CDS	USD 894,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Goldman Sachs	20/6/2024	(40,776)	(44,044)
CDS	USD 165,000	Fund receives default protection on Macys; and pays Fixed 1%	Goldman Sachs	20/6/2025	(15,929)	2,590
CDS	USD 500,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2025	(58,100)	62,622
CDS	USD 250,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/6/2025	(15,297)	(2,827)
CDS	USD 290,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/6/2025	(14,275)	(3,280)
CDS	USD 665,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(15,012)	(5,006)
CDS	USD 665,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(14,318)	(5,006)
CDS	USD 1,040,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(36,453)	(7,829)
CDS	EUR (90,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2026	(172)	8,094
CDS	EUR (401,312)	Fund provides default protection on TK Elevator Holdco; and receives Fixed 5%	Goldman Sachs	20/12/2026	8,723	15,274
CDS	USD 3,525,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Goldman Sachs	20/12/2026	(2,412)	(81,391)
CDS	EUR (425,714)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2027	57,405	41,796
CDS	EUR 3,890,000	Fund receives default protection on Lloyds Banking; and pays Fixed 1%	Goldman Sachs	20/6/2027	6,650	(52,450)
CDS	USD 550,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Goldman Sachs	20/6/2027	(466)	15,393
CDS	USD 11,843,012	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	138,124	(179,145)
CDS	EUR (748,195)	Fund provides default protection on United; and receives Fixed 5%	Goldman Sachs	20/12/2027	(329)	(106,389)
CDS	EUR (1,481,000)	Fund provides default protection on United; and receives Fixed 5%	Goldman Sachs	20/12/2027	(14,457)	(210,591)
CDS	EUR 4,620,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Goldman Sachs	20/12/2027	(140,472)	(82,829)
CDS	EUR 3,600,000	Fund receives default protection on BNP Paribas; and pays Fixed 1%	Goldman Sachs	20/12/2027	(11,707)	27,788
CDS	USD 2,000,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Goldman Sachs	20/12/2027	(13,071)	(49,027)
CDS	USD 184,845,960	Fund receives default protection on CDX.NA.IG.39.V13; and pays Fixed 1%	Goldman Sachs	20/12/2027	(517,738)	(1,908,403)
CDS	EUR 3,298,907	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/12/2027	(8,171)	20,655

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 1,386,319	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/12/2027	(3,434)	8,680
CDS	USD 13,091,000	Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(138,414)	(45,123)
CDS	EUR 4,900,000	Fund receives default protection on ING; and pays Fixed 1%	Goldman Sachs	20/12/2027	(9,464)	55,224
CDS	EUR 26,382,000	Fund receives default protection on ITRAXX.FINSR.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(490,390)	(143,964)
CDS	EUR 19,834,000	Fund receives default protection on ITRAXX.FINSUB.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(87,497)	488,048
CDS	EUR 76,971,445	Fund receives default protection on ITRAXX.XO.38.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	(2,591,367)	(2,778,362)
CDS	USD 3,289,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(46,206)	22,454
CDS	USD 3,289,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(50,229)	22,454
CDS	USD 715,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Goldman Sachs	20/12/2027	(8,281)	26,693
CDS	USD 21,400,795	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(101,877)	(89,383)
CDS	USD 250,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/12/2027	4,838	67,391
CDS	USD 1,825,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/12/2027	(38,146)	(10,611)
CDS	EUR 1,660,000	Fund receives default protection on Solvay; and pays Fixed 1%	Goldman Sachs	20/12/2027	(53,460)	(16,445)
CDS	USD 6,924,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(245,394)	1,193,018
CDS	EUR 1,310,000	Fund receives default protection on UniCredit; and pays Fixed 1%	Goldman Sachs	20/12/2027	(30,478)	70,384
CDS	USD 645,000	Fund receives default protection on CMBX.NA.7.AA; and pays Fixed 1.5%	Goldman Sachs	17/1/2047	(12,241)	23,646
CDS	USD (1,003,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(39,042)	(58,137)
CDS	USD (948,150)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(36,855)	(54,939)
CDS	USD (1,003,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(41,155)	(58,137)
CDS	USD (900,000)	Fund provides default protection on CMBX.NA.14.BBB-; and receives Fixed 3%	Goldman Sachs	16/12/2072	(31,408)	(183,508)
CDS	EUR (240,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	5,956	(14,866)
CDS	EUR (480,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	48,545	(29,731)
CDS	EUR (591,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/12/2023	46,974	(101,245)
CDS	USD 822,410	Fund receives default protection on Anywhere Real Estate; and pays Fixed 5%	JP Morgan	20/12/2023	3,193	1,962
CDS	USD 1,644,000	Fund receives default protection on KB Home; and pays Fixed 5%	JP Morgan	20/12/2023	(32,376)	(54,576)
CDS	USD 820,000	Fund receives default protection on RR Donnelley & Sons; and pays Fixed 5%	JP Morgan	20/12/2023	(30,944)	(24,116)
CDS	USD 250,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	JP Morgan	20/6/2024	(11,548)	(12,433)
CDS	USD 290,000	Fund receives default protection on Avis Budget; and pays Fixed 5%	JP Morgan	20/12/2024	(26,335)	(17,455)
CDS	USD 1,110,000	Fund receives default protection on Avis Budget; and pays Fixed 5%	JP Morgan	20/12/2024	(96,869)	(62,881)
CDS	EUR (1,130,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2025	(105,740)	63,193

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 1,380,000	Fund receives default protection on Avis Budget; and pays Fixed 5%	JP Morgan	20/6/2025	(167,455)	(87,937)
CDS	EUR (1,186,667)	Fund provides default protection on Altice France; and receives Fixed 5%	JP Morgan	20/12/2025	29,193	(590)
CDS	USD (850,000)	Fund provides default protection on CCO / CCO Capital; and receives Fixed 5%	JP Morgan	20/12/2025	(94,456)	62,575
CDS	USD (490,909)	Fund provides default protection on CCO / CCO Capital; and receives Fixed 5%	JP Morgan	20/12/2025	(54,019)	36,139
CDS	EUR (300,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(21,594)	17,779
CDS	EUR (147,863)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	9,053	14,517
CDS	EUR (138,990)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	8,510	13,646
CDS	EUR (39,319)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	2,412	3,860
CDS	EUR (1,070,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	82,862	(49,325)
CDS	EUR (1,300,000)	Fund provides default protection on Novafives; and receives Fixed 5%	JP Morgan	20/6/2027	80,354	(213,276)
CDS	EUR (171,897)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/12/2027	1,913	(40,765)
CDS	USD (1,025,000)	Fund provides default protection on AT&T; and receives Fixed 1%	JP Morgan	20/12/2027	93	4,906
CDS	EUR (723,255)	Fund provides default protection on United; and receives Fixed 5%	JP Morgan	20/12/2027	15,690	(102,843)
CDS	EUR 1,186,667	Fund receives default protection on Altice France; and pays Fixed 5%	JP Morgan	20/12/2027	(25,894)	76,330
CDS	EUR 4,000,000	Fund receives default protection on Barclays Bank; and pays Fixed 1%	JP Morgan	20/12/2027	(18,931)	114,088
CDS	EUR 2,500,000	Fund receives default protection on BNP Paribas; and pays Fixed 1%	JP Morgan	20/12/2027	(31,074)	19,297
CDS	USD 100,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	JP Morgan	20/12/2027	(747)	(2,451)
CDS	JPY 254,173,600	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	JP Morgan	20/12/2027	(8,458)	(17,234)
CDS	JPY 381,260,400	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	JP Morgan	20/12/2027	(12,715)	(25,852)
CDS	USD 1,420,000	Fund receives default protection on Simon Property; and pays Fixed 1%	JP Morgan	20/12/2027	(29,695)	(8,256)
CDS	EUR 1,650,000	Fund receives default protection on Solvay; and pays Fixed 1%	JP Morgan	20/12/2027	(48,971)	(16,346)
CDS	EUR 1,610,000	Fund receives default protection on Solvay; and pays Fixed 1%	JP Morgan	20/12/2027	(38,273)	(15,950)
CDS	EUR 1,610,000	Fund receives default protection on Solvay; and pays Fixed 1%	JP Morgan	20/12/2027	(41,585)	(15,950)
CDS	EUR 1,129,000	Fund receives default protection on UniCredit; and pays Fixed 1%	JP Morgan	20/12/2027	(18,002)	60,660
CDS	EUR 5,300,000	Fund receives default protection on UniCredit; and pays Fixed 1%	JP Morgan	20/12/2027	(102,753)	284,762
CDS	USD 440,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2027	(2,024)	47,522
CDS	USD (35,000)	Fund provides default protection on CMBX.NA.10.BBB-; and receives Fixed 3%	JP Morgan	17/11/2059	(3,846)	(7,010)
CDS	USD 384,551	Fund receives default protection on CMBX.NA.6.BBB-; and pays Fixed 3%	JP Morgan	11/5/2063	41,029	74,891
CDS	EUR (17,800,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 1%	Morgan Stanley	20/3/2023	19,221	6,483
CDS	EUR (7,875,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 5%	Morgan Stanley	20/6/2023	(143,139)	119,261

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (4,800,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 5%	Morgan Stanley	20/6/2023	(87,247)	72,692
CDS	EUR (7,875,000)	Fund provides default protection on Naturgy Energy; and receives Fixed 1%	Morgan Stanley	20/6/2023	41,921	13,659
CDS	EUR (4,800,000)	Fund provides default protection on Naturgy Energy; and receives Fixed 1%	Morgan Stanley	20/6/2023	25,552	8,325
CDS	USD 250,000	Fund receives default protection on Staples; and pays Fixed 5%	Morgan Stanley	20/12/2023	(755)	2,123
CDS	USD 3,445,000	Fund receives default protection on Boeing; and pays Fixed 1%	Morgan Stanley	20/12/2024	(2,631)	(17,222)
CDS	USD 811,501	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2025	(43,358)	4,208
CDS	USD 1,250,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Morgan Stanley	20/6/2025	(62,622)	(14,137)
CDS	USD (282,209)	Fund provides default protection on Mexico Government International Bond; and receives Fixed 1%	Morgan Stanley	20/6/2026	3,554	1,666
CDS	USD 346,223	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(9,565)	(3,272)
CDS	USD 346,223	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(9,565)	(3,272)
CDS	USD 462,554	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(12,257)	(4,371)
CDS	EUR 680,851	Fund receives default protection on Naturgy Energy; and pays Fixed 1%	Morgan Stanley	20/6/2027	(7,524)	(8,624)
CDS	EUR 1,117,021	Fund receives default protection on Naturgy Energy; and pays Fixed 1%	Morgan Stanley	20/6/2027	(12,345)	(14,148)
CDS	EUR (124,635)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2027	1,163	(29,557)
CDS	EUR (232,425)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2027	2,169	(55,119)
CDS	USD 500,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Morgan Stanley	20/12/2027	(26,285)	(38,667)
CDS	USD 4,531,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	(69,268)	30,933
CDS	USD 3,305,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	(27,897)	22,563
CDS	EUR 1,236,000	Fund receives default protection on Solvay; and pays Fixed 1%	Morgan Stanley	20/12/2027	2,462	(12,245)
CDS	EUR 824,000	Fund receives default protection on Solvay; and pays Fixed 1%	Morgan Stanley	20/12/2027	1,642	(8,163)
CDS	USD (2,006,667)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Morgan Stanley	17/9/2058	(82,756)	(116,274)
CDS	USD (598,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(105,909)	(108,574)
CDS	USD (1,000,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(69,722)	(181,563)
CDS	USD (3,740,500)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(261,024)	(679,135)
CDS	USD 1,987,097	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(18,253)	2,873
CDS	USD 3,606,580	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(33,135)	5,214
CDS	USD 3,994,064	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(41,287)	5,775
CDS	USD 646,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	83,421	117,289
CDS	USD 507,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	65,473	92,052
IFS	EUR 8,105,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.72%	Bank of America	16/10/2027	188,522	188,522

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS	EUR 8,480,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.55%	Bank of America	16/10/2027	270,627	270,627
IFS	EUR 11,980,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.7%	Bank of America	16/12/2027	123,000	123,000
IFS	EUR 7,940,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.27375%	Bank of America	16/1/2028	162,418	169,294
IFS	EUR 11,400,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.3125%	Bank of America	16/1/2028	220,843	221,037
IFS	EUR 11,410,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.295%	Bank of America	17/1/2028	231,193	231,193
IFS	EUR 8,800,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.42%	Bank of America	16/10/2032	(360,009)	(360,009)
IFS	EUR 8,260,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.5475%	Bank of America	16/10/2032	(233,656)	(233,656)
IFS	EUR 11,120,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.50481%	Bank of America	16/12/2032	(207,773)	(207,773)
IFS	EUR 7,935,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.29%	Bank of America	16/1/2033	(215,667)	(233,482)
IFS	EUR 22,810,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.3%	Bank of America	17/1/2033	(648,938)	(649,134)
IFS	GBP 2,000,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.423%	Bank of America	15/3/2048	(325,605)	(325,605)
IFS	EUR 6,680,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Goldman Sachs	16/8/2032	(161,363)	(161,363)
IFS	GBP 3,395,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.525%	Morgan Stanley	15/11/2046	(455,495)	(455,496)
IRS	MXN 393,224,917	Fund receives Fixed 4.495%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	3/3/2023	(11,236)	(11,236)
IRS	CLP 19,211,685,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	1,174,557	1,174,557
IRS	CLP 19,211,685,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(1,129,793)	(1,129,793)
IRS	USD 194,737,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5005%	Bank of America	12/7/2023	1,845,483	2,536,693
IRS	MXN 424,328,000	Fund receives Fixed 11.7%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	12/2/2024	(10,722)	(10,722)
IRS	USD 854,267,523	Fund receives Fixed 4.4005%; and pays Floating USD SOFR 1 Day	Bank of America	13/2/2024	(7,471,255)	(7,471,255)
IRS	USD 427,133,762	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.7505%	Bank of America	13/2/2024	6,296,022	6,296,022
IRS	MXN 253,049,000	Fund receives Fixed 11.72%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	14/2/2024	(3,861)	(3,861)
IRS	MXN 279,585,258	Fund receives Fixed 4.68%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	27/2/2024	(1,024,000)	(1,024,000)
IRS	MXN 278,683,371	Fund receives Fixed 4.855%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	1/3/2024	(1,000,953)	(1,000,953)
IRS	USD 232,932,853	Fund receives Fixed 1.1285%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2024	(9,632,271)	(9,632,271)
IRS	USD 349,576,239	Fund receives Fixed 1.12925%; and pays Floating USD SOFR 1 Day	Bank of America	8/3/2024	(14,487,112)	(14,487,112)
IRS	USD 326,657,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.61%	Bank of America	8/3/2024	5,459,278	5,554,047
IRS	USD 469,854,799	Fund receives Fixed 1.079%; and pays Floating USD SOFR 1 Day	Bank of America	18/3/2024	(20,165,944)	(20,165,944)
IRS	USD 94,081,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.61%	Bank of America	19/3/2024	1,619,784	1,632,983
IRS	PLN 66,743,500	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.15%	Bank of America	11/4/2024	120,622	120,622
IRS	USD 87,929,483	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.525%	Bank of America	6/6/2024	5,309,408	5,309,408

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 70,839,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	28/6/2024	1,495,892	1,512,745
IRS	USD 410,521,000	Fund receives Fixed 4.4605%; and pays Floating USD SOFR 1 Day	Bank of America	12/7/2024	(3,148,675)	(3,148,675)
IRS	USD 64,256,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.55%	Bank of America	13/7/2024	1,402,374	1,419,252
IRS	USD 94,577,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.57%	Bank of America	16/7/2024	2,068,626	2,067,379
IRS	USD 94,133,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	20/7/2024	2,082,380	2,090,174
IRS	USD 124,214,200	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	23/7/2024	2,752,977	2,762,403
IRS	USD 91,336,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	12/8/2024	2,104,751	2,096,482
IRS	USD 59,462,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	13/8/2024	1,372,963	1,366,973
IRS	USD 171,433,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.53%	Bank of America	27/8/2024	4,057,694	4,100,193
IRS	GBP 120,074,658	Fund receives Fixed 4.255%; and pays Floating GBP SONIA 1 Day	Bank of America	6/9/2024	(724,441)	(724,441)
IRS	CNY 145,930,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.455%	Bank of America	21/12/2024	45,996	45,996
IRS	CNY 145,190,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.4625%	Bank of America	21/12/2024	42,684	42,684
IRS	CNY 145,930,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.53%	Bank of America	21/12/2024	14,230	14,230
IRS	BRL 5,584,150	Fund receives Fixed 13.125%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	7,914	7,914
IRS	BRL 116,287,721	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	174,285	174,285
IRS	BRL 116,035,072	Fund receives Fixed 13.32%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	238,342	238,342
IRS	JPY 3,865,680,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2724%	Bank of America	6/1/2025	(54,829)	(54,829)
IRS	JPY 2,884,050,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.265%	Bank of America	12/1/2025	(37,754)	(37,754)
IRS	USD 5,431,500	Fund receives Fixed 1.7525%; and pays Floating USD SOFR 1 Day	Bank of America	17/1/2025	(312,065)	(312,065)
IRS	JPY 1,310,133,939	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2%	Bank of America	3/2/2025	(4,829)	(4,829)
IRS	JPY 1,310,133,940	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.205%	Bank of America	3/2/2025	(5,754)	(5,754)
IRS	MXN 205,611,898	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	4/2/2025	(190,591)	(190,591)
IRS	MXN 772,497,615	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	5/2/2025	(641,359)	(641,359)
IRS	MXN 372,215,081	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	5/2/2025	(301,888)	(301,888)
IRS	MXN 869,313,000	Fund receives Fixed 9.95%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	7/2/2025	(678,656)	(678,656)
IRS	AUD 29,970,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.8025%	Bank of America	9/2/2025	153,744	153,744
IRS	NZD 33,330,000	Fund receives Fixed 4.94%; and pays Floating NZD BBR FRA 3 Month	Bank of America	10/2/2025	(159,867)	(159,867)
IRS	MXN 84,350,000	Fund receives Fixed 10.7%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	12/2/2025	(4,889)	(4,889)
IRS	GBP 18,540,000	Fund receives Fixed 3.9825%; and pays Floating GBP SONIA 1 Day	Bank of America	16/2/2025	(118,908)	(118,908)
IRS	GBP 348,610,000	Fund receives Fixed 3.9985%; and pays Floating GBP SONIA 1 Day	Bank of America	16/2/2025	(2,173,554)	(2,173,554)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 233,257,979	Fund receives Fixed 2.601%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(10,144,308)	(10,144,308)
IRS	USD 233,257,979	Fund receives Fixed 2.701%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(9,710,791)	(9,710,791)
IRS	USD 65,616,484	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2%	Bank of America	17/2/2025	3,586,557	3,586,557
IRS	GBP 52,050,000	Fund receives Fixed 4.03%; and pays Floating GBP SONIA 1 Day	Bank of America	19/2/2025	(303,125)	(303,125)
IRS	USD 6,100,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.243%	Bank of America	22/2/2025	193,181	193,181
IRS	THB 682,910,000	Fund receives Floating THB BKIBOR 3 Month; and pays Fixed 1.735%	Bank of America	15/3/2025	145,891	145,891
IRS	USD 2,879,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6585%	Bank of America	15/3/2025	67,648	67,648
IRS	USD 5,950,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.73449%	Bank of America	15/3/2025	131,257	131,257
IRS	ZAR 457,077,000	Fund receives Fixed 7.2%; and pays Floating JIBAR 3 Month	Bank of America	20/3/2025	(157,521)	(157,521)
IRS	MYR 92,190,000	Fund receives Fixed 3.5%; and pays Floating MYR KLIB3M 3 Month	Bank of America	21/6/2025	(46,005)	(46,005)
IRS	CNY 69,950,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.69%	Bank of America	21/6/2025	2,189	2,189
IRS	USD 4,527,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.784%	Bank of America	1/8/2025	68,338	68,338
IRS	USD 5,375,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.7105%	Bank of America	7/8/2025	86,785	86,785
IRS	USD 5,375,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.7165%	Bank of America	7/8/2025	86,189	86,189
IRS	USD 5,375,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.837%	Bank of America	7/8/2025	74,210	74,210
IRS	USD 8,060,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.9505%	Bank of America	8/8/2025	93,947	93,947
IRS	USD 8,130,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.024%	Bank of America	8/8/2025	83,713	83,713
IRS	USD 5,362,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.962%	Bank of America	9/8/2025	61,005	61,005
IRS	USD 5,362,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.026%	Bank of America	9/8/2025	54,643	54,643
IRS	USD 5,362,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.088%	Bank of America	11/8/2025	48,057	48,057
IRS	USD 5,365,000	Fund receives Fixed 4.0815%; and pays Floating USD SOFR 1 Day	Bank of America	16/8/2025	(47,238)	(47,238)
IRS	USD 2,682,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.2715%	Bank of America	16/8/2025	14,178	14,178
IRS	USD 2,682,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.2965%	Bank of America	16/8/2025	12,936	12,936
IRS	USD 2,682,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.2995%	Bank of America	16/8/2025	12,786	12,786
IRS	USD 10,730,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.31%	Bank of America	16/8/2025	49,059	49,059
IRS	USD 7,025,000	Fund receives Fixed 4.332%; and pays Floating USD SOFR 1 Day	Bank of America	17/8/2025	(29,038)	(29,038)
IRS	USD 10,460,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.3145%	Bank of America	17/8/2025	46,623	46,623
IRS	USD 5,352,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.3295%	Bank of America	17/8/2025	22,372	22,372
IRS	USD 2,676,250	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.363%	Bank of America	17/8/2025	9,528	9,528
IRS	USD 4,605,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.39%	Bank of America	25/8/2025	12,327	12,327
IRS	USD 2,675,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.39841%	Bank of America	28/8/2025	6,341	6,341

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 5,352,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.438%	Bank of America	28/8/2025	8,778	8,778
IRS	USD 2,676,250	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.5305%	Bank of America	28/8/2025	(179)	(179)
IRS	USD 3,708,500	Fund receives Fixed 3.8025%; and pays Floating USD SOFR 1 Day	Bank of America	14/11/2025	(34,634)	(34,634)
IRS	USD 5,485,000	Fund receives Fixed 3.6665%; and pays Floating USD SOFR 1 Day	Bank of America	17/11/2025	(64,044)	(64,044)
IRS	USD 415,102,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.891%	Bank of America	5/12/2025	7,256,108	7,256,108
IRS	USD 51,465,000	Fund receives Fixed 3.75736%; and pays Floating USD SOFR 1 Day	Bank of America	15/12/2025	(1,072,868)	(1,072,868)
IRS	USD 6,500,000	Fund receives Fixed 3.24%; and pays Floating USD SOFR 1 Day	Bank of America	18/12/2025	(116,395)	(116,395)
IRS	USD 54,507,000	Fund receives Fixed 3.8085%; and pays Floating USD SOFR 1 Day	Bank of America	19/12/2025	(1,062,510)	(1,062,510)
IRS	USD 982,000	Fund receives Fixed 3.0985%; and pays Floating USD SOFR 1 Day	Bank of America	17/1/2026	(18,701)	(18,701)
IRS	USD 2,726,250	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8495%	Bank of America	23/2/2026	10,015	10,015
IRS	USD 13,050,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.245%	Bank of America	25/2/2026	122,173	269,586
IRS	USD 10,620,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.42%	Bank of America	6/3/2026	95,148	201,678
IRS	KRW 3,320,429,000	Fund receives Fixed 3.303%; and pays Floating KRW KORIBOR 3 Month	Bank of America	15/3/2026	(32,229)	(32,229)
IRS	USD 181,181,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.15%	Bank of America	26/5/2026	6,601,667	6,803,598
IRS	KRW 55,285,114,500	Fund receives Fixed 3.023%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/6/2026	(834,190)	(834,190)
IRS	KRW 32,469,035,500	Fund receives Fixed 3.05%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/6/2026	(471,418)	(471,418)
IRS	USD 4,480,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.378%	Bank of America	16/8/2026	23,073	23,073
IRS	USD 4,590,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.53656%	Bank of America	23/8/2026	9,425	9,425
IRS	USD 3,246,500	Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.8885%	Bank of America	23/8/2026	174,146	174,146
IRS	USD 2,920,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6615%	Bank of America	29/8/2026	(1,196)	(1,196)
IRS	USD 2,920,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.667%	Bank of America	29/8/2026	(1,482)	(1,482)
IRS	USD 868,000	Fund receives Fixed 3.0505%; and pays Floating USD SOFR 1 Day	Bank of America	19/11/2026	(7,621)	(7,621)
IRS	USD 2,400,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1655%	Bank of America	19/2/2027	12,070	12,070
IRS	USD 4,590,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.321%	Bank of America	19/2/2027	10,608	10,608
IRS	USD 116,466,427	Fund receives Fixed 1.549%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2027	(11,304,554)	(11,304,554)
IRS	USD 1,174,000	Fund receives Fixed 1.35%; and pays Floating USD SOFR 1 Day	Bank of America	26/5/2027	(45,722)	(126,500)
IRS	USD 8,320,000	Fund receives Fixed 1.2145%; and pays Floating USD SOFR 1 Day	Bank of America	1/8/2027	(320,669)	(965,696)
IRS	USD 116,003,796	Fund receives Fixed 2.9095%; and pays Floating USD SOFR 1 Day	Bank of America	6/10/2027	(5,687,306)	(5,687,306)
IRS	MXN 190,277,000	Fund receives Fixed 8.42%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	20/1/2028	(333,423)	(333,423)
IRS	GBP 143,664,300	Fund receives Fixed 3.18%; and pays Floating GBP SONIA 1 Day	Bank of America	10/2/2028	(491,878)	(491,878)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 289,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.9025%	Bank of America	14/3/2028	17,687	17,687
IRS	CNY 59,470,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.7975%	Bank of America	15/3/2028	62,949	62,949
IRS	CNY 59,350,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.956%	Bank of America	15/3/2028	(232)	(232)
IRS	PLN 13,207,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.67%	Bank of America	15/3/2028	35,950	35,950
IRS	PLN 41,069,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.92%	Bank of America	15/3/2028	14,851	14,851
IRS	PLN 12,346,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.99%	Bank of America	15/3/2028	(3,695)	(3,695)
IRS	CNY 56,980,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.93750%	Bank of America	21/6/2028	26,607	26,607
IRS	USD 3,930,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 3.035%	Bank of America	13/9/2028	225,499	225,499
IRS	USD 64,027,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.92%	Bank of America	16/2/2029	3,162,074	3,339,700
IRS	USD 935,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6815%	Bank of America	4/6/2029	32,667	32,667
IRS	USD 424,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.353%	Bank of America	13/11/2029	546	546
IRS	USD 4,639,500	Fund receives Fixed 3.32%; and pays Floating USD SOFR 1 Day	Bank of America	5/12/2029	(144,337)	(144,336)
IRS	USD 2,950,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8845%	Bank of America	13/1/2030	58,216	58,216
IRS	USD 1,600,000	Fund receives Fixed 3.105%; and pays Floating USD SOFR 1 Day	Bank of America	19/2/2030	(15,642)	(15,642)
IRS	USD 1,850,000	Fund receives Fixed 3.251%; and pays Floating USD SOFR 1 Day	Bank of America	19/2/2030	(6,829)	(6,829)
IRS	USD 1,900,000	Fund receives Fixed 3.31054%; and pays Floating USD SOFR 1 Day	Bank of America	25/2/2030	(2,085)	(2,085)
IRS	USD 1,200,000	Fund receives Fixed 3.339%; and pays Floating USD SOFR 1 Day	Bank of America	3/3/2030	240	240
IRS	USD 15,435,000	Fund receives Fixed 0.6475%; and pays Floating USD SOFR 3 Month	Bank of America	25/9/2030	(3,387,154)	(3,387,154)
IRS	USD 15,435,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.6965%	Bank of America	25/9/2030	3,338,355	3,338,355
IRS	USD 12,348,000	Fund receives Fixed 0.6795%; and pays Floating USD SOFR 3 Month	Bank of America	29/9/2030	(2,687,682)	(2,687,682)
IRS	USD 12,348,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.75%	Bank of America	29/9/2030	2,631,424	2,631,424
IRS	USD 10,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.262%	Bank of America	30/3/2031	226	407
IRS	EUR 41,523,251	Fund receives Floating EURIBOR 6 Month; and pays Fixed 0.02%	Bank of America	26/8/2031	10,593,246	10,593,246
IRS	USD 6,964,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.425%	Bank of America	23/9/2031	458,435	1,168,261
IRS	USD 126,206,600	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	14/10/2031	(7,310,312)	(8,227,204)
IRS	USD 67,115,000	Fund receives Fixed 2.86%; and pays Floating USD SOFR 1 Day	Bank of America	19/11/2031	(3,917,396)	(4,349,654)
IRS	USD 142,421,500	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	28/1/2032	(8,395,248)	(9,429,001)
IRS	USD 3,815,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.59%	Bank of America	9/3/2032	617,037	617,037
IRS	USD 6,587,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.652%	Bank of America	10/3/2032	1,034,769	1,034,769
IRS	USD 4,490,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9485%	Bank of America	16/3/2032	605,578	605,578

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 3,750,548	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.98555%	Bank of America	18/3/2032	495,540	495,540
IRS	USD 7,483,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.106%	Bank of America	23/3/2032	921,446	921,446
IRS	USD 4,449,352	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.1245%	Bank of America	23/3/2032	541,650	541,650
IRS	USD 5,301,448	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.263%	Bank of America	29/3/2032	590,463	590,463
IRS	USD 4,493,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3125%	Bank of America	7/4/2032	484,418	484,418
IRS	USD 10,222,322	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3525%	Bank of America	8/4/2032	1,071,237	1,071,237
IRS	USD 4,500,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.41%	Bank of America	8/4/2032	451,887	451,887
IRS	USD 4,502,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4135%	Bank of America	11/4/2032	451,244	451,244
IRS	USD 4,567,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.554%	Bank of America	13/4/2032	408,975	408,975
IRS	USD 5,373,819	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.588%	Bank of America	19/4/2032	467,827	467,827
IRS	USD 3,863,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6187%	Bank of America	20/4/2032	327,316	327,316
IRS	USD 3,866,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.65335%	Bank of America	21/4/2032	317,404	317,404
IRS	USD 4,605,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7234%	Bank of America	21/4/2032	353,455	353,455
IRS	USD 7,618,000	Fund receives Fixed 2.513%; and pays Floating USD SOFR 1 Day	Bank of America	28/4/2032	(707,994)	(707,994)
IRS	USD 3,050,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7245%	Bank of America	3/5/2032	234,340	234,340
IRS	USD 13,950,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.505%	Bank of America	4/5/2032	900,313	3,442,973
IRS	USD 7,638,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.85%	Bank of America	9/5/2032	514,060	514,060
IRS	USD 5,973,136	Fund receives Fixed 2.6565%; and pays Floating USD SOFR 1 Day	Bank of America	16/5/2032	(491,271)	(491,271)
IRS	USD 63,216,532	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.58%	Bank of America	24/5/2032	5,564,889	5,578,104
IRS	USD 11,858,932	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.585%	Bank of America	26/5/2032	1,042,239	1,042,239
IRS	USD 6,666,000	Fund receives Fixed 2.5278%; and pays Floating USD SOFR 1 Day	Bank of America	27/5/2032	(615,321)	(615,321)
IRS	USD 5,170,704	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.715%	Bank of America	3/6/2032	403,235	403,235
IRS	USD 6,660,568	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.84671%	Bank of America	8/6/2032	452,116	452,116
IRS	USD 24,565,000	Fund receives Fixed 2.767%; and pays Floating USD SOFR 1 Day	Bank of America	9/6/2032	(1,819,008)	(1,819,008)
IRS	USD 5,970,050	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.77467%	Bank of America	9/6/2032	438,537	438,537
IRS	USD 5,952,826	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.83485%	Bank of America	13/6/2032	409,925	409,925
IRS	USD 5,210,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9425%	Bank of America	14/6/2032	315,427	315,427
IRS	USD 5,210,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.948%	Bank of America	14/6/2032	313,209	313,209
IRS	USD 3,675,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.155%	Bank of America	15/6/2032	162,073	162,073
IRS	USD 14,784,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.07269%	Bank of America	17/6/2032	746,339	746,339

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 7,457,888	Fund receives Fixed 2.981%; and pays Floating USD SOFR 1 Day	Bank of America	21/6/2032	(429,687)	(429,687)
IRS	USD 7,373,000	Fund receives Fixed 2.769%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(547,301)	(547,301)
IRS	USD 6,144,167	Fund receives Fixed 2.818%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(432,667)	(432,667)
IRS	USD 5,925,920	Fund receives Fixed 2.696%; and pays Floating USD SOFR 1 Day	Bank of America	6/7/2032	(473,538)	(473,538)
IRS	USD 4,057,349	Fund receives Fixed 2.6095%; and pays Floating USD SOFR 1 Day	Bank of America	7/7/2032	(351,579)	(351,579)
IRS	USD 2,941,500	Fund receives Fixed 2.6715%; and pays Floating USD SOFR 1 Day	Bank of America	8/7/2032	(240,741)	(240,741)
IRS	USD 3,489,271	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.892%	Bank of America	12/7/2032	225,837	225,837
IRS	EUR 8,974,000	Fund receives Fixed 2.4425%; and pays Floating EURIBOR 6 Month	Bank of America	14/7/2032	(251,652)	(251,652)
IRS	USD 7,211,000	Fund receives Fixed 2.58638%; and pays Floating USD SOFR 1 Day	Bank of America	26/7/2032	(639,986)	(639,986)
IRS	USD 19,242,000	Fund receives Fixed 2.534%; and pays Floating USD SOFR 1 Day	Bank of America	10/8/2032	(1,791,380)	(1,791,380)
IRS	USD 7,211,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7435%	Bank of America	23/8/2032	553,980	553,980
IRS	USD 4,760,500	Fund receives Fixed 2.665%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2032	(116,258)	(116,258)
IRS	USD 45,961,000	Fund receives Fixed 2.926%; and pays Floating USD SOFR 1 Day	Bank of America	1/9/2032	(2,874,582)	(2,874,582)
IRS	USD 7,277,057	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.92%	Bank of America	1/9/2032	458,580	458,580
IRS	USD 7,472,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.928%	Bank of America	2/9/2032	466,218	466,218
IRS	USD 7,472,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9828%	Bank of America	2/9/2032	433,914	433,914
IRS	USD 4,480,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.0722%	Bank of America	9/9/2032	228,735	228,735
IRS	USD 6,134,171	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.46385%	Bank of America	30/9/2032	123,035	123,035
IRS	USD 9,201,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5575%	Bank of America	3/10/2032	115,975	115,975
IRS	USD 50,468,327	Fund receives Fixed 3.4665%; and pays Floating USD SOFR 1 Day	Bank of America	4/10/2032	(1,001,219)	(1,001,219)
IRS	USD 4,417,000	Fund receives Fixed 3.472%; and pays Floating USD SOFR 1 Day	Bank of America	4/10/2032	(85,695)	(85,695)
IRS	USD 2,937,000	Fund receives Fixed 3.4025%; and pays Floating USD SOFR 1 Day	Bank of America	5/10/2032	(73,209)	(73,209)
IRS	USD 23,973,778	Fund receives Fixed 3.415%; and pays Floating USD SOFR 1 Day	Bank of America	5/10/2032	(573,751)	(573,751)
IRS	USD 7,287,303	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6145%	Bank of America	12/10/2032	58,513	58,513
IRS	USD 1,460,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6411%	Bank of America	14/10/2032	8,612	8,612
IRS	USD 10,248,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.836%	Bank of America	21/10/2032	(99,448)	(99,448)
IRS	USD 6,940,289	Fund receives Fixed 3.822%; and pays Floating USD SOFR 1 Day	Bank of America	27/10/2032	59,993	59,993
IRS	USD 53,540,807	Fund receives Fixed 3.04%; and pays Floating USD SOFR 1 Day	Bank of America	28/10/2032	(2,885,342)	(2,885,342)
IRS	USD 689,500	Fund receives Fixed 3.512%; and pays Floating USD SOFR 1 Day	Bank of America	28/10/2032	5,406	5,406
IRS	USD 54,305,155	Fund receives Fixed 2.868%; and pays Floating USD SOFR 1 Day	Bank of America	2/11/2032	(3,675,993)	(3,675,993)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 54,182,125	Fund receives Fixed 2.908%; and pays Floating USD SOFR 1 Day	Bank of America	4/11/2032	(3,495,024)	(3,495,024)
IRS	USD 4,123,000	Fund receives Fixed 3.5455%; and pays Floating USD SOFR 1 Day	Bank of America	14/11/2032	(55,191)	(55,191)
IRS	USD 87,128,964	Fund receives Fixed 2.8905%; and pays Floating USD SOFR 1 Day	Bank of America	15/11/2032	(5,750,459)	(5,750,459)
IRS	USD 7,432,000	Fund receives Fixed 3.64%; and pays Floating USD SOFR 1 Day	Bank of America	15/11/2032	(27,802)	(5,104)
IRS	USD 2,749,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.801%	Bank of America	15/11/2032	(19,627)	(19,627)
IRS	USD 7,382,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8095%	Bank of America	15/11/2032	(57,745)	(57,745)
IRS	USD 4,347,000	Fund receives Fixed 3.4621%; and pays Floating USD SOFR 1 Day	Bank of America	18/11/2032	(87,272)	(87,272)
IRS	USD 4,340,000	Fund receives Fixed 3.4055%; and pays Floating USD SOFR 1 Day	Bank of America	21/11/2032	(106,853)	(106,853)
IRS	USD 53,201,779	Fund receives Fixed 3.191%; and pays Floating USD SOFR 1 Day	Bank of America	28/11/2032	(2,229,037)	(2,229,037)
IRS	USD 7,069,000	Fund receives Fixed 3.228%; and pays Floating USD SOFR 1 Day	Bank of America	5/12/2032	(275,176)	(275,176)
IRS	USD 1,411,000	Fund receives Fixed 3.2%; and pays Floating USD SOFR 1 Day	Bank of America	6/12/2032	(58,113)	(58,113)
IRS	USD 7,069,000	Fund receives Fixed 3.178%; and pays Floating USD SOFR 1 Day	Bank of America	12/12/2032	(303,839)	(303,839)
IRS	USD 4,065,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2795%	Bank of America	13/12/2032	141,346	141,346
IRS	USD 6,839,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.35375%	Bank of America	22/12/2032	196,676	196,676
IRS	USD 940,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1905%	Bank of America	26/1/2033	39,537	39,537
IRS	USD 1,864,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.6885%	Bank of America	6/2/2033	307,925	307,925
IRS	USD 1,222,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1875%	Bank of America	7/2/2033	51,746	51,746
IRS	USD 788,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1975%	Bank of America	7/2/2033	32,709	32,709
IRS	USD 1,222,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2385%	Bank of America	7/2/2033	46,636	46,636
IRS	USD 1,855,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.3395%	Bank of America	8/2/2033	55,406	55,406
IRS	USD 1,225,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.3445%	Bank of America	8/2/2033	36,087	36,087
IRS	AUD 6,960,000	Fund receives Fixed 4.15%; and pays Floating AUD BBSW 6 Month	Bank of America	9/2/2033	(127,715)	(127,715)
IRS	USD 3,314,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.343%	Bank of America	9/2/2033	98,026	98,026
IRS	NZD 7,710,000	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 4.2525%	Bank of America	10/2/2033	164,495	164,495
IRS	USD 3,293,752	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.352%	Bank of America	13/2/2033	94,981	94,981
IRS	USD 4,117,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4495%	Bank of America	13/2/2033	85,775	85,775
IRS	USD 1,876,888	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1%	Bank of America	14/2/2033	15,342	15,342
IRS	USD 2,023,618	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.125%	Bank of America	14/2/2033	14,629	14,629
IRS	USD 1,280,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4405%	Bank of America	14/2/2033	27,608	27,608
IRS	USD 1,245,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4455%	Bank of America	14/2/2033	26,342	26,342

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 1,806,802	Fund receives Fixed 2.6845%; and pays Floating EURIBOR 1 Day	Bank of America	15/2/2033	(17,167)	(17,167)
IRS	USD 3,294,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4465%	Bank of America	15/2/2033	69,415	69,415
IRS	USD 1,230,000	Fund receives Fixed 3.405%; and pays Floating USD SOFR 1 Day	Bank of America	16/2/2033	(30,108)	(30,108)
IRS	USD 615,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.493%	Bank of America	16/2/2033	10,608	10,608
IRS	USD 1,230,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	Bank of America	16/2/2033	20,510	20,510
IRS	USD 4,348,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4795%	Bank of America	17/2/2033	79,812	79,812
IRS	USD 1,230,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.48%	Bank of America	17/2/2033	22,527	22,527
IRS	USD 615,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4905%	Bank of America	17/2/2033	10,733	10,733
IRS	USD 4,536,000	Fund receives Fixed 3.581%; and pays Floating USD SOFR 1 Day	Bank of America	22/2/2033	(45,290)	(45,290)
IRS	USD 42,753,000	Fund receives Fixed 3.618%; and pays Floating USD SOFR 1 Day	Bank of America	22/2/2033	(296,747)	(296,747)
IRS	USD 650,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6015%	Bank of America	22/2/2033	5,394	5,394
IRS	USD 1,250,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.608%	Bank of America	22/2/2033	9,704	9,704
IRS	USD 6,588,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6045%	Bank of America	23/2/2033	52,995	52,995
IRS	USD 1,100,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6545%	Bank of America	23/2/2033	4,323	4,323
IRS	USD 615,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.656%	Bank of America	23/2/2033	2,341	2,341
IRS	USD 615,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.67%	Bank of America	23/2/2033	1,633	1,633
IRS	USD 615,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.679%	Bank of America	23/2/2033	1,177	1,177
IRS	USD 2,016,043	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.259%	Bank of America	24/2/2033	4,425	4,425
IRS	USD 1,232,500	Fund receives Fixed 3.5905%; and pays Floating USD SOFR 1 Day	Bank of America	27/2/2033	(11,299)	(11,299)
IRS	USD 1,232,500	Fund receives Fixed 3.592%; and pays Floating USD SOFR 1 Day	Bank of America	27/2/2033	(11,146)	(11,146)
IRS	USD 1,230,000	Fund receives Fixed 3.5945%; and pays Floating USD SOFR 1 Day	Bank of America	27/2/2033	(10,870)	(10,870)
IRS	USD 645,000	Fund receives Fixed 3.603%; and pays Floating USD SOFR 1 Day	Bank of America	27/2/2033	(5,249)	(5,249)
IRS	USD 1,065,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.666%	Bank of America	27/2/2033	3,139	3,139
IRS	USD 620,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6275%	Bank of America	28/2/2033	3,792	3,792
IRS	USD 1,235,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6635%	Bank of America	28/2/2033	3,890	3,890
IRS	USD 617,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6675%	Bank of America	28/2/2033	1,742	1,742
IRS	USD 770,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.67983%	Bank of America	28/2/2033	1,390	1,390
IRS	USD 617,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.695%	Bank of America	28/2/2033	343	343
IRS	USD 618,750	Fund receives Fixed 3.6395%; and pays Floating USD SOFR 1 Day	Bank of America	1/3/2033	(3,154)	(3,154)
IRS	USD 11,355,000	Fund receives Fixed 3.33%; and pays Floating USD SOFR 1 Day	Bank of America	25/5/2033	(307,126)	(307,126)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	KRW 18,331,853,400	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 2.97%	Bank of America	21/6/2033	640,342	640,342
IRS	KRW 10,766,326,600	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 2.973%	Bank of America	21/6/2033	374,053	374,053
IRS	USD 25,362,638	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.23%	Bank of America	9/8/2033	790,745	790,745
IRS	USD 535,000	Fund receives Fixed 3%; and pays Floating USD SOFR 1 Day	Bank of America	5/9/2033	(25,827)	(25,827)
IRS	USD 1,310,000	Fund receives Fixed 3.88%; and pays Floating USD SOFR 1 Day	Bank of America	26/10/2033	33,472	33,472
IRS	USD 2,020,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2285%	Bank of America	27/12/2033	47,497	47,497
IRS	USD 6,450,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6%	Bank of America	29/5/2034	428,165	428,165
IRS	USD 10,600,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.605%	Bank of America	30/5/2034	698,844	698,844
IRS	USD 4,255,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.165%	Bank of America	30/5/2034	92,573	92,573
IRS	USD 1,827,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.235%	Bank of America	30/5/2034	29,669	29,669
IRS	USD 484,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1545%	Bank of America	8/10/2034	8,894	8,894
IRS	USD 2,660,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.83%	Bank of America	30/10/2034	114,928	114,928
IRS	USD 8,890,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.497%	Bank of America	12/2/2035	423,873	1,279,036
IRS	USD 625,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2885%	Bank of America	19/2/2035	3,602	3,602
IRS	USD 700,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.354%	Bank of America	25/2/2035	440	440
IRS	USD 7,267,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.83%	Bank of America	10/12/2035	282,931	282,931
IRS	USD 7,995,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.12%	Bank of America	8/1/2036	136,454	136,454
IRS	USD 8,880,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93%	Bank of America	22/1/2036	276,935	276,935
IRS	USD 7,840,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.165%	Bank of America	19/2/2036	106,037	106,037
IRS	USD 850,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.35%	Bank of America	24/2/2036	247	(222)
IRS	USD 1,000,000	Fund receives Fixed 1.81%; and pays Floating USD SOFR 1 Day	Bank of America	1/2/2037	(111,805)	(111,805)
IRS	USD 5,731,000	Fund receives Fixed 1.835%; and pays Floating USD SOFR 1 Day	Bank of America	17/1/2039	(599,628)	(599,628)
IRS	USD 5,030,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.7065%	Bank of America	17/8/2040	445,295	1,856,236
IRS	USD 8,083,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93%	Bank of America	26/11/2041	711,518	696,063
IRS	EUR 1,370,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.7395%	Bank of America	4/11/2042	76,570	76,570
IRS	USD 7,281,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.77%	Bank of America	15/11/2048	113,473	(486,066)
IRS	USD 4,870,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0775%	Bank of America	5/7/2049	149,966	173,227
IRS	USD 3,370,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.445%	Bank of America	16/8/2049	91,264	220,926
IRS	USD 3,440,000	Fund receives Fixed 1.449%; and pays Floating USD SOFR 1 Day	Bank of America	12/2/2050	(379,048)	(1,140,568)
IRS	USD 18,194,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	25/1/2051	1,989,498	1,714,057

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 33,463,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	28/1/2051	3,659,859	3,151,159
IRS	USD 18,855,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	1/2/2051	2,059,189	1,808,766
IRS	USD 10,566,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	4/2/2051	1,154,205	1,013,211
IRS	USD 10,880,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	5/2/2051	1,188,535	1,043,354
IRS	USD 4,010,000	Fund receives Fixed 1.585%; and pays Floating USD SOFR 1 Day	Bank of America	19/2/2051	(461,905)	(1,247,447)
IRS	USD 4,450,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	22/2/2051	665,561	426,294
IRS	USD 16,715,200	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	27/5/2051	2,510,689	1,592,075
IRS	USD 2,732,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	28/5/2051	410,402	260,246
IRS	USD 1,343,000	Fund receives Fixed 1.614%; and pays Floating USD SOFR 1 Day	Bank of America	11/6/2051	(156,495)	(412,108)
IRS	USD 36,909,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.79%	Bank of America	21/1/2052	5,605,699	3,536,386
IRS	JPY 19,611,570	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.88%	Bank of America	23/5/2052	10,878	10,878
IRS	JPY 16,172,460	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.85%	Bank of America	26/5/2052	9,860	9,860
IRS	JPY 16,172,460	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.7915%	Bank of America	27/5/2052	11,592	11,592
IRS	JPY 49,810,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.99%	Bank of America	26/7/2052	17,644	17,644
IRS	JPY 37,745,000	Fund receives Fixed 1.10625%; and pays Floating JPY TONAR 1 Day	Bank of America	12/9/2052	(5,295)	(5,295)
IRS	JPY 37,745,000	Fund receives Fixed 1.13%; and pays Floating JPY TONAR 1 Day	Bank of America	12/9/2052	(3,640)	(3,640)
IRS	USD 833,269	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3705%	Bank of America	3/2/2053	4,250	4,250
IRS	USD 775,774	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3645%	Bank of America	9/2/2053	4,108	4,108
IRS	USD 1,020,755	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.466%	Bank of America	10/2/2053	818	818
IRS	USD 1,020,755	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4055%	Bank of America	17/2/2053	3,463	3,463
IRS	USD 930,000	Fund receives Fixed 2.7735%; and pays Floating USD SOFR 1 Day	Bank of America	21/2/2053	(132,084)	(90,000)
IRS	USD 535,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.188%	Bank of America	27/2/2053	10,668	10,668
IRS	USD 335,000	Fund receives Fixed 3.2593%; and pays Floating USD SOFR 1 Day	Bank of America	28/2/2053	(2,250)	(2,250)
IRS	EUR 990,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.2705%	Bank of America	4/3/2053	100,827	100,827
IRS	USD 2,710,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.621%	Bank of America	12/7/2053	300,066	1,303,708
IRS	USD 480,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.645%	Bank of America	15/1/2055	118,697	118,697
IRS	USD 150,500	Fund receives Fixed 1.6525%; and pays Floating USD SOFR 1 Day	Bank of America	1/12/2056	(12,759)	(32,522)
IRS	NZD 39,775,000	Fund receives Fixed 4.697%; and pays Floating NZD BBR FRA 3 Month	BNP Paribas	20/12/2024	(134,901)	(134,901)
IRS	AUD 34,470,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 4.0425%	BNP Paribas	20/12/2024	61,228	61,228
IRS	JPY 3,901,950,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	BNP Paribas	11/1/2025	(32,326)	(32,326)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	JPY 6,371,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	BNP Paribas	19/1/2025	(56,506)	(56,506)
IRS	EUR 39,330,000	Fund receives Fixed 3.27%; and pays Floating EURIBOR 1 Day	BNP Paribas	20/2/2025	(144,617)	(143,468)
IRS	CHF 37,900,000	Fund receives Floating CHF SARON 1 Day; and pays Fixed 1.708%	BNP Paribas	20/2/2025	87,199	90,821
IRS	USD 84,750,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.42%	BNP Paribas	28/2/2025	59,399	58,919
IRS	NZD 16,965,000	Fund receives Fixed 4.97%; and pays Floating NZD BBR FRA 3 Month	BNP Paribas	15/3/2025	(77,073)	(77,073)
IRS	USD 19,800,000	Fund receives Fixed 3.6%; and pays Floating USD SOFR 1 Day	BNP Paribas	1/12/2025	(348,243)	(241,209)
IRS	USD 19,800,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.47%	BNP Paribas	1/12/2025	294,600	294,600
IRS	MXN 279,950,277	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.71%	BNP Paribas	19/11/2026	889,376	889,376
IRS	GBP 10,840,000	Fund receives Fixed 3.09%; and pays Floating GBP SONIA 1 Day	BNP Paribas	2/2/2027	(72,584)	(71,655)
IRS	GBP 46,910,000	Fund receives Fixed 3.514%; and pays Floating GBP SONIA 1 Day	BNP Paribas	17/2/2027	(348,535)	(348,535)
IRS	USD 56,580,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.193%	BNP Paribas	19/2/2027	257,349	257,349
IRS	GBP 37,610,000	Fund receives Fixed 3.2%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(137,232)	(124,471)
IRS	GBP 74,760,000	Fund receives Fixed 2.92%; and pays Floating GBP SONIA 1 Day	BNP Paribas	2/2/2028	(452,918)	(452,918)
IRS	GBP 86,780,000	Fund receives Fixed 2.81702%; and pays Floating GBP SONIA 1 Day	BNP Paribas	3/2/2028	(555,115)	(614,211)
IRS	USD 149,920,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.231%	BNP Paribas	26/2/2028	(23,701)	(23,701)
IRS	USD 37,380,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.24%	BNP Paribas	26/2/2028	(8,233)	(8,723)
IRS	EUR 4,750,000	Fund receives Fixed 2.41%; and pays Floating EURIBOR 1 Day	BNP Paribas	27/1/2033	(99,930)	(99,930)
IRS	EUR 17,980,000	Fund receives Fixed 2.618%; and pays Floating EURIBOR 1 Day	BNP Paribas	9/2/2033	(225,879)	(220,886)
IRS	USD 20,390,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.01946%	BNP Paribas	9/2/2033	211,833	228,513
IRS	USD 5,190,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2565%	BNP Paribas	28/2/2033	11,945	11,945
IRS	NZD 3,985,000	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 4.23%	BNP Paribas	15/3/2033	89,634	89,634
IRS	EUR 5,411,900	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.72691%	BNP Paribas	4/11/2042	295,489	313,035
IRS	EUR 2,048,200	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.263%	BNP Paribas	4/3/2053	211,830	211,830
IRS	BRL 43,422,000	Fund receives Fixed 13.965%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2024	43,450	43,450
IRS	BRL 39,887,611	Fund receives Fixed 13.98%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2024	40,070	40,070
IRS	BRL 30,597,000	Fund receives Fixed 11.694%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	(157,807)	(157,807)
IRS	BRL 51,696,000	Fund receives Fixed 12.845%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	25,532	25,532
IRS	BRL 78,371,542	Fund receives Fixed 12.85%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	32,206	32,206
IRS	BRL 31,919,188	Fund receives Fixed 13.22%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	55,069	55,069
IRS	MXN 274,683,000	Fund receives Fixed 6.02%; and pays Floating MXN MXIBTIIE 1 Month	Citibank	24/3/2026	(1,529,249)	(1,529,249)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 44,653,683	Fund receives Fixed 14.485%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2024	89,008	89,008
IRS	MXN 414,800,000	Fund receives Fixed 7.481%; and pays Floating MXN MXIBTIIE 1 Month	Goldman Sachs	14/4/2027	(1,506,129)	(1,506,129)
IRS	EUR 31,939,000	Fund receives Fixed 2.34%; and pays Floating EURIBOR 1 Day	Goldman Sachs	19/1/2033	(765,606)	(765,606)
IRS	BRL 21,841,287	Fund receives Fixed 11.65%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(116,771)	(116,771)
IRS	BRL 60,676,416	Fund receives Fixed 13.18%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	96,736	96,736
IRS	BRL 22,685,139	Fund receives Fixed 12.755%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	5,064	5,064
IRS	BRL 232,775,572	Fund receives Fixed 12.7825%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	74,024	74,024
IRS	MXN 144,525,723	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.64%	UBS	18/11/2026	476,312	476,312
TRS	USD 16,086,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/3/2023	(129,725)	(157,406)
TRS	USD 2,542,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/3/2023	(20,500)	(24,874)
TRS	USD 11,827,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	Barclays	20/3/2023	(95,378)	(115,731)
TRS	USD 34,999,049	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/3/2023	60,169	2,175
TRS	USD 2,517	Fund receives S5INDU Performance Shell + 0bps; and pays USD SOFR 1 Day +37bps	Citibank	9/3/2023	24,913	24,913
TRS	USD (5,000)	Fund receives USD SOFR 1 Day - 25bps; and pays Pitney Bowes + 0bps	Citibank	13/6/2023	(3,100)	(3,100)
TRS	EUR 3,200,000	Fund receives EURIBOR 3 Month + 0bps; and pays iBoxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/3/2023	(49,670)	(47,660)
TRS	EUR 4,395,000	Fund receives EURIBOR 3 Month + 0bps; and pays iBoxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/3/2023	68,751	75,227
TRS	EUR 2,770,000	Fund receives iBoxx Euro Liquid High Yield + 0bps; and pays EURIBOR 3 Month + 0bps	Goldman Sachs	20/3/2023	(58,844)	(57,045)
TRS	USD 19,605,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	Goldman Sachs	20/3/2023	176,949	243,200
TRS	USD 19,800	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 65bps	JP Morgan	17/3/2023	(425,552)	(425,552)
TRS	USD 75,091	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 77bps	JP Morgan	17/3/2023	(678,977)	(678,977)
TRS	USD 10,242,500	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2023	228,527	266,783
TRS	USD 10,242,500	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2023	204,191	242,447
TRS	USD 23,690,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	JP Morgan	20/3/2023	516,511	569,924
TRS	USD 8,135,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	JP Morgan	20/3/2023	52,156	82,540
TRS	USD 21,210,151	Fund receives iBoxx US Dollar Liquid Investment + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2023	(748,440)	(784,563)
TRS	USD 19,805,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/3/2023	822,431	867,084

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 15,840,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/3/2023	689,833	725,547
TRS	USD 10,295,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/3/2023	470,348	494,606
Total					(47,833,161)	(42,734,497)

CDS: Credit Default Swaps
IFS: Inflation Rate Swaps
IRS: Interest Rate Swaps
TRS: Total Return Swap

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
2,960,000	Call	OTC AUD/NZD	Bank of America	AUD 1.09	13/3/2023	(17,786)	11,860
6,488,000	Call	OTC USD/CLP	Bank of America	USD 840	16/3/2023	(89,573)	81,106
5,998,000	Put	OTC EUR/COP	Bank of America	EUR 4,950	23/3/2023	(127,924)	27,511
1,060,000	Put	OTC USD/BRL	Bank of America	USD 4.65	23/3/2023	(147,897)	3,365
2,090,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(125,400)	-
2,090,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(125,400)	-
7,400,000	Call	OTC EUR/USD	Bank of America	EUR 1.068	30/3/2023	(10,156)	17,273
233,000	Put	OTC GBP/USD	Bank of America	GBP 1.15	31/3/2023	(28,957)	20,290
6,050,000	Put	OTC USD/JPY	Bank of America	USD 118	7/4/2023	(7,667)	53
12,100,000	Put	OTC USD/JPY	Bank of America	USD 128	7/4/2023	(138,005)	21,231
1,490,000	Put	OTC USD/JPY	Bank of America	USD 110	19/4/2023	(107,103)	1,965
74,960,000	Call	OTC EUR/USD	Bank of America	EUR 1.13	21/4/2023	(307,490)	29,394
598,000	Put	OTC EUR/CAD	Bank of America	EUR 1.4	26/4/2023	(16,607)	58,970
81,100,000	Put	OTC USD/JPY	Bank of America	USD 123.25	6/6/2023	(948,144)	272,330
53,060,000	Put	OTC USD/JPY	Bank of America	USD 126.7	16/6/2023	(282,816)	374,651
12,100,000	Put	OTC USD/JPY	Bank of America	USD 129	4/8/2023	(33,360)	148,987
21,253,929	Call	OTC EUR/USD	Barclays	EUR 1.1	2/3/2023	(232,297)	-
6,512,000	Call	OTC USD/CLP	Barclays	USD 820	11/4/2023	61,786	224,716
6,328,000	Call	OTC USD/CNH	Barclays	USD 6.95	13/4/2023	22,702	50,924
2,112,000	Call	OTC EUR/USD	BNP Paribas	EUR 1.1	2/3/2023	(18,118)	-
20,450,000	Call	OTC USD/JPY	BNP Paribas	USD 155	16/3/2023	(288,179)	-
655,000	Put	OTC USD/JPY	Citibank	USD 125	7/3/2023	(51,090)	-
655,000	Put	OTC USD/JPY	Citibank	USD 130	7/3/2023	(95,327)	1,285
19,029,613	Put	OTC USD/JPY	Citibank	USD 134	8/3/2023	(129,436)	22,611
29,834,000	Put	OTC EUR/USD	Citibank	EUR 1.048	9/3/2023	(120,210)	33,267
6,512,000	Put	OTC USD/ZAR	Citibank	USD 17.5	9/3/2023	(87,298)	1,265
11,168,000	Call	OTC USD/JPY	Citibank	USD 137	10/3/2023	(117,963)	70,776
2,960,000	Call	OTC AUD/NZD	Citibank	AUD 1.06	13/3/2023	30,118	58,037
8,349,000	Call	OTC USD/CNH	Citibank	USD 6.95	27/4/2023	22,544	74,662
656,000	Put	OTC USD/JPY	Citibank	USD 125	7/9/2023	10,596	114,900
16,291,070	Put	OTC USD/MXN	Deutsche Bank	USD 18.5	7/3/2023	101,909	193,221
74,990,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.1	14/3/2023	(488,081)	13,429
46,270,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.11	5/5/2023	(138,150)	102,469
6,328,000	Put	OTC USD/BRL	Deutsche Bank	USD 5.1	12/5/2023	(26,704)	104,507
2,517,313	Put	OTC USD/JPY	Deutsche Bank	USD 132.3	26/5/2023	(48,622)	35,708
20,726,653	Put	OTC USD/MXN	Goldman Sachs	USD 18.85	21/3/2023	374,746	590,988

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
6,510,000	Put	OTC USD/ZAR	Goldman Sachs	USD 17	23/3/2023	(118,157)	2,102
3,339,598	Put	OTC USD/BRL	Goldman Sachs	USD 5	28/3/2023	(6,500)	6,858
8,400,200	Put	OTC USD/JPY	Goldman Sachs	USD 127	11/5/2023	(76,923)	36,219
1,210,000	Call	OTC EUR/CNH	Goldman Sachs	USD 7.25	11/8/2023	16,596	131,546
510,000	Put	OTC EUR/CNH	HSBC Bank	EUR 7	8/3/2023	(61,214)	-
54,350,000	Call	OTC EUR/USD	JP Morgan	EUR 1.1	7/3/2023	(175,211)	628
74,960,000	Call	OTC EUR/USD	JP Morgan	EUR 1.1	7/3/2023	(252,712)	867
19,001,883	Call	OTC EUR/USD	JP Morgan	EUR 1.075	9/3/2023	(241,220)	34,070
7,246,000	Put	OTC EUR/USD	JP Morgan	EUR 1.087	9/3/2023	115,457	169,912
17,492,000	Put	OTC GBP/USD	JP Morgan	GBP 1.18	31/3/2023	(63,469)	63,072
29,290,000	Put	OTC EUR/NOK	JP Morgan	EUR 10.45	4/4/2023	(16,227)	21,196
1,775,038	Put	OTC GBP/USD	JP Morgan	GBP 1	11/5/2023	(199,973)	13
59,065,000	Put	OTC CNH/JPY	JP Morgan	CNH 18.2	17/5/2023	(73,530)	34,646
10,080,000	Call	OTC EUR/CNH	JP Morgan	EUR 7.7	17/5/2023	(74,861)	22,681
14,916,000	Call	OTC EUR/USD	Morgan Stanley	EUR 1.1	9/3/2023	(38,125)	544
15,405,000	Put	OTC AUD/USD	Morgan Stanley	AUD 0.685	16/3/2023	68,386	206,750
34,961,000	Put	OTC EUR/USD	UBS	EUR 1.05	22/3/2023	(50,940)	123,747
16,695,000	Put	OTC NZD/JPY	UBS	NZD 81	30/3/2023	(105,830)	37,546
2,277,000	Call	TOPIX Banks Index	BNP Paribas	JPY 218.872	14/7/2023	22,014	159,446
2,005	Call	EURO STOXX 50 Index	Citibank	EUR 4,100	21/4/2023	(73,775)	37,026
755	Call	S&P 500 Index	Citibank	USD 4,100	15/9/2023	(10,333)	58,146
3,793,482	Call	TOPIX Banks Index	Goldman Sachs	JPY 226.71	14/7/2023	(50,584)	196,320
1,519,518	Call	TOPIX Banks Index	JP Morgan	JPY 227.596	14/7/2023	(29,833)	75,933
34	Put	S&P 500 Index	Exchange Traded	USD 3,900	3/3/2023	(7,972)	20,570
651	Call	3 Month SOFR	Exchange Traded	USD 97.125	10/3/2023	(412,005)	4,069
61	Put	Nikkei 225 Index	Exchange Traded	JPY 25,000	10/3/2023	(107,807)	1,786
1,654	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.375	10/3/2023	1,236,745	1,426,575
305	Call	SOFR 3 Month Index	Exchange Traded	USD 95.5	10/3/2023	(50,212)	1,906
1,450	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 395	10/3/2023	(371,532)	562,600
170	Call	Capital One Financial	Exchange Traded	USD 115	17/3/2023	(28,608)	20,400
250	Put	Carnival	Exchange Traded	USD 6	17/3/2023	(9,555)	250
242	Put	Caterpillar	Exchange Traded	USD 200	17/3/2023	(20,649)	2,662
34	Call	Costco Wholesale	Exchange Traded	USD 500	17/3/2023	(21,285)	23,205
30	Call	Costco Wholesale	Exchange Traded	USD 490	17/3/2023	(1,905)	33,525
183	Put	Dax Index	Exchange Traded	EUR 13,000	17/3/2023	(130,468)	6,472
258	Put	Dax Index	Exchange Traded	EUR 14,400	17/3/2023	(141,007)	45,968
506	Put	Dufry	Exchange Traded	CHF 32	17/3/2023	(135,816)	5,409
195	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,950	17/3/2023	(42,157)	18,046
195	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,150	17/3/2023	(78,908)	68,449
400	Put	Ford Motor	Exchange Traded	USD 8.35	17/3/2023	(10,269)	400
125	Put	Hudson Pacific Properties	Exchange Traded	USD 7.5	17/3/2023	(2,313)	2,188
72	Call	Humana	Exchange Traded	USD 540	17/3/2023	(56,500)	8,460
169	Call	Nike	Exchange Traded	USD 130	17/3/2023	(52,350)	2,873
125	Put	Office Properties Income Trust	Exchange Traded	USD 12.5	17/3/2023	(6,116)	1,250
341	Call	Pioneer Natural Resources	Exchange Traded	USD 220	17/3/2023	(2,634)	17,050
20	Put	S&P 500 Index	Exchange Traded	USD 3,950	17/3/2023	(21,372)	106,000
198	Call	Schlumberger	Exchange Traded	USD 60	17/3/2023	(46,870)	5,049
208	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 415	17/3/2023	(20,851)	17,888
410	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 348	17/3/2023	(85,645)	7,175
926	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	17/3/2023	(443,275)	265,299

The notes on pages 986 to 999 form an integral part of these financial statements.

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
124	Call	Unitedhealth	Exchange Traded	USD 520	17/3/2023	(95,384)	5,332
125	Put	Vertiv	Exchange Traded	USD 10	17/3/2023	(1,208)	4,063
2,065	Put	CBOE SPX Volatility Index	Exchange Traded	USD 21	22/3/2023	(140,893)	335,562
1,248	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 393	24/3/2023	123,715	821,184
155	Call	US Long Bond (CBT)	Exchange Traded	USD 127	24/3/2023	(34,588)	118,672
20	Call	US Treasury 10 Year Note	Exchange Traded	USD 113	24/3/2023	(500)	5,469
20	Put	US Treasury 10 Year Note	Exchange Traded	USD 111	24/3/2023	(968)	16,250
240	Put	US Treasury 10 Year Note	Exchange Traded	USD 111.5	24/3/2023	70,876	262,500
552	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 109	24/3/2023	(54,293)	43,125
208	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 107	24/3/2023	17,553	141,375
366	Put	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 107	24/3/2023	74,350	254,484
36	Put	S&P 500 Index	Exchange Traded	USD 3,800	31/3/2023	(28,998)	118,620
1,035	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.25	14/4/2023	185,389	368,719
611	Call	SOFR 3 Month Index	Exchange Traded	USD 95.25	14/4/2023	(62,401)	3,819
611	Call	SOFR 3 Month Index	Exchange Traded	USD 95.75	14/4/2023	(131,139)	3,819
103	Call	Advanced Micro Devices	Exchange Traded	USD 95	21/4/2023	(28,467)	9,167
414	Call	Advanced Micro Devices	Exchange Traded	USD 85	21/4/2023	(100,297)	118,818
400	Put	Ally Financial	Exchange Traded	USD 25	21/4/2023	(487)	18,000
125	Put	Brandywine Realty Trust	Exchange Traded	USD 5	21/4/2023	(2,027)	1,250
145	Call	Constellation Brands	Exchange Traded	USD 240	21/4/2023	(38,384)	37,337
242	Call	EOG Resources	Exchange Traded	USD 157	21/4/2023	(217,127)	968
207	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,400	21/4/2023	(894)	80,588
26	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,900	21/4/2023	(4,607)	7,799
233	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,100	21/4/2023	(62,654)	150,565
110	Put	FedEx	Exchange Traded	USD 175	21/4/2023	(1,526)	26,015
500	Put	Ford Motor	Exchange Traded	USD 11	21/4/2023	1,885	12,500
500	Put	Owl Rock Capital	Exchange Traded	USD 10	21/4/2023	(12,293)	6,250
467	Put	PulteGroup	Exchange Traded	USD 50	21/4/2023	(83,928)	52,537
41	Call	Rockwell Automation	Exchange Traded	USD 290	21/4/2023	21,024	67,855
365	Put	Sabre	Exchange Traded	USD 5	21/4/2023	(578)	12,228
208	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 370	21/4/2023	959	69,784
412	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 111	21/4/2023	(190,532)	19,312
1,036	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 96	12/5/2023	(322,691)	233,100
200	Put	Caterpillar	Exchange Traded	USD 175	19/5/2023	(8,546)	11,900
206	Call	ConocoPhillips	Exchange Traded	USD 120	19/5/2023	(49,178)	40,891
208	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	19/5/2023	(32,444)	103,480
227	Call	US Treasury 10 Year Note	Exchange Traded	USD 119.5	26/5/2023	(82,452)	17,734
60	Put	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 106.5	26/5/2023	13,032	51,094
43	Put	FedEx	Exchange Traded	USD 165	16/6/2023	(443)	12,750
147	Call	Intel	Exchange Traded	USD 42.5	16/6/2023	(5,529)	515
500	Call	Intel	Exchange Traded	USD 40	16/6/2023	(17,365)	2,250
182	Call	Lions Gate Entertainment	Exchange Traded	USD 12.5	16/6/2023	2,961	12,285
125	Call	Lions Gate Entertainment	Exchange Traded	USD 10	16/6/2023	17,107	23,437
182	Put	Sabre	Exchange Traded	USD 5	16/6/2023	(722)	10,101
85	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 96.375	16/6/2023	159,713	207,187
173	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 97.25	15/9/2023	(155,876)	21,625
362	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.75	15/9/2023	87,416	341,637
622	Put	SOFR 3 Month Index	Exchange Traded	USD 95.25	15/3/2024	263,025	863,025
824	Put	SOFR 3 Month Index	Exchange Traded	USD 95.75	15/3/2024	1,199,748	1,807,650
Total						(6,030,325)	13,811,170

The notes on pages 986 to 999 form an integral part of these financial statements.

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(74,960,000)	Call	OTC EUR/USD	Bank of America	EUR 1.1	7/3/2023	545,300	(867)
(2,960,000)	Call	OTC AUD/NZD	Bank of America	AUD 1.06	13/3/2023	21,161	(58,037)
(4,866,000)	Put	OTC USD/CLP	Bank of America	USD 810	16/3/2023	64,411	(26,734)
(2,998,000)	Call	OTC EUR/COP	Bank of America	EUR 5,200	23/3/2023	10,098	(44,767)
(7,496,000)	Put	OTC EUR/COP	Bank of America	EUR 4,750	23/3/2023	72,952	(4,648)
(18,150,000)	Put	OTC USD/JPY	Bank of America	USD 123	7/4/2023	64,795	-
(81,100,000)	Put	OTC USD/JPY	Bank of America	USD 121.31	6/6/2023	766,539	(166,598)
(53,060,000)	Put	OTC USD/JPY	Bank of America	USD 124.7	16/6/2023	225,112	(269,407)
(21,253,929)	Put	OTC EUR/USD	Barclays	EUR 1.035	2/3/2023	109,917	(2)
(8,140,000)	Call	OTC USD/CLP	Barclays	USD 880	11/4/2023	(18,258)	(81,587)
(6,512,000)	Put	OTC USD/CLP	Barclays	USD 750	11/4/2023	30,184	(5,371)
(6,328,000)	Call	OTC USD/CNH	Barclays	USD 7.1	13/4/2023	(6,986)	(16,668)
(14,916,000)	Call	OTC EUR/USD	Citibank	EUR 1.1	9/3/2023	94,528	(544)
(11,394,000)	Put	OTC USD/ZAR	Citibank	USD 17	9/3/2023	49,915	(48)
(11,168,000)	Call	OTC USD/JPY	Citibank	USD 142	10/3/2023	69,377	(1,652)
(2,960,000)	Call	OTC AUD/NZD	Citibank	AUD 1.09	13/3/2023	(3,575)	(11,860)
(10,240,000)	Call	OTC USD/JPY	Citibank	USD 155	16/3/2023	187,904	-
(29,290,000)	Put	OTC EUR/NOK	Citibank	EUR 10.45	4/4/2023	86,852	(21,196)
(10,019,000)	Call	OTC USD/CNH	Citibank	USD 7.1	27/4/2023	(10,647)	(34,038)
(4,280,000)	Put	OTC AUD/USD	Deutsche Bank	AUD 0.685	16/3/2023	(16,826)	(57,442)
(9,492,000)	Put	OTC USD/BRL	Deutsche Bank	USD 4.9	12/5/2023	24,324	(63,857)
(20,726,653)	Put	OTC USD/MXN	Goldman Sachs	USD 18.25	21/3/2023	(94,337)	(144,765)
(3,256,000)	Call	OTC USD/ZAR	Goldman Sachs	USD 18	23/3/2023	(54,271)	(92,558)
(9,766,000)	Put	OTC USD/ZAR	Goldman Sachs	USD 16.45	23/3/2023	72,171	(251)
(8,400,200)	Put	OTC USD/JPY	Goldman Sachs	USD 123	11/5/2023	42,982	(13,299)
(2,112,000)	Call	OTC EUR/USD	JP Morgan	EUR 1.1	2/3/2023	12,716	-
(12,667,883)	Call	OTC EUR/USD	JP Morgan	EUR 1.1	9/3/2023	67,306	(462)
(8,694,000)	Put	OTC EUR/USD	JP Morgan	EUR 1.07	9/3/2023	(53,717)	(80,174)
(17,492,000)	Put	OTC GBP/USD	JP Morgan	GBP 1.15	31/3/2023	26,591	(13,269)
(4,280,000)	Call	OTC AUD/USD	Morgan Stanley	AUD 0.7	16/3/2023	51,850	(2,441)
(21,395,000)	Put	OTC AUD/USD	Morgan Stanley	AUD 0.665	16/3/2023	12,868	(71,758)
(34,961,000)	Put	OTC EUR/USD	UBS	EUR 1.03	22/3/2023	22,272	(28,011)
(4,175,000)	Call	OTC NZD/JPY	UBS	NZD 85	30/3/2023	22,764	(22,162)
(25,045,000)	Put	OTC NZD/JPY	UBS	NZD 78	30/3/2023	85,182	(14,841)
(2,277,000)	Put	TOPIX Banks Index	BNP Paribas	JPY 175.098	14/7/2023	62,715	(44,868)
(3,793,482)	Put	TOPIX Banks Index	Goldman Sachs	JPY 181.37	14/7/2023	104,903	(106,303)
(1,519,518)	Put	TOPIX Banks Index	JP Morgan	JPY 182.077	14/7/2023	54,146	(44,241)
(61)	Put	Nikkei 225 Index	Exchange Traded	JPY 24,000	10/3/2023	69,873	(893)
(2,687)	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.125	10/3/2023	(806,961)	(1,058,006)
(2,175)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	10/3/2023	272,461	(148,987)
(170)	Put	Capital One Financial	Exchange Traded	USD 95	17/3/2023	24,853	(4,250)
(242)	Put	Caterpillar	Exchange Traded	USD 160	17/3/2023	1,688	(968)
(34)	Put	Costco Wholesale	Exchange Traded	USD 450	17/3/2023	19,653	(9,197)
(390)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,050	17/3/2023	117,618	(68,864)
(72)	Call	Humana	Exchange Traded	USD 570	17/3/2023	7,219	(2,700)
(169)	Put	Nike	Exchange Traded	USD 115	17/3/2023	6,274	(27,547)
(14)	Put	S&P 500 Index	Exchange Traded	USD 3,750	17/3/2023	16,832	(13,580)
(36)	Put	S&P 500 Index	Exchange Traded	USD 3,800	17/3/2023	31,255	(55,440)
(198)	Call	Schlumberger	Exchange Traded	USD 65	17/3/2023	18,568	(792)
(198)	Put	Schlumberger	Exchange Traded	USD 55	17/3/2023	2,233	(38,907)

The notes on pages 986 to 999 form an integral part of these financial statements.

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(1,064)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	17/3/2023	265,767	(40,964)
(70)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 355	17/3/2023	3,242	(1,820)
(1,064)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 375	17/3/2023	440,975	(127,148)
(124)	Call	Unitedhealth	Exchange Traded	USD 560	17/3/2023	11,007	(1,116)
(4,130)	Put	CBOE SPX Volatility Index	Exchange Traded	USD 19	22/3/2023	98,174	(218,890)
(1,664)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 378	24/3/2023	(58,624)	(434,304)
(360)	Put	US Treasury 10 Year Note	Exchange Traded	USD 110	24/3/2023	(25,872)	(143,438)
(366)	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 108	24/3/2023	92,942	(77,203)
(611)	Call	SOFR 3 Month Index	Exchange Traded	USD 95.375	14/4/2023	29,249	(3,819)
(611)	Call	SOFR 3 Month Index	Exchange Traded	USD 96.25	14/4/2023	55,980	(3,819)
(517)	Call	Advanced Micro Devices	Exchange Traded	USD 110	21/4/2023	41,377	(8,014)
(53)	Call	Constellation Brands	Exchange Traded	USD 260	21/4/2023	3,380	(1,590)
(145)	Put	Constellation Brands	Exchange Traded	USD 200	21/4/2023	15,695	(24,288)
(242)	Call	EOG Resources	Exchange Traded	USD 177	21/4/2023	88,638	(3,025)
(242)	Put	EOG Resources	Exchange Traded	USD 112	21/4/2023	(6,589)	(119,790)
(125)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,800	21/4/2023	(1,121)	(26,393)
(341)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,000	21/4/2023	73,539	(149,261)
(110)	Put	FedEx	Exchange Traded	USD 150	21/4/2023	720	(5,830)
(467)	Put	PulteGroup	Exchange Traded	USD 40	21/4/2023	12,375	(10,508)
(208)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	21/4/2023	504	(27,768)
(663)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 372	21/4/2023	51,767	(248,625)
(257)	Put	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 109	21/4/2023	(431,066)	(594,312)
(1,036)	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 96.5	12/5/2023	122,423	(64,750)
(518)	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.25	12/5/2023	(117,653)	(246,050)
(200)	Put	Caterpillar	Exchange Traded	USD 140	19/5/2023	454	(2,300)
(206)	Call	ConocoPhillips	Exchange Traded	USD 140	19/5/2023	10,252	(5,356)
(206)	Put	ConocoPhillips	Exchange Traded	USD 90	19/5/2023	(5,610)	(40,788)
(208)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 375	19/5/2023	269	(130,728)
(43)	Put	FedEx	Exchange Traded	USD 140	16/6/2023	(135)	(4,408)
(85)	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.875	16/6/2023	(104,849)	(123,781)
(173)	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 97.75	15/9/2023	100,379	(8,650)
(362)	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 94.75	15/9/2023	(23,447)	(76,925)
(161)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	15/12/2023	53,861	(337,697)
(124)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 460	15/12/2023	65,643	(65,162)
(1,858)	Put	SOFR 3 Month Index	Exchange Traded	USD 94.75	15/3/2024	(973,345)	(1,451,562)
Total						2,475,085	(7,804,939)

Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 551,236,172	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.8% Fixed semi-annually from 20/9/2023; and pays Floating USD SOFR 3 Month BBA quarterly 20/6/2023	Morgan Stanley	16/3/2023	(1,752,931)	-
USD 2,255,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 29/4/2039; and pays 2.725% Fixed semi-annually from 29/10/2038	JP Morgan	27/4/2038	31,838	124,093
USD 2,255,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.725% Fixed semi-annually from 29/10/2038; and pays Floating USD SOFR 1 Day annually from 29/4/2039	JP Morgan	27/4/2038	(139,920)	100,878

The notes on pages 986 to 999 form an integral part of these financial statements.

Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 2,777,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 24/2/2040; and pays 2.62% Fixed semi-annually from 24/8/2029	JP Morgan	22/2/2039	34,915	152,863
USD 2,777,500	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.62% Fixed semi-annually from 24/8/2039; and pays Floating USD SOFR 1 Day annually from 24/2/2040	JP Morgan	22/2/2039	(163,692)	120,046
USD 10,460,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.232% Fixed semi-annually from 27/8/2025; and pays Floating USD SOFR 1 Day annually from 27/2/2026	Citibank	25/2/2025	(227,244)	29,265
USD 10,460,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 27/2/2026; and pays 1.232% Fixed semi-annually from 27/8/2025	Citibank	25/2/2025	871,825	1,748,597
USD 4,215,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.169% Fixed semi-annually from 9/12/2025; and pays Floating USD SOFR 1 Day annually from 9/6/2026	UBS	5/6/2025	(85,451)	13,549
USD 4,215,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 9/6/2026; and pays 1.169% Fixed semi-annually from 9/12/2025	UBS	5/6/2025	344,420	719,055
GBP 229,114,058	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 3/4/2024; and pays 2.47% Fixed annually from 3/4/2023	Goldman Sachs	3/4/2023	4,545,404	6,046,215
USD 10,890,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/4/2027; and pays 2.342% Fixed semi-annually from 9/10/2026	Deutsche Bank	7/4/2026	72,396	1,034,808
USD 10,890,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.342% Fixed semi-annually from 9/10/2026; and pays Floating USD SOFR annually from 9/4/2027	Deutsche Bank	7/4/2026	(194,310)	211,113
USD 10,193,500	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.79% Fixed semi-annually from 29/12/2028; and pays Floating USD SOFR annually from 29/6/2029	Citibank	27/6/2028	(249,293)	359,776
EUR 315,429,398	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EURIBOR 6 Month semi-annually from 4/11/2023; and pays 1% Fixed annually from 4/5/2024	Goldman Sachs	2/5/2023	7,893,417	9,567,642
USD 6,840,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.415% Fixed semi-annually from 2/4/2025; and pays Floating USD SOFR annually from 2/10/2025	Barclays	30/9/2024	(63,987)	167,205
USD 6,840,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.415% Fixed semi-annually from 2/4/2025; and pays Floating USD SOFR annually from 2/10/2025	Barclays	30/9/2024	(62,283)	168,909
USD 9,295,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/10/2028; and pays 3.9% Fixed semi-annually from 27/4/2028	Bank of America	25/10/2027	(81,117)	222,422
USD 13,335,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.25% Fixed semi-annually from 8/7/2026; and pays Floating USD SOFR annually from 8/1/2027	Bank of America	6/1/2026	(126,578)	221,465
USD 15,355,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.125% Fixed semi-annually from 22/7/2026; and pays Floating USD SOFR annually from 22/1/2027	Bank of America	20/1/2026	(144,123)	224,397
USD 5,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	Barclays	19/4/2023	(6,252)	18,673
USD 5,945,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.18% Fixed semi-annually from 21/2/2024; and pays Floating USD SOFR annually from 21/8/2024	Bank of America	17/8/2023	(59,435)	231,275
USD 5,945,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/8/2024; and pays 3.18% Fixed semi-annually from 21/2/2024	Bank of America	17/8/2023	18,627	309,337
EUR 73,584,875	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.38.V1 quarterly from 20/12/2022; and pays 1% Fixed	Barclays	19/4/2023	(11,129)	203,503

The notes on pages 986 to 999 form an integral part of these financial statements.

Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 50,109,750	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 26/4/2024; and pays Floating USD SOFR annually from 26/10/2024	Citibank	24/10/2023	(365,081)	565,099
USD 50,109,750	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/10/2024; and pays 4.55% Fixed semi-annually from 26/4/2024	Citibank	24/10/2023	(915,042)	363,257
USD 15,212,544	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	(208,347)	418,964
USD 7,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	Deutsche Bank	15/3/2023	(12,440)	19,340
USD 14,785,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.15% Fixed semi-annually from 19/8/2026; and pays Floating USD SOFR annually from 19/2/2027	Deutsche Bank	17/2/2026	(34,638)	227,056
USD 18,500,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.IG 39.V1 quarterly from 20/12/2022; and pays 1% Fixed	Goldman Sachs	19/4/2023	(19,085)	9,128
USD 41,473,496	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 9/2/2024; and pays Floating USD SOFR annually from 9/8/2024	Goldman Sachs	7/8/2023	(301,976)	168,775
USD 122,648,814	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.1% Fixed semi-annually from 24/2/2024; and pays Floating USD SOFR annually from 21/8/2024	Goldman Sachs	22/8/2023	-	613,244
USD 20,221,990	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 4.82% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	(205,535)	105,496
USD 20,221,990	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.82% Fixed semi-annually from 9/5/2024; and pays Floating USD SOFR annually from 9/11/2024	Goldman Sachs	7/11/2023	(74,816)	154,076
USD 13,590,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.38% Fixed semi-annually from 2/4/2025; and pays Floating USD SOFR annually from 2/10/2025	Goldman Sachs	30/9/2024	(103,244)	345,226
USD 13,590,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.38% Fixed semi-annually from 2/4/2025; and pays Floating USD SOFR annually from 2/10/2025	Goldman Sachs	30/9/2024	(126,591)	321,880
USD 10,405,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.086% Fixed semi-annually from 26/6/2025; and pays Floating USD SOFR annually from 26/12/2025	Goldman Sachs	23/12/2024	(202,848)	320,524
USD 10,405,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/12/2025; and pays 3.086% Fixed semi-annually from 26/6/2025	Goldman Sachs	23/12/2024	43,314	566,686
USD 9,295,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/10/2028; and pays 4.1% Fixed semi-annually from 27/4/2028	Goldman Sachs	25/10/2027	(79,922)	200,140
USD 6,500,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	JP Morgan	15/3/2023	(23,952)	3,868
USD 41,721,866	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/4/2024; and pays 3.8% Fixed semi-annually from 5/10/2023	JP Morgan	3/4/2023	(28,339)	376,363
USD 50,109,751	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed semi-annually from 1/5/2024; and pays Floating USD SOFR annually from 1/11/2024	JP Morgan	30/10/2023	(486,801)	431,627
USD 50,109,751	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/11/2024; and pays 4.4% Fixed semi-annually from 1/5/2024	JP Morgan	30/10/2023	(576,861)	459,384
USD 13,335,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed semi-annually from 10/6/2026; and pays Floating USD SOFR annually from 10/12/2026	JP Morgan	8/12/2025	(211,678)	163,036

The notes on pages 986 to 999 form an integral part of these financial statements.

Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR 11,580,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.38.V1 quarterly from 20/3/2023; and pays 5% Fixed	Morgan Stanley	15/3/2023	(14,480)	84,071
EUR 39,300,000	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EURIBOR annually from 19/2/2025; and pays 2.2% Fixed semi-annually from 19/2/2026	Morgan Stanley	17/2/2025	(38,923)	162,783
USD 22,000,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/7/2024; and pays 4.5% Fixed annually from 24/1/2024	UBS	20/7/2023	127,226	171,226
Total				6,585,038	28,246,335

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (4,115,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 18/3/2024; and pays Floating USD SOFR annually from 30/3/2024	Bank of America	28/3/2023	59,373	(14,286)
USD (28,693,986)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/4/2024; and pays 3.45% Fixed semi-annually from 20/10/2023	Bank of America	18/4/2023	(328,158)	(762,154)
USD (6,850,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.13% Fixed semi-annually from 3/2/2024; and pays Floating USD SOFR annually from 3/8/2024	Bank of America	1/8/2023	(205,346)	(335,046)
USD (6,850,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/8/2024; and pays 2.83% Fixed semi-annually from 3/2/2024	Bank of America	1/8/2023	82,194	(24,775)
USD (29,400,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/8/2024; and pays 3.1% Fixed semi-annually from 17/8/2024	Bank of America	15/8/2023	143,363	(241,850)
USD (29,400,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.7% Fixed semi-annually from 17/2/2024; and pays Floating USD SOFR annually from 17/8/2024	Bank of America	15/8/2023	(174,604)	(645,614)
USD (5,387,500)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.855% Fixed semi-annually from 5/3/2024; and pays Floating USD SOFR annually from 5/9/2024	Bank of America	31/8/2023	174,281	(27,885)
USD (5,387,500)	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/9/2024; and pays 2.855% Fixed semi-annually from 5/3/2024	Bank of America	31/8/2023	(155,420)	(357,586)
USD (13,105,000)	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/10/2025; and pays 3.575% Fixed semi-annually from 30/4/2025	Bank of America	28/10/2024	223,547	(463,876)
USD (13,105,000)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.575% Fixed semi-annually from 30/4/2025; and pays Floating USD SOFR annually from 30/10/2025	Bank of America	28/10/2024	49,917	(637,506)
USD (18,495,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/10/2025; and pays 3.625% Fixed semi-annually from 30/4/2025	Bank of America	28/10/2024	43,492	(220,062)
USD (18,495,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.625% Fixed semi-annually from 30/4/2025; and pays Floating USD SOFR annually from 30/10/2025	Bank of America	28/10/2024	56,995	(206,559)
USD (13,335,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.25% Fixed semi-annually from 8/7/2026; and pays Floating USD SOFR annually from 8/1/2027	Bank of America	6/1/2026	367	(354,344)
USD (15,355,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.125% Fixed semi-annually from 22/7/2026; and pays Floating USD SOFR annually from 22/1/2027	Bank of America	20/1/2026	(92,292)	(447,672)

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (4,647,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/8/2028; and pays 2.15% Fixed semi-annually from 25/2/2028	Bank of America	23/8/2027	45,912	(64,708)
GBP (8,777,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.2% Fixed semi-annually from 17/7/2024; and pays Floating GBP SONIA annually from 14/7/2024	Barclays	17/7/2023	(60,729)	(110,538)
USD (19,790,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/8/2024; and pays 1.48% Fixed semi-annually from 16/2/2024	Barclays	14/8/2023	105,536	(1,603)
USD (19,790,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.48% Fixed semi-annually from 16/2/2024; and pays Floating USD SOFR annually from 16/8/2024	Barclays	14/8/2023	(733,352)	(3,429,302)
USD (20,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.45% Fixed semi-annually from 6/8/2024; and pays Floating USD SOFR annually from 6/2/2025	Barclays	2/2/2024	(204,599)	(338,259)
USD (3,616,875)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/2/2025; and pays 3.3475% Fixed semi-annually from 22/8/2024	Barclays	20/2/2024	24,773	(97,839)
USD (3,616,875)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.3475% Fixed semi-annually from 22/8/2024; and pays Floating USD SOFR annually from 22/2/2025	Barclays	20/2/2024	(21,127)	(143,739)
USD (17,980,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.18% Fixed semi-annually from 20/12/2024; and pays Floating USD SOFR annually from 20/6/2025	Barclays	17/6/2024	(45,236)	(307,294)
USD (17,980,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/6/2025; and pays 3.18% Fixed semi-annually from 20/12/2024	Barclays	17/6/2024	156,475	(105,583)
USD (26,788,000)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.01% Fixed semi-annually from 4/8/2026; and pays Floating USD SOFR annually from 4/2/2027	Barclays	2/2/2026	325,919	(971,960)
USD (26,788,000)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 4/2/2027; and pays 2.972% Fixed semi-annually from 4/8/2026	Barclays	2/2/2026	353,863	(938,658)
USD (26,788,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.972% Fixed semi-annually from 4/8/2026; and pays Floating USD SOFR annually from 4/2/2027	Barclays	2/2/2026	(430,307)	(1,722,828)
USD (1,255,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/3/2030; and pays 1.4075% Fixed semi-annually from 14/3/2030	Barclays	12/3/2029	29,653	(45,806)
USD (1,255,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.79% Fixed semi-annually from 14/9/2029; and pays Floating USD SOFR annually from 14/3/2030	Barclays	12/3/2029	(12,619)	(97,243)
USD (21,205,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/9/2024; and pays 3.0925% Fixed semi-annually from 18/3/2024	BNP Paribas	14/9/2023	612,270	(210,484)
USD (21,205,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.0925% Fixed semi-annually from 18/3/2024; and pays Floating USD SOFR annually from 18/9/2024	BNP Paribas	14/9/2023	(264,639)	(1,087,393)
USD (18,670,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 2.65% Fixed semi-annually from 28/4/2025	BNP Paribas	24/10/2024	111,163	(94,074)
USD (18,670,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.65% Fixed semi-annually from 28/4/2025; and pays Floating USD SOFR annually from 28/10/2025	BNP Paribas	24/10/2024	(189,067)	(401,078)
USD (4,196,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.339% Fixed semi-annually from 26/8/2025; and pays Floating USD SOFR annually from 26/2/2026	BNP Paribas	24/2/2025	(1,847)	(189,828)
USD (4,196,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/2/2026; and pays 3.339% Fixed semi-annually from 26/8/2025	BNP Paribas	24/2/2025	11,735	(176,246)

The notes on pages 986 to 999 form an integral part of these financial statements.

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (26,788,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.01% Fixed semi-annually from 4/8/2026; and pays Floating USD SOFR annually from 4/2/2027	BNP Paribas	2/2/2026	(382,794)	(1,680,673)
USD (57,080,119)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/11/2023; and pays Floating USD SOFR annually from 9/5/2024	Citibank	5/5/2023	148,067	(810,879)
GBP (4,500,661)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.7% Fixed semi-annually from 14/6/2024; and pays Floating GBP SONIA annually from 14/6/2024	Citibank	14/6/2023	857	(26,914)
GBP (3,579,719)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.7% Fixed semi-annually from 14/6/2024; and pays Floating GBP SONIA annually from 14/6/2024	Citibank	14/6/2023	682	(21,407)
USD (200,439,002)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/10/2024; and pays 3.09% Fixed semi-annually from 26/4/2024	Citibank	24/10/2023	625,630	(284,072)
USD (121,700,361)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	(160,601)	(575,230)
USD (152,125,451)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/11/2024; and pays 2.75% Fixed semi-annually from 16/5/2024	Citibank	14/11/2023	368,723	(162,650)
USD (218,790,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 5/6/2024; and pays Floating USD SOFR annually from 5/12/2024	Citibank	1/12/2023	(1,300,146)	(2,678,523)
USD (218,790,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/1/2025; and pays 2.75% Fixed semi-annually from 19/7/2024	Citibank	17/1/2024	856,911	(390,192)
USD (7,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022	Deutsche Bank	15/3/2023	2,809	(2,091)
USD (16,725,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 10/11/2023; and pays Floating USD SOFR annually from 10/5/2024	Deutsche Bank	8/5/2023	(103,948)	(164,994)
USD (17,695,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.023% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Deutsche Bank	14/12/2023	(271,676)	(976,822)
USD (17,695,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 3.023% Fixed semi-annually from 18/6/2024	Deutsche Bank	14/12/2023	468,036	(237,110)
USD (14,785,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.15% Fixed semi-annually from 19/8/2026; and pays Floating USD SOFR annually from 19/2/2027	Deutsche Bank	17/2/2026	(72,076)	(429,134)
USD (434,496,685)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 10/3/2024; and pays 4.03% Fixed semi-annually from 10/9/2023	Goldman Sachs	8/3/2023	(6,065,306)	(7,345,788)
USD (87,276,570)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.27% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	Goldman Sachs	23/3/2023	(2,484,693)	(3,216,071)
GBP (458,228,116)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.22% Fixed annually from 3/4/2023; and pays Floating GBP SONIA annually from 3/4/2024	Goldman Sachs	3/4/2023	(6,616,411)	(8,117,222)
EUR (630,858,796)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed annually from 4/5/2024; and pays Floating EURIBOR 6 Month semi-annually from 4/11/2023	Goldman Sachs	2/5/2023	(12,657,527)	(14,286,677)
USD (94,451,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/6/2024; and pays 2.5% Fixed semi-annually from 16/12/2023	Goldman Sachs	14/6/2023	493,499	(31,840)
USD (94,451,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 16/12/2023; and pays Floating USD SOFR annually from 16/6/2024	Goldman Sachs	14/6/2023	(686,793)	(1,219,305)

The notes on pages 986 to 999 form an integral part of these financial statements.

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (51,841,870)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/2/2024; and pays Floating USD SOFR annually from 9/8/2024	Goldman Sachs	7/8/2023	(510,011)	(1,033,956)
USD (61,324,406)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 24/2/2024; and pays Floating USD SOFR annually from 24/8/2024	Goldman Sachs	22/8/2023	-	(230,203)
USD (122,648,814)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed annually from 24/2/2024; and pays Floating USD SOFR annually from 24/8/2024	Goldman Sachs	22/8/2023	-	(331,152)
USD (50,110,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 3.75% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	114,594	(196,840)
USD (50,110,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed semi-annually from 9/5/2024; and pays Floating USD SOFR annually from 9/11/2024	Goldman Sachs	7/11/2023	73,750	(237,683)
USD (80,887,960)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 3.26% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	138,243	(165,632)
USD (79,517,327)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/6/2024; and pays 2.8% Fixed semi-annually from 1/12/2023	JP Morgan	30/5/2023	415,090	(42,135)
USD (80,311,793)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 12/12/2023; and pays Floating USD SOFR annually from 12/6/2024	JP Morgan	8/6/2023	(318,793)	(850,859)
USD (41,721,866)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.85% Fixed semi-annually from 6/1/2024; and pays Floating USD SOFR annually from 6/7/2024	JP Morgan	3/7/2023	(23,554)	(628,521)
USD (200,439,003)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/11/2024; and pays 2.95% Fixed semi-annually from 1/5/2024	JP Morgan	30/10/2023	636,097	(246,989)
USD (21,190,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/1/2025; and pays 3.107% Fixed semi-annually from 17/7/2024	JP Morgan	12/1/2024	129,902	(57,629)
USD (21,190,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.107% Fixed semi-annually from 17/7/2024; and pays Floating USD SOFR annually from 17/1/2025	JP Morgan	12/1/2024	(275,128)	(462,660)
USD (11,130,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 3.5% Fixed semi-annually from 28/4/2025	JP Morgan	24/10/2024	(63,290)	(119,383)
USD (11,130,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed semi-annually from 28/4/2025; and pays Floating USD SOFR annually from 28/10/2025	JP Morgan	24/10/2024	89,040	(136,102)
USD (13,335,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 10/6/2026; and pays Floating USD SOFR annually from 10/12/2026	JP Morgan	8/12/2025	(54,209)	(416,281)
USD (432,055,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed annually from 9/9/2023; and pays Floating USD SOFR annually from 9/3/2024	Morgan Stanley	7/3/2023	(3,080,077)	(3,607,184)
EUR (23,160,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.38.V1 quarterly from 20/3/2023	Morgan Stanley	15/3/2023	44,480	(54,817)
USD (551,236,172)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 20/6/2023; and pays 0.4% Fixed semi-annually from 20/9/2023	Morgan Stanley	16/3/2023	606,360	-
USD (551,236,172)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 20/6/2023; and pays 0.6% Fixed semi-annually from 20/9/2023	Morgan Stanley	16/3/2023	1,047,349	-
USD (58,188,598)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed semi-annually from 10/10/2023; and pays Floating USD SOFR annually from 10/4/2024	Morgan Stanley	6/4/2023	(993,052)	(1,660,766)

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (196,281,851)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/6/2024; and pays 3.3% Fixed semi-annually from 1/12/2023	Morgan Stanley	30/5/2023	489,635	(30,512)
USD (21,980,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4075% Fixed semi-annually from 16/2/2024; and pays Floating USD SOFR annually from 16/8/2024	Morgan Stanley	14/8/2023	(981,336)	(3,936,854)
USD (21,980,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/8/2024; and pays 1.4075% Fixed semi-annually from 16/2/2024	Morgan Stanley	14/8/2023	114,620	(1,431)
USD (26,051,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 2.4% Fixed semi-annually from 18/6/2024	Morgan Stanley	14/12/2023	372,258	(101,871)
USD (26,051,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Morgan Stanley	14/12/2023	(243,722)	(751,716)
USD (16,785,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.99% Fixed semi-annually from 22/2/2025; and pays Floating USD SOFR annually from 22/8/2025	Morgan Stanley	20/8/2024	(642,069)	(1,960,527)
USD (5,510,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/6/2024; and pays 2.715% Fixed semi-annually from 2/12/2023	Nomura	31/5/2023	181,042	(4,645)
USD (5,510,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.715% Fixed semi-annually from 2/12/2023; and pays Floating USD SOFR annually from 2/6/2024	Nomura	31/5/2023	(248,819)	(434,506)
USD (22,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed annually from 24/1/2024; and pays Floating USD SOFR annually from 24/7/2024	UBS	20/7/2023	(74,294)	(88,594)
USD (21,115,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/2/2025; and pays 3.445% Fixed semi-annually from 9/8/2024	UBS	7/2/2024	93,112	(96,923)
USD (21,115,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.445% Fixed semi-annually from 9/8/2024; and pays Floating USD SOFR annually from 9/2/2025	UBS	7/2/2024	(158,821)	(348,856)
Total				(31,266,874)	(76,166,499)

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
	Belgium		
15,499	Telenet	Bank of America	(9,232)
			(9,232)
	Hong Kong		
(77,400)	Link REIT	Bank of America	21,694
(30,340)	Link REIT	Bank of America	(28,604)
			(6,910)
	Italy		
417,353	Telecom Italia	Bank of America	5,816
			5,816

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
	Netherlands		
(13,570)	Heineken	Bank of America	(18,394)
			(18,394)
	United States		
(10,750)	Southern	Bank of America	12,477
			12,477
Total			(16,243)

The notes on pages 986 to 999 form an integral part of these financial statements.

To Be Announced Securities Contracts as at 28 February 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
	United States		
USD (9,045,800)	Fannie Mae or Freddie Mac 2.5% TBA	(7,649,354)	(0.10)
USD (102,432,300)	Fannie Mae or Freddie Mac 3% TBA	(89,916,353)	(1.16)
USD (98,600,000)	Fannie Mae or Freddie Mac 3% TBA	(86,644,750)	(1.11)
USD 364,383,162	Fannie Mae or Freddie Mac 3.5% TBA	330,990,863	4.26
USD (308,455,000)	Fannie Mae or Freddie Mac 4% TBA	(288,718,701)	(3.72)
USD 281,620,705	Fannie Mae or Freddie Mac 4.5% TBA	270,289,873	3.48
USD (3,600,000)	Fannie Mae or Freddie Mac 5% TBA	(3,527,902)	(0.05)
USD 3,600,000	Fannie Mae or Freddie Mac 5% TBA	3,527,902	0.05
USD 138,471,000	Fannie Mae or Freddie Mac 6% TBA	139,898,982	1.80
Total TBA		268,250,560	3.45

The notes on pages 986 to 999 form an integral part of these financial statements.

Future Consumer Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
2,967	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	296,750	2.45
Total Funds		296,750	2.45
COMMON STOCKS (SHARES)			
	Brazil		
78,038	Locaweb Servicos de Internet	74,262	0.61
	Cayman Islands		
32,900	Alibaba	362,575	3.00
16,601	Farfetch	86,076	0.71
750	Meituan	13,005	0.11
7,500	Tencent	328,322	2.71
		789,978	6.53
	China		
64,000	Hainan Meilan International Airport	157,533	1.30
	Denmark		
2,274	Pandora	216,634	1.79
	France		
1,662	EssilorLuxottica	290,286	2.40
361	Kering	213,003	1.76
751	L'Oreal*	299,406	2.47
		802,695	6.63
	Germany		
6,018	Beiersdorf	718,875	5.94
1,749	Symrise	179,493	1.48
		898,368	7.42
	India		
6,368	Reliance Industries*	354,379	2.93
	Italy		
44,400	PRADA	300,375	2.48
	Japan		
5,800	Recruit	157,282	1.30
7,100	Sony	594,136	4.91
		751,418	6.21
	Netherlands		
10,787	Davide Campari-Milano	121,569	1.01
2,565	Heineken	263,291	2.18
2,803	Koninklijke DSM	348,545	2.88
		733,405	6.07
	Spain		
9,185	Cellnex Telecom	348,500	2.88
	United Kingdom		
7,123	Dechra Pharmaceuticals	237,782	1.97
125,942	JD Sports Fashion	276,103	2.28
5,368	Keywords Studios*	187,667	1.55
		701,552	5.80
	United States		
970	Adobe	313,223	2.59
2,196	Airbnb	275,005	2.27
5,004	Amazon.com	467,324	3.86
5,610	American Eagle Outfitters	81,289	0.67
5,507	AZEK	134,040	1.11
3,152	Comcast	117,570	0.97
13,869	Elanco Animal Health*	161,297	1.33
801	Estee Lauder	193,297	1.60
1,346	Etsy	163,256	1.35
1,717	Mastercard	609,226	5.04
5,490	Match	227,395	1.88
178	MercadoLibre	212,710	1.76
2,570	Meta Platforms	452,731	3.74
2,409	NIKE	285,491	2.36
12,472	Olaplex	61,737	0.51
2,322	ROBLOX	85,461	0.70
1,235	T-Mobile US*	177,815	1.47
7,424	Uber Technologies	250,412	2.07
1,358	Visa	299,303	2.47
3,504	Walt Disney	351,977	2.91
1,231	Zebra Technologies	365,730	3.02
2,240	Zoetis	374,259	3.09
		5,660,548	46.77
Total Common Stocks (Shares)		11,789,647	97.42
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		12,086,397	99.87
Total Portfolio		12,086,397	99.87
Other Net Assets		16,023	0.13
Total Net Assets (USD)		12,102,420	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

NM0423U-2875152-514/1102

Sector Breakdown as at 28 February 2023

	% of Net Assets
Communications	29.42
Consumer Non-cyclical	23.80
Consumer Cyclical	16.25
Technology	7.86
Financials	7.51
Industrial	5.29
Basic Materials	4.36
Energy	2.93
Investment Funds	2.45
Other Net Assets	0.13
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Future Of Transport Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
1,166,030	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	116,637,536	6.89
Total Funds		116,637,536	6.89
COMMON STOCKS (SHARES)			
	Australia		
6,172,417	Lynas Rare Earths	34,134,346	2.02
5,875,567	Pilbara Minerals*	16,523,738	0.98
		50,658,084	3.00
	Canada		
989,198	Sigma Lithium	36,496,661	2.15
	Chile		
616,455	Sociedad Quimica y Minera de Chile*	55,129,571	3.26
	China		
1,509,500	BYD	40,617,459	2.40
543,540	Contemporary Amperex Technology	31,588,279	1.86
869,800	JL Mag Rare-Earth	2,792,580	0.17
4,651,236	Shanghai Putailai New Energy Technology	33,656,629	1.99
		108,654,947	6.42
	France		
1,498,947	Dassault Systemes	57,973,737	3.42
477,069	McPhy Energy*	6,797,435	0.40
363,551	Schneider Electric	58,718,194	3.47
430,287	Vinci	49,385,655	2.92
		172,875,021	10.21
	Germany		
1,503,765	Infineon Technologies*	53,385,387	3.15
	Ireland		
359,940	Eaton	62,780,735	3.71
	Japan		
447,700	Rohm*	34,350,216	2.03
	Jersey		
500,068	Aptiv	58,067,896	3.43
	Netherlands		
86,095	ASML	53,189,473	3.14
191,925	NXP Semiconductors	34,105,072	2.01
1,121,355	STMicroelectronics	54,104,990	3.19
		141,399,535	8.34
	South Korea		
4,697,290	Hanon Systems	32,054,809	1.89
108,987	LG Chem	56,006,920	3.31
103,288	Samsung SDI	54,327,183	3.21
		142,388,912	8.41
	Switzerland		
439,863	TE Connectivity	56,042,945	3.31
	United Kingdom		
7,087,405	Auto Trader	51,069,788	3.02
1,116,536	Sensata Technologies	56,306,910	3.33
		107,376,698	6.35
	United States		
273,716	AGCO	38,859,461	2.29
215,839	Albemarle	55,867,767	3.30
275,993	Analog Devices	50,879,309	3.00
219,918	ANSYS	66,162,330	3.91
314,600	Cadence Design Systems	61,148,802	3.61
536,597	Darling Ingredients	33,000,716	1.95
120,216	Deere	50,613,340	2.99
1,200,311	Ford Motor	14,535,766	0.86
369,554	General Motors	14,427,388	0.85
166,465	Mobileye Global*	6,605,331	0.39
426,787	ON Semiconductor	33,199,761	1.96
67,600	Rogers	10,142,028	0.60
206,476	Texas Instruments	35,284,684	2.08
571,919	Trimble	29,654,000	1.75
		500,380,683	29.54
Total Common Stocks (Shares)		1,579,987,291	93.31
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,696,624,827	100.20
Total Portfolio		1,696,624,827	100.20
Other Net Liabilities		(3,341,821)	(0.20)
Total Net Assets (USD)		1,693,283,006	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
CNH Hedged Share Class						
CNY	131,818,245	USD	19,453,853	BNY Mellon	15/3/2023	(469,949)
USD	1,603,010	CNY	11,024,292	BNY Mellon	15/3/2023	15,358
Net unrealised depreciation						(454,591)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
EUR Hedged Share Class						
EUR	351,755,586	USD	379,159,071	BNY Mellon	15/3/2023	(4,680,708)
USD	31,661,772	EUR	29,705,188	BNY Mellon	15/3/2023	37,981
Net unrealised depreciation						(4,642,727)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP Hedged Share Class						
GBP	12,973,437	USD	15,768,107	BNY Mellon	15/3/2023	(15,725)
USD	3,559,127	GBP	2,935,920	BNY Mellon	15/3/2023	(5,672)
Net unrealised depreciation						(21,397)
SGD Hedged Share Class						
SGD	9,845,218	USD	7,446,671	BNY Mellon	15/3/2023	(136,459)
USD	582,506	SGD	779,194	BNY Mellon	15/3/2023	3,944
Net unrealised depreciation						(132,515)
Total net unrealised depreciation						(5,251,230)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Technology	31.50
Industrial	24.34
Basic Materials	17.61
Consumer Cyclical	11.68
Investment Funds	6.89
Communications	6.23
Consumer Non-cyclical	1.95
Other Net Liabilities	(0.20)
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Global Allocation Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
1,474,946	iShares S&P 500 Industrials Sector UCITS ETF~	12,112,994	0.08
	Luxembourg		
1,609,000	BlackRock Global Funds - Emerging Markets Bond Fund∞	32,662,700	0.22
44,961	BlackRock Strategic Funds - Emerging Markets Short Duration Bond Fund~	5,131,399	0.04
		37,794,099	0.26
	United States		
181,119	SPDR Gold Shares*	30,627,223	0.21
43,200	SPDR S&P 500 ETF Trust	17,165,952	0.12
		47,793,175	0.33
Total Funds		97,700,268	0.67
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS			
	Australia		
531,380	AGL Energy*	2,472,730	0.01
542,815	BHP*	16,600,341	0.11
4,636	CSL	926,398	0.01
353,268	Endeavour*	1,627,224	0.01
672,652	Medibank Pvt	1,515,163	0.01
194,253	Origin Energy	1,049,356	0.01
279,352	Qantas Airways	1,209,510	0.01
101,144	QBE Insurance	1,028,641	0.01
1,798,747	South32	5,264,805	0.04
88,592	Woodside Energy	2,146,535	0.01
		33,840,703	0.23
	Belgium		
40,249	KBC	3,038,015	0.02
	Bermuda		
324,892	Bunge	31,456,043	0.21
6,727	Credicorp	854,800	0.01
109,500	Orient Overseas International*	1,757,804	0.01
		34,068,647	0.23
	Brazil		
1,586,929	Ambev	4,076,803	0.03
563,243	Embraer	1,757,106	0.01
120,069	Engie Brasil Energia	907,400	0.01
279,991	JBS SA	1,021,730	0.01
590,784	Lojas Renner	2,139,993	0.01
		9,903,032	0.07
	Canada		
92,970	Barrick Gold*	1,480,127	0.01
33,761	BCE	1,493,997	0.01
62,578	Brookfield*	2,089,685	0.01
83,787	Brookfield Asset Management*	2,792,376	0.02
633,269	Cameco	17,497,222	0.12
119,494	Canadian Imperial Bank of Commerce	5,497,098	0.04
2,597,690	Enbridge*	98,173,857	0.67
8,883	George Weston	1,103,011	0.01
34,893	Imperial Oil*	1,743,809	0.01
287,908	Lions Gate Entertainment*	3,106,527	0.02
27,638	Metro Inc/CN	1,426,170	0.01
35,894	National Bank of Canada	2,643,351	0.02
57,591	Nutrien	4,494,983	0.03
38,025	Royal Bank of Canada	3,875,080	0.02
832,454	Suncor Energy*	28,239,327	0.19
324,856	TC Energy	13,073,058	0.09
629,619	TELUS	12,532,114	0.09
		201,261,792	1.37
	Cayman Islands		
96,800	ASMPT*	825,063	0.01
296,500	Dali Foods	119,748	0.00
377,171	Diversey	2,221,537	0.02
1,024,000	Haidilao International	2,831,036	0.02
499,375	Hedosophia European Growth	5,205,639	0.04
169,284	Hedosophia European Growth (Wts 13/5/2027)*	5,402	0.00
364,400	Hygeia Healthcare*	2,648,621	0.02
672,200	JD Health International*	4,688,872	0.03
132,078	JD.com	2,922,914	0.02
2,994,000	Jinxin Fertility*	2,380,248	0.02
1,057,200	Kingsoft	3,481,797	0.02
272,030	Meituan	4,716,943	0.03
8,660,000	Microport Cardioflow Medtech	3,276,876	0.02
672,000	Ming Yuan Cloud	457,189	0.00
550,000	SITC International	1,149,191	0.01
102,400	Super Hi International*	228,310	0.00
931,300	Tencent	40,768,852	0.28
64,680	TPB Acquisition I (Wts 19/2/2023)	56,518	0.00
473,000	Want Want China	297,697	0.00
		78,282,453	0.54
	Chile		
44,620	Sociedad Quimica y Minera de Chile*	3,990,367	0.03
	China		
4,524,000	Agricultural Bank of China	1,567,751	0.01
654,679	Aier Eye Hospital	2,943,737	0.02
871,633	Amoy Diagnostics	3,729,883	0.03
10,100	Anhui Gujing Distillery	173,716	0.00
1,954,600	Bank of Chengdu	4,041,432	0.03
134,000	BYD	3,605,657	0.03
520,900	BYD	19,547,109	0.13
9,159,000	China Construction Bank	5,601,122	0.04
325,000	China Merchants Bank	1,759,779	0.01
92,900	China Tourism Duty Free	2,641,066	0.02
382,100	Contemporary Amperex Technology	22,206,059	0.15

∞Cross umbrella holding and investment in connected party fund, see further information in Note 10.
~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

NM0423U-2875152-518/1102

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
990,700	Datang International Power Generation	423,369	0.00
534,000	Dongfeng Motor	272,817	0.00
386,560	Foshan Haitian Flavouring & Food	4,570,920	0.03
1,016,800	Ganfeng Lithium*	7,086,121	0.05
444,992	Glodon	3,846,828	0.03
330,500	Great Wall Motor*	437,916	0.00
1,438,500	Gree Electric Appliances of Zhuhai	7,351,965	0.05
1,768,600	Guangzhou Baiyun International Airport	3,631,401	0.02
1,824,394	Hangzhou Robam Appliances	8,082,560	0.06
133,900	Hangzhou Tigermed Consulting	1,536,208	0.01
908,825	Hundsun Technologies	5,806,091	0.04
9,592,000	Industrial & Commercial Bank of China	4,790,501	0.03
662,900	Jiangsu Hengrui Medicine	4,149,138	0.03
16,800	Kweichow Moutai	4,384,347	0.03
272,400	LONGi Green Energy Technology	1,733,975	0.01
38,900	Ningbo Deye Technology	1,852,111	0.01
117,400	Nongfu Spring*	658,122	0.00
1,772,000	PetroChina	907,560	0.01
109,700	Pharmaron Beijing	613,560	0.00
567,000	Ping An Insurance of China	3,932,337	0.03
270,000	Shanghai Fosun Pharmaceutical*	789,464	0.01
322,900	Shanghai Jinjiang International Hotels	2,880,583	0.02
92,300	StarPower Semiconductor	3,917,951	0.03
882,307	Venustech	3,764,134	0.02
690,930	Wuhan Raycus Fiber Laser Technologies	2,806,503	0.02
148,100	Wuliangye Yibin	4,356,112	0.03
200,392	Yifeng Pharmacy Chain	1,744,441	0.01
1,322,860	Yonyou Network Technology	4,431,160	0.03
296,000	Zijin Mining*	446,508	0.00
		159,022,014	1.08
	Curacao		
787,815	Schlumberger	42,785,445	0.29
	Denmark		
596	AP Moller - Maersk	1,401,996	0.01
9,268	Coloplast	1,067,559	0.01
146,369	Novo Nordisk	20,811,299	0.14
100,865	Novozymes	4,863,582	0.03
14,416	Orsted	1,264,774	0.01
8,491	Pandora	808,900	0.01
		30,218,110	0.21
	Finland		
12,456	Elisa	712,029	0.00
24,877	Kesko	540,879	0.00
34,836	Kone	1,823,858	0.01
45,148	Wartsila	437,980	0.01
		3,514,746	0.02
	France		
1,388,464	BNP Paribas	98,303,524	0.67
62,608	Carrefour	1,246,353	0.01
925,412	Cie de Saint-Gobain	55,370,545	0.38
346,940	Danone*	19,607,189	0.13
64,097	Dassault Systemes	2,479,035	0.02
204,137	EssilorLuxottica	35,654,638	0.24
14,001	Hermes International	25,645,629	0.17
108,475	Kering	64,004,274	0.44
68,690	La Francaise des Jeux SAEM	2,721,704	0.02
22,497	L'Oreal	8,969,027	0.06
143,925	LVMH Moet Hennessy Louis Vuitton	121,158,373	0.83
4,663	Remy Cointreau	821,881	0.01
77,800	Sanofi	7,356,202	0.05
15,508	Schneider Electric	2,504,743	0.01
33,787	SCOR*	829,122	0.01
134,261	Societe Generale	3,918,818	0.03
3,811	Teleperformance	995,608	0.01
1,209,573	TotalEnergies	75,550,837	0.51
81,316	Ubisoft Entertainment*	1,816,421	0.01
9,959	Unibail-Rodamco-Westfield	633,275	0.00
		529,587,198	3.61
	Germany		
10,616	adidas*	1,590,632	0.01
21,754	BASF	1,117,538	0.01
418,467	Bayer*	25,323,183	0.17
39,144	Brenntag	2,984,588	0.02
914,539	Commerzbank	11,265,019	0.08
2,617,132	Deutsche Telekom	59,407,488	0.41
161,707	Dr Ing hc F Porsche*	19,540,168	0.13
47,761	Fresenius	1,317,338	0.01
297,475	Infineon Technologies	10,560,705	0.07
909,885	Mercedes-Benz	70,430,380	0.48
654,974	SAP	75,006,618	0.51
55,400	SAP*	6,343,854	0.05
13,484	Scout24	743,541	0.00
515,989	Siemens	79,540,793	0.54
69,144	Symrise	7,095,989	0.05
331,524	Telefonica Deutschland*	1,019,140	0.01
28,970	United Internet	638,190	0.00
4,881	Volkswagen	667,788	0.01
		374,592,952	2.56
	Guernsey		
720,119	Genius Sports	3,528,583	0.03
	Hong Kong		
3,766,000	AIA	39,943,883	0.27
294,500	BOC Hong Kong	996,175	0.01
21,500	BYD Electronic International	62,591	0.00
51,600	Hang Seng Bank	838,853	0.00
980,000	Lenovo	878,991	0.01
		42,720,493	0.29

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	India		
21,654	Bajaj Auto	959,018	0.01
141,995	HCL Technologies	1,850,955	0.01
439,628	Indian Oil	404,436	0.00
45,624	Infosys	820,975	0.01
185,209	Vedanta	601,213	0.00
		4,636,597	0.03
	Indonesia		
1,326,600	Bank Central Asia	761,164	0.00
	Ireland		
53,109	Allegion	5,996,537	0.04
17,583	Johnson Controls International	1,102,278	0.01
77,274	Kingspan	5,027,152	0.04
29,327	Linde	10,153,007	0.07
26,070	Seagate Technology	1,679,951	0.01
33,773	Trane Technologies	6,248,005	0.04
7,526	Willis Towers Watson	1,777,265	0.01
		31,984,195	0.22
	Israel		
200,965	Nice	41,475,157	0.28
	Italy		
393,143	Enel	2,213,470	0.02
105,441	FinecoBank Banca Fineco	1,832,664	0.01
12,076,975	Intesa Sanpaolo	33,085,741	0.23
359,871	Snam	1,776,558	0.01
		38,908,433	0.27
	Japan		
6,700	AGC	247,222	0.00
384,600	Astellas Pharma*	5,403,378	0.04
21,300	BayCurrent Consulting*	834,285	0.01
700	Capcom*	21,960	0.00
58,600	Coca-Cola Bottlers Japan	615,216	0.00
362,500	FANUC*	61,491,508	0.42
41,700	Food & Life*	1,053,262	0.01
249,100	Hino Motors*	1,010,333	0.01
88,400	Honda Motor*	2,292,355	0.01
245,852	Hoya	24,245,014	0.17
32,100	Ibiden*	1,098,671	0.01
309,800	Japan Post Bank*	2,667,288	0.02
68,900	Jeol*	2,138,780	0.01
30,500	Kamigumi*	601,559	0.00
33,100	Kewpie	533,371	0.00
116,619	Keyence	50,279,618	0.34
24,600	Kobayashi Pharmaceutical	1,476,828	0.01
11,500	Konami*	506,003	0.00
133,800	Kose*	15,075,643	0.10
43,400	M3	1,033,288	0.01
148,900	Mazda Motor*	1,337,582	0.01
92,500	Mitsubishi	3,134,801	0.02
28,700	Mitsubishi Heavy Industries Ltd*	1,053,741	0.01
240,100	Mitsubishi Motors	943,947	0.01
5,537,100	Mitsubishi UFJ Financial*	39,123,327	0.27
46,800	MS&AD Insurance	1,525,394	0.01
55,900	Nihon M&A Center	465,322	0.00
16,900	Nissan Chemical*	739,893	0.01
74,100	Nisshin Seifun*	853,894	0.01
99,800	Nomura Research Institute	2,221,187	0.01
6,600	Oracle Japan	448,408	0.00
5,400	Oriental Land	860,070	0.00
69,903	Recruit	1,895,605	0.01
153,200	Sega Sammy*	2,611,096	0.02
50,800	Shionogi*	2,253,439	0.02
23,900	Shiseido	1,097,276	0.01
220,100	SoftBank	2,477,515	0.02
21,200	Sony	1,774,039	0.01
528,200	Sysmex*	31,558,974	0.22
226,100	Terumo	6,060,122	0.04
11,400	Tokyo Electron*	3,898,485	0.03
91,200	ZOZO*	2,019,767	0.01
		280,979,466	1.92
	Jersey		
246,246	Aptiv	28,594,086	0.19
88,487	Aptiv	11,381,198	0.08
67,045	Experian	2,277,178	0.02
13,937	Ferguson	2,014,949	0.01
10,503,544	Glencore	62,807,742	0.43
		107,075,153	0.73
	Mexico		
409,663	Fomento Economico Mexicano	3,797,294	0.03
40,870	Grupo Aeroportuario del Sureste	1,153,305	0.01
183,715	Grupo Financiero Banorte	1,551,929	0.01
2,055,346	Wal-Mart de Mexico	8,019,501	0.05
		14,522,029	0.10
	Netherlands		
19,283	Adyen	27,567,350	0.19
150,014	ASML	92,678,618	0.63
73,106	CNH Industrial	1,207,663	0.01
53,261	Ferrari	13,812,242	0.09
7,360,559	ING Groep	104,382,394	0.71
190,633	Koninklijke Ahold Delhaize	6,096,498	0.04
67,434	Koninklijke Philips	1,110,091	0.01
46,290	Koninklijke Vopak	1,481,106	0.01
225,896	LyondellBasell Industries	21,756,044	0.15
201,017	STMicroelectronics	9,699,000	0.06
		279,791,006	1.90
	Norway		
135,161	Equinor	4,195,002	0.03
416,777	Norsk Hydro	3,054,298	0.02
		7,249,300	0.05
	Poland		
37,582	Polski Koncern Naftowy ORLEN	558,397	0.00
	Saudi Arabia		
4,423	Dr Sulaiman Al Habib Medical Services	273,207	0.00
81,128	Saudi Telecom	759,901	0.01
		1,033,108	0.01

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	Singapore		
150,000	DBS	3,804,479	0.03
1,260,300	Genting Singapore	954,186	0.01
382,600	Keppel	1,556,268	0.01
600,100	NETLINK NBN MANAGEMENT	385,300	0.00
165,500	Oversea-Chinese Banking	1,556,444	0.01
3,668,143	Sembcorp Marine	345,787	0.00
220,900	Singapore Airlines	932,968	0.00
460,100	Singapore Technologies Engineering	1,219,212	0.01
		10,754,644	0.07
	South Africa		
17,944	Anglo American Platinum	1,001,133	0.01
68,434	Kumba Iron Ore	1,768,754	0.01
		2,769,887	0.02
	South Korea		
118,199	Amorepacific	12,362,548	0.08
21,388	Celltrion Healthcare	880,896	0.01
15,698	Fila	462,665	0.00
27,559	Hana Financial	945,534	0.01
26,922	Hanwha Aerospace	1,831,082	0.01
19,796	KB Financial	767,455	0.00
7,804	Korea Shipbuilding & Offshore Engineering	479,475	0.01
24,905	LG Chem	12,798,337	0.09
33,050	LG Display	381,889	0.00
70,061	LG Energy Solution	27,690,838	0.19
130,228	Samsung Electronics	5,963,965	0.04
5,630	Samsung Fire & Marine Insurance	912,628	0.01
35,095	Samsung SDI	18,459,187	0.13
56,878	SK Telecom	1,940,708	0.01
		85,877,207	0.59
	Spain		
4,808	Aena SME	747,965	0.01
1,899,768	Cellnex Telecom	72,081,668	0.49
36,117	Endesa	708,809	0.00
83,093	Industria de Diseno Textil	2,562,323	0.02
		76,100,765	0.52
	Sweden		
98,357	Alleima	526,770	0.00
310,568	Atlas Copco	3,725,451	0.02
356,017	Epiroc	6,899,041	0.05
601,000	Hexagon	6,691,355	0.05
153,325	Nibe Industrier*	1,604,798	0.01
274,526	Swedbank	5,630,794	0.04
49,910	Tele2	462,079	0.01
1,840,292	Telia	4,781,418	0.03
		30,321,706	0.21
	Switzerland		
59,334	Alcon	4,069,713	0.03
286,970	Chubb	61,029,910	0.42
7,705	Cie Financiere Richemont	1,170,064	0.01
2,828	Cie Financiere Richemont (Wts 22/11/2023)	3,295	0.00
88,031	Coca-Cola HBC	2,267,587	0.02
5,923	Flughafen Zurich	1,077,065	0.01
2,108	Geberit	1,149,759	0.01
1,010	Givaudan*	3,063,208	0.02
4,654	Kuehne + Nagel International*	1,185,622	0.01
25,699	Lonza	15,549,930	0.11
655,964	Nestle*	74,978,151	0.51
78,131	Novartis*	6,641,113	0.04
1,844	Partners*	1,754,473	0.01
82,253	Roche	23,952,708	0.16
8,224	Sonova	2,015,965	0.01
2,108	Swisscom	1,315,169	0.01
303,447	TE Connectivity	38,662,182	0.26
670,983	Transocean	4,623,073	0.03
2,288	VAT*	693,678	0.00
		245,202,665	1.67
	Taiwan		
468,000	Chunghwa Telecom	1,774,035	0.01
421,000	Far EasTone Telecommunications	953,379	0.01
62,000	MediaTek	1,471,175	0.01
202,000	Nan Ya Printed Circuit Board	1,557,950	0.01
3,333,000	Taiwan Semiconductor Manufacturing	55,897,271	0.38
589,000	Unimicron Technology	2,474,342	0.02
55,000	Wiwynn	1,749,125	0.01
		65,877,277	0.45
	United Kingdom		
42,263	Admiral	1,125,076	0.01
1,504,973	Alphawave IP	1,675,255	0.01
421,389	Anglo American	14,616,801	0.10
394,161	AstraZeneca*	25,920,027	0.18
343,483	AstraZeneca	45,214,493	0.31
1,015,423	Auto Trader	7,316,844	0.05
606,968	BP	4,067,864	0.03
119,204	BP	4,787,233	0.03
63,341	British American Tobacco	2,414,335	0.01
75,222	Burberry	2,247,188	0.02
2,260,253	Compass	52,665,727	0.36
504,733	Direct Line Insurance	1,099,175	0.01
250,693	Dr Martens	486,413	0.00
689,550	Exscientia	4,433,807	0.03
144,124	GSK	2,488,169	0.02
25,763	Hikma Pharmaceuticals*	539,471	0.00
436,055	Kingfisher	1,527,638	0.01
331,651	Legal & General	1,024,997	0.01
96,729,153	Lloyds Banking	61,656,989	0.42
87,887	London Stock Exchange	7,890,499	0.05
44,434	National Grid	557,454	0.00
1,004,155	NatWest	3,553,221	0.02
168,084	Rio Tinto	11,536,262	0.08
611,091	Shell*	37,539,320	0.26

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The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
2,307,772	Shell	70,931,109	0.48
79,081	Spirax-Sarco Engineering	11,197,983	0.07
85,213	Standard Chartered	818,211	0.01
1,687,005	Unilever	84,299,966	0.57
		463,631,527	3.15
	United States		
20,940	2020 Cash Mandatory Exchangeable Trust	24,580,997	0.17
16,503	3M	1,787,770	0.01
689,510	Abbott Laboratories	69,033,741	0.47
236,333	AbbVie	36,170,766	0.25
345,535	Activision Blizzard	26,352,227	0.18
42,228	Adobe	13,635,843	0.10
3,171	Advance Auto Parts	467,596	0.00
4,775	Advance Auto Parts Inc	704,121	0.01
309,142	Advanced Micro Devices	24,091,436	0.16
5,191	Agilent Technologies	739,666	0.00
202,059	Air Products and Chemicals	57,738,359	0.39
16,072	Airbnb	2,012,697	0.01
29,625	Akamai Technologies	2,165,884	0.02
137,350	Albemarle	35,551,674	0.24
140,654	Alcoa*	6,772,490	0.05
17,814	Alliant Energy	910,652	0.01
2,212,010	Alphabet	199,567,542	1.36
50,833	Altria	2,346,959	0.02
1,578,174	Amazon.com	147,385,670	1.01
7,354	American Express	1,282,832	0.01
277,286	American Tower†	54,256,552	0.37
35,014	AmerisourceBergen	5,440,125	0.04
31,744	Amgen	7,394,765	0.05
46,718	ANSYS	14,055,110	0.09
17,322	APA	677,463	0.01
1,556,283	Apple†	229,894,124	1.57
290,286	Applied Materials	33,882,182	0.23
988,023	Archer-Daniels-Midland	79,605,013	0.55
461,453	Astra Space	254,538	0.00
75,718	AT&T	1,431,449	0.01
9,724	Automatic Data Processing	2,153,963	0.01
1,656	AutoZone	4,219,935	0.03
45,623	Baker Hughes*	1,413,857	0.01
17,835	Ball*	1,001,614	0.01
1,298,776	Bank of America	44,561,005	0.30
45,309	Baxter International	1,794,236	0.01
21,469	Berkshire Hathaway*	6,535,593	0.04
5,103	Booking	12,959,987	0.09
2,079,804	Boston Scientific	97,542,808	0.66
54,071	Boston Scientific	6,133,814	0.04
2,127	Broadcom	1,245,763	0.01
65,519	Brown-Forman	4,298,702	0.03
111,927	Cadence Design Systems	21,755,251	0.14
73,972	California Resources*	3,130,495	0.02
178,074	Cano Health (Wts 3/6/2026)	56,111	0.00
20,128	Cardinal Health	1,538,786	0.01
71,257	Carrier Global	3,222,241	0.02
9,776	CDW	1,987,168	0.01
47,191	Centene	3,278,831	0.02
665,723	CF Industries	57,664,926	0.39
1,027,859	Charles Schwab	80,234,674	0.55
73,536	Charter Communications*	27,559,087	0.19
10,770	Cheniere Energy	1,698,752	0.01
51,926	Chesapeake Energy*	4,212,756	0.03
23,640	Chevron	3,828,262	0.03
4,568	Chipotle Mexican Grill	6,832,586	0.05
26,204	Cigna	7,697,425	0.05
3,590	Cintas	1,573,677	0.01
116,514	Cisco Systems	5,682,970	0.04
387,410	Citigroup Capital XIII	10,990,822	0.07
36,537	CME	6,706,914	0.05
97,292	Coca-Cola	5,782,064	0.04
51,303	Colgate-Palmolive	3,750,249	0.02
1,122,170	Comcast	41,856,941	0.29
563,046	ConocoPhillips	59,361,940	0.41
54,458	Copart	3,847,458	0.02
50,705	Corteva	3,146,752	0.02
145,319	Costco Wholesale	70,672,989	0.48
152,100	Coterra Energy	3,829,878	0.03
161,958	Crowdstrike	19,805,844	0.13
15,138	Crown	1,323,667	0.01
6,815	Crown Castle	892,765	0.01
367,347	CVS Health	30,857,148	0.21
39,702	Darling Ingredients	2,441,673	0.02
52,530	Datadog	4,074,227	0.03
98,976	Deere	41,670,875	0.28
103,740	Delta Air Lines	3,929,671	0.02
62,739	Devon Energy	3,403,591	0.02
263,734	Dexcom	29,366,781	0.20
53,594	Domino's Pizza	15,807,550	0.11
45,762	Dow*	2,611,637	0.02
60,965	Dynatrace	2,648,929	0.02
98,216	eBay	4,479,631	0.03
6,820	Ecolab	1,087,586	0.01
73,685	Edison International	4,947,947	0.03
295,323	Edwards Lifesciences	23,451,599	0.16
128,209	Element Solutions	2,650,080	0.02
174,555	Eli Lilly	54,661,898	0.37
78,050	Embark Technology (Wts 31/12/2027)	4,480	0.00
1,393,572	EQT*	46,601,048	0.32
4,670	Essex Property Trust*	1,066,955	0.01
77,809	Eversource Energy	5,943,052	0.04
92,280	Evgo (Wts 15/9/2025)	76,592	0.00
22,567	Expedia	2,443,329	0.01
7,094	Extra Space Storage	1,165,616	0.01
64,799	Exxon Mobil*	7,120,762	0.05
236,904	F5	33,455,583	0.23
53,543	Fastenal	2,773,527	0.02

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*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
34,208	Fidelity National Information Services	2,201,970	0.02
13,976	First Republic Bank/CA	1,712,479	0.01
3,259	First Solar	541,483	0.00
11,993	FleetCor Technologies*	2,548,272	0.01
61,688	Floor & Decor*	5,559,323	0.04
25,800	FMC	3,340,584	0.02
345,740	Fortinet	20,678,709	0.14
1,033,621	Fortive	69,169,917	0.47
1,270,174	Freeport-McMoRan	51,327,731	0.35
8,937	Gartner	2,935,358	0.02
188,937	General Motors	7,376,100	0.05
90,426	Gilead Sciences	7,282,910	0.05
7,023	Global Payments	797,602	0.01
3,758	Goldman Sachs	1,344,612	0.01
4,920	Goldman Sachs Group Inc/The	1,760,376	0.01
182,670	Green Plains*	6,429,984	0.04
295,691	Halliburton*	10,967,179	0.07
45,200	HCA Healthcare	11,136,828	0.08
141,103	Healthpeak Properties	3,434,447	0.02
323,088	Hewlett Packard Enterprise	5,057,943	0.03
259,270	Hilton Worldwide	37,690,080	0.26
79,631	Hippo (Wts 2/8/2026)	4,778	0.00
12,617	Honeywell International	2,405,305	0.02
149,895	Humana	76,055,224	0.52
193,262	Informatica	3,347,298	0.02
30,530	Innovid (Wts 31/12/2027)	6,817	0.00
75,111	Intel	1,865,006	0.01
26,600	Intercontinental Exchange	2,700,964	0.02
71,894	Intuit	29,338,503	0.20
180,881	Intuitive Surgical†	41,678,600	0.29
391,066	Johnson & Johnson	60,271,092	0.41
23,352	Kellogg	1,555,477	0.01
38,743	Keurig Dr Pepper*	1,345,544	0.01
8,434	Kimberly-Clark	1,057,877	0.01
107,103	Kinder Morgan	1,845,385	0.01
68,930	KLA	26,167,896	0.18
45,936	Kroger	1,982,598	0.01
216,912	Latch (4/6/2026)	20,064	0.00
590,580	Liberty Media -Liberty SiriusXM*	19,164,321	0.13
807,194	Liberty Media -Liberty SiriusXM	26,128,870	0.18
178,087	Lightning eMotors (Wts 15/12/2025)	4,752	0.00
16,804	Live Nation Entertainment	1,213,753	0.01
12,951	LKQ	749,734	0.00
38,469	Lowe's	7,898,840	0.05
334,569	LPL Financial	84,354,882	0.57
10,299	Lululemon Athletica	3,181,361	0.02
1,659,724	Marathon Oil	42,621,712	0.29
52,306	Marathon Petroleum	6,612,525	0.05
626,018	Marsh & McLennan	101,871,909	0.69
97,573	Masco	5,119,655	0.03
39,448	Masimo	6,680,519	0.05
317,574	Mastercard	112,681,607	0.77
170,983	McDonald's	45,103,606	0.31
35,304	McKesson	12,472,197	0.08
808,956	Merck	87,326,800	0.60
20,883	Meta Platforms	3,678,749	0.03
14,203	MetLife	1,024,888	0.01
1,778	Mettler-Toledo International	2,547,163	0.02
115,468	MGM Resorts International	4,976,671	0.04
13,872	Microchip Technology	1,126,961	0.01
690,082	Micron Technology	40,038,557	0.28
1,064,082	Microsoft†	265,786,402	1.82
1,755,970	Mirion Technologies	16,014,446	0.11
196,836	Mirion Technologies	1,795,144	0.01
3,677	Molina Healthcare	1,042,687	0.01
7,354	Moody's	2,139,573	0.01
245,994	Morgan Stanley	23,726,121	0.16
46,724	Mosaic	2,500,201	0.02
78,649	Mr Cooper	3,746,838	0.03
13,018	NetApp*	843,566	0.00
4,391	Netflix	1,432,871	0.01
33,929	Newmont	1,468,787	0.01
1,067,182	NextEra Energy	76,218,138	0.52
74,875	NIKE	8,873,436	0.06
29,433	NRG Energy	972,172	0.01
4,306	Nucor*	713,935	0.00
203,242	NVIDIA	47,731,384	0.33
470,584	Offerpad	258,821	0.00
155,458	Offerpad Solutions (Wts 1/9/2026)	7,664	0.00
23,282	ONEOK	1,527,066	0.01
87,759	Otis Worldwide	7,417,391	0.05
46,202	Ovintiv	2,046,748	0.01
112,002	Palo Alto Networks*	21,293,820	0.15
94,598	Park Hotels & Resorts*	1,318,696	0.01
14,307	Paycom Software	4,231,009	0.03
431,980	Peloton Interactive*	5,607,100	0.04
60,721	PepsiCo	10,573,955	0.07
314,270	Pfizer	12,685,509	0.09
18,176	Philip Morris International*	1,760,710	0.01
41,592	Phillips 66	4,310,179	0.03
389,680	Planet Labs PBC	1,765,250	0.01
7,241	Procter & Gamble	998,461	0.01
17,130	Prologis	2,116,925	0.01
22,167	Public Storage	6,600,224	0.05
281,782	Rocket Lab USA*	1,269,428	0.01
71,343	Rockwell Automation*	21,071,869	0.15
41,610	RXO*	851,757	0.01
44,038	S&P Global	15,031,490	0.11
18,711	Salesforce	3,046,712	0.02
35,467	Sarcos Technology and Robotics	23,348	0.00
506,358	Sarcos Technology and Robotics (Wts 24/9/2026)	79,245	0.00
8,644	SBA Communications	2,251,589	0.01

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
126,360	Seagen	22,398,574	0.15
27,482	Sealed Air*	1,351,015	0.01
608,431	Sempra Energy	91,045,615	0.62
54,930	ServiceNow	23,557,280	0.16
4,845	Snowflake	748,601	0.00
534,112	Sonder	566,159	0.00
17,357	Southern Copper*	1,267,061	0.01
28,911	Southwest Airlines	965,628	0.01
34,134	Splunk	3,471,087	0.02
374,031	Starbucks	38,375,581	0.26
607,300	Sun Country	12,419,285	0.09
181,833	Symbotic	3,094,798	0.02
19,140	Symbotic	325,763	0.00
50,554	Synchrony Financial	1,804,525	0.01
4,079	Synopsys	1,494,791	0.01
73,331	Tapestry*	3,209,698	0.02
189,917	Tesla	39,466,651	0.27
13,052	Texas Instruments	2,230,456	0.02
128,837	Thermo Fisher Scientific	69,682,780	0.48
419,229	TJX	32,272,248	0.22
36,446	Toll Brothers	2,161,612	0.02
29,974	Travelers Cos	5,558,379	0.04
1,603	Ulta Beauty	843,418	0.01
49,021	United Airlines	2,501,052	0.01
334,177	United Parcel Service	60,913,784	0.42
21,735	United Rentals	10,125,032	0.07
253,981	UnitedHealth	121,601,023	0.83
53,150	Univar Solutions*	1,825,171	0.01
492,613	Valero Energy*	66,995,368	0.46
91,259	VeriSign	18,131,338	0.12
70,595	Verisk Analytics	12,109,866	0.08
2,579	Vertex Pharmaceuticals	742,675	0.00
1,339,512	Vertiv	21,686,699	0.15
108,811	VF	2,656,077	0.02
94,866	Visa*	20,908,466	0.14
95,050	Volta (Wts 26/8/2026)	19,020	0.00
220,825	Vulcan Materials	40,168,067	0.27
2,459	Walgreens Boots Alliance	86,926	0.00
102,047	Walgreens Boots Alliance Inc	3,607,361	0.03
237,848	Walmart	33,679,277	0.23
747,117	Walt Disney	75,047,903	0.51
870,014	Wells Fargo	40,681,855	0.28
3,520	Wells Fargo	4,127,059	0.03
9,883	West Pharmaceutical Services*	3,117,395	0.02
14,150	Whirlpool	1,974,774	0.01
17,339	Workday	3,242,393	0.02
40,100	Yum China	2,356,239	0.02
14,656	Yum! Brands	1,855,303	0.01
136,165	Zoetis	22,750,448	0.16
83,072	Zscaler	10,955,535	0.08
		4,703,565,693	32.10
Total Common / Preferred Stocks (Shares) & Warrants		8,043,429,926	54.87

Holding	Description	Market Value (USD)	% of Net Assets
BONDS			
	Argentina		
USD 21,885,365	Argentine Republic Government International Bond 0.5% 9/7/2030	7,134,629	0.05
USD 2,291,190	Argentine Republic Government International Bond 1% 9/7/2029	716,569	0.00
USD 26,992,679	Argentine Republic Government International Bond 1.5% 9/7/2035	7,719,907	0.06
USD 8,980,835	Argentine Republic Government International Bond 3.875% 9/1/2038	3,151,061	0.02
		18,722,166	0.13
	Australia		
AUD 328,974,000	Australia Government Bond 1% 21/11/2031	175,126,113	1.19
	Austria		
USD 978,000	Klabin Austria 3.2% 12/1/2031	782,400	0.01
USD 1,331,000	Suzano Austria 3.125% 15/1/2032	1,048,223	0.01
USD 1,117,000	Suzano Austria 3.75% 15/1/2031	946,540	0.00
		2,777,163	0.02
	Bahamas		
USD 528,000	Intercorp Peru 3.875% 15/8/2029	442,530	0.01
	Bahrain		
USD 1,102,000	Bahrain Government International Bond 5.45% 16/9/2032*	998,687	0.01
	Belgium		
GBP 900,000	Anheuser-Busch InBev 4% 24/9/2025	1,075,550	0.01
GBP 900,000	KBC 1.25% 21/9/2027	944,594	0.00
		2,020,144	0.01
	Bermuda		
USD 453,000	Inkia Energy 5.875% 9/11/2027	417,130	0.00
USD 1,020,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	881,209	0.01
		1,298,339	0.01
	Brazil		
BRL 4,043,570	Brazil Letras do Tesouro Nacional 0% 1/7/2024	65,999,973	0.45
BRL 718,730	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	13,236,904	0.09
BRL 389,970	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	6,984,472	0.05
USD 1,305,000	BRF 4.875% 24/1/2030*	996,302	0.01
USD 489,000	Nexa Resources 5.375% 4/5/2027	462,847	0.00
		87,680,498	0.60
	British Virgin Islands		
USD 392,989	Easy Tactic 7.5% 11/7/2028	103,838	0.00
USD 514,000	Fortune Star BVI 6.85% 2/7/2024*	474,165	0.00
USD 200,000	Greenland Global Investment 6.125% 22/4/2025	97,000	0.00

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 900,000	HKT Capital No 6 3% 18/1/2032*	742,338	0.00
USD 352,000	New Metro Global 4.5% 2/5/2026	263,120	0.00
USD 585,000	RKPF Overseas 2020 A 5.2% 12/1/2026	468,325	0.00
USD 261,078	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	253,062	0.00
USD 417,000	Studio City Finance 5% 15/1/2029	322,431	0.00
USD 378,000	Wanda Properties Overseas 6.875% 23/7/2023	370,969	0.01
		3,095,248	0.01
	Canada		
CAD 104,431,000	Canadian Government Bond 0.25% 1/3/2026	69,047,080	0.47
USD 446,000	First Quantum Minerals 6.5% 1/3/2024	443,478	0.00
USD 1,735,000	First Quantum Minerals 6.875% 1/3/2026	1,640,434	0.01
USD 2,666,000	First Quantum Minerals 6.875% 15/10/2027*	2,506,306	0.02
USD 2,542,000	First Quantum Minerals 7.5% 1/4/2025	2,471,987	0.02
USD 638,000	Garda World Security 7.75% 15/2/2028	626,771	0.00
USD 2,221,000	Open Text 6.9% 1/12/2027	2,250,761	0.01
USD 1,632,000	Rogers Communications 3.8% 15/3/2032	1,418,353	0.01
GBP 900,000	Toronto-Dominion Bank/The 2.875% 5/4/2027	998,066	0.01
		81,403,236	0.55
	Cayman Islands		
USD 680,000	Agile 5.5% 21/4/2025	410,806	0.01
USD 828,928	AGL CLO 5 6.208% 20/7/2034	796,257	0.01
USD 1,153,674	AGL CLO 5 6.508% 20/7/2034	1,123,890	0.01
USD 725,000	AIMCO CLO Series 2017-A 5.858% 20/4/2034	712,879	0.01
USD 278,501	AIMCO CLO Series 2018-A 6.192% 17/4/2031	273,685	0.00
USD 318,000	Allegro CLO IV 6.342% 15/1/2030	315,468	0.00
USD 250,000	Allegro CLO XI 6.648% 19/1/2033	245,352	0.00
USD 1,085,000	Apidos CLO XV 5.818% 20/4/2031	1,076,506	0.01
USD 250,000	Apidos CLO XXXI 6.342% 15/4/2031	245,738	0.00
USD 400,000	Atrium XIII 6.315% 21/11/2030	389,133	0.00
USD 279,432	BlueMountain CLO 2014-2 6.558% 20/10/2030	273,909	0.00
USD 250,000	Canyon CLO 2020-3 6.492% 15/1/2034	244,235	0.00
USD 250,000	CARLYLE US CLO 2018-1 6.308% 20/4/2031	243,314	0.00
USD 541,794	Catskill Park CLO 6.158% 20/4/2029	537,162	0.01
USD 692,352	Chenango Park CLO 6.342% 15/4/2030	680,351	0.01
USD 358,000	China Aoyuan 8.5% 23/1/2022***	36,695	0.00
USD 1,512,000	China Evergrande 0% 22/1/2023***	138,862	0.00
USD 756,000	China Evergrande 10% 11/4/2023	68,077	0.00
USD 320,000	China SCE 5.95% 29/9/2024	155,200	0.00
USD 356,000	China SCE 7.375% 9/4/2024	208,260	0.00
USD 387,293	CIFC Funding 2017-III 6.608% 20/7/2030	376,064	0.00
USD 250,000	CIFC Funding 2018-II 5.848% 20/4/2031	248,030	0.00
USD 269,338	Clear Creek CLO 6.008% 20/10/2030	267,071	0.00
USD 692,561	Cook Park CLO 6.192% 17/4/2030	680,902	0.01
USD 1,305,000	DP World Salaam 6% 1/1/2172	1,300,094	0.01
USD 350,000	Fantasia 0% 5/7/2022***	51,385	0.00
USD 352,000	Fantasia 0% 9/1/2023***	50,160	0.00
USD 399,000	Fantasia 9.25% 28/7/2023	56,858	0.00
USD 319,000	Fantasia 9.875% 19/10/2023	45,458	0.00
USD 2,470,000	Fantasia 11.75% 17/4/2022***	351,975	0.01
USD 956,000	Fantasia 11.875% 1/6/2023	136,230	0.00
USD 250,000	Goldentree Loan Management US CLO 1 5.828% 20/4/2034	245,449	0.00
USD 400,000	Goldentree Loan Management US Clo 3 6.108% 20/4/2030	395,095	0.00
USD 1,426,000	Grupo Aval 4.375% 4/2/2030	1,072,338	0.01
USD 1,082,000	IHS 5.625% 29/11/2026	926,492	0.01
USD 978,000	IHS 6.25% 29/11/2028	805,251	0.00
USD 890,000	Jingrui 12% 25/7/2022***	78,324	0.00
USD 658,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	625,100	0.00
USD 450,000	Madison Park Funding XIII 6.298% 19/4/2030	447,536	0.00
USD 418,056	Madison Park Funding XLI 6.165% 22/4/2027	414,727	0.00
USD 279,490	Madison Park Funding XXVI 6.002% 29/7/2030	277,816	0.00
USD 1,505,000	MAF Global 4.75% 7/5/2024	1,485,792	0.01
USD 652,000	MAF Global 6.375% 20/9/2171*	637,724	0.00
USD 758,000	Melco Resorts Finance 5.375% 4/12/2029	634,825	0.01
USD 200,000	MGM China 5.25% 18/6/2025	188,215	0.00
USD 378,000	MGM China 5.875% 15/5/2026	351,754	0.00
USD 277,185	Modern Land China 8% 30/12/2024	23,488	0.00
USD 753,077	Modern Land China 9% 30/12/2025	66,598	0.00
USD 859,686	Modern Land China 9% 30/12/2026	72,848	0.00
USD 622,363	Modern Land China 9% 30/12/2027	52,286	0.00
USD 250,000	Neuberger Berman Loan Advisers CLO 29 6.198% 19/10/2031	243,488	0.00
USD 292,000	Neuberger Berman Loan Advisers CLO 37 6.258% 20/7/2031	287,679	0.00

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***This security is in default, see Note 2(b)

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Palmer Square CLO 2018-1 5.825% 18/4/2031	248,079	0.00
USD 370,796	Park Avenue Institutional Advisers CLO 2016-1 6.722% 23/8/2031	358,587	0.00
USD 653,058	Pikes Peak CLO 1 5.996% 24/7/2031	648,703	0.01
USD 400,000	Pikes Peak CLO 8 5.978% 20/7/2034	393,023	0.00
USD 250,000	Rockford Tower CLO 2018-1 6.015% 20/5/2031	248,218	0.00
USD 736,000	Ronshine China 6.75% 5/8/2024	68,080	0.00
USD 1,563,000	Ronshine China 7.1% 25/1/2025*	152,392	0.00
USD 200,000	Ronshine China 8.1% 9/6/2023	19,500	0.00
USD 590,000	Sands China 4.875% 18/6/2030	514,775	0.01
USD 2,425,000	Seagate HDD Cayman 9.625% 1/12/2032	2,668,943	0.02
USD 3,669,000	Shelf Drilling North Sea 10.25% 31/10/2025	3,704,007	0.02
USD 790,000	Sinic 0% 18/6/2022***	15,800	0.00
USD 330,000	Sinic 8.5% 24/1/2022***	7,438	0.00
USD 1,209,000	Transocean 8.75% 15/2/2030	1,228,912	0.01
USD 1,126,000	Transocean Titan Financing 8.375% 1/2/2028	1,150,322	0.01
USD 1,075,805	Trinitas CLO XIV 6.818% 25/1/2034	1,057,401	0.01
USD 627,088	Trinitas CLO XIV 7.818% 25/1/2034	608,245	0.01
USD 249,139	Voya CLO 2013-3 6.043% 18/10/2031	248,492	0.00
USD 278,501	York CLO 1 6.465% 22/10/2029	276,387	0.00
		34,690,135	0.24
	Chile		
USD 1,782,000	Chile Government International Bond 4.34% 7/3/2042	1,522,643	0.01
USD 913,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	848,955	0.01
		2,371,598	0.02
	Colombia		
USD 3,588,000	Colombia Government International Bond 3.125% 15/4/2031	2,595,478	0.01
USD 1,424,000	Colombia Government International Bond 3.875% 25/4/2027	1,265,470	0.01
USD 2,809,000	Colombia Government International Bond 4.5% 28/1/2026*	2,647,181	0.02
USD 1,655,000	Colombia Government International Bond 8% 20/4/2033	1,633,795	0.01
USD 1,784,000	Ecopetrol 4.125% 16/1/2025	1,710,655	0.01
USD 1,305,000	Ecopetrol 4.625% 2/11/2031	973,856	0.01
USD 890,000	Ecopetrol 5.875% 28/5/2045	592,963	0.00
USD 1,403,000	Ecopetrol 8.875% 13/1/2033	1,375,992	0.01
USD 709,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	551,437	0.01
USD 1,693,000	SURA Asset Management 4.875% 17/4/2024	1,671,571	0.01
		15,018,398	0.10
	Cote d'Ivoire (Ivory Coast)		
USD 3,040,000	Ivory Coast Government International Bond 6.375% 3/3/2028*	2,910,800	0.02
	Czech Republic		
CZK 183,800,000	Czech Republic Government Bond 1.2% 13/3/2031	6,267,872	0.04
CZK 322,700,000	Czech Republic Government Bond 5% 30/9/2030	14,591,377	0.10
		20,859,249	0.14
	Dominican Republic		
USD 978,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	962,108	0.01
USD 1,861,000	Dominican Republic International Bond 4.5% 30/1/2030	1,601,572	0.01
USD 3,004,000	Dominican Republic International Bond 4.875% 23/9/2032	2,517,382	0.02
USD 978,000	Dominican Republic International Bond 5.5% 22/2/2029	908,313	0.01
USD 1,631,000	Dominican Republic International Bond 5.95% 25/1/2027	1,601,642	0.01
USD 1,161,000	Dominican Republic International Bond 6.875% 29/1/2026*	1,177,657	0.01
USD 515,000	Dominican Republic International Bond 7.05% 3/2/2031	515,885	0.00
		9,284,559	0.07
	Egypt		
USD 978,000	Egypt Government International Bond 7.5% 16/2/2061	579,465	0.01
USD 864,000	Egypt Government International Bond 8.5% 31/1/2047	559,440	0.00
		1,138,905	0.01
	France		
GBP 900,000	BNP Paribas 1.875% 14/12/2027	928,653	0.00
GBP 900,000	BNP Paribas 3.375% 23/1/2026	1,034,831	0.01
EUR 5,489,000	Chrome Bidco 3.5% 31/5/2028*	4,777,030	0.03
EUR 5,512,000	Chrome Holdco 5% 31/5/2029	4,449,450	0.03
EUR 5,632,000	Faurecia 2.75% 15/2/2027*	5,274,707	0.04
EUR 21,789,000	Picard Groupe 3.875% 1/7/2026*	20,914,520	0.14
GBP 900,000	Societe Generale 1.875% 3/10/2024	1,035,716	0.01
GBP 900,000	TotalEnergies Capital International 1.66% 22/7/2026	989,754	0.01
		39,404,661	0.27
	Germany		
EUR 7,400,000	Adler Pelzer 4.125% 1/4/2024	6,421,304	0.04
EUR 6,140,000	APCOA Parking 7.288% 15/1/2027	6,373,225	0.04
EUR 365,895,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	359,385,407	2.45
GBP 900,000	Deutsche Bank 2.625% 16/12/2024	1,028,625	0.00

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
GBP 900,000	Deutsche Bank 4% 24/6/2026	1,038,609	0.01
EUR 5,377,000	Douglas 6% 8/4/2026	5,043,291	0.04
EUR 694,903	Kirk Beauty SUN 8.25% 1/10/2026	558,858	0.00
EUR 9,782,000	TK Elevator Midco 4.375% 15/7/2027*	9,475,460	0.07
		389,324,779	2.65
	Guatemala		
USD 1,554,000	Guatemala Government Bond 3.7% 7/10/2033*	1,275,787	0.01
USD 934,000	Guatemala Government Bond 4.5% 3/5/2026	898,261	0.01
USD 579,000	Guatemala Government Bond 4.65% 7/10/2041	468,492	0.00
USD 851,000	Guatemala Government Bond 5.25% 10/8/2029	817,745	0.00
USD 1,505,000	Guatemala Government Bond 5.25% 10/8/2029	1,446,188	0.01
		4,906,473	0.03
	Hong Kong		
USD 700,000	AIA 2.7% 7/10/2171*	612,003	0.01
USD 645,000	Bank of East Asia 5.825% 21/4/2171	603,075	0.01
USD 945,000	Yango Justice International 7.875% 4/9/2024	30,713	0.00
USD 766,000	Yango Justice International 9.25% 15/4/2023	24,895	0.00
USD 284,000	Yango Justice International 10.25% 15/9/2022***	8,726	0.00
USD 306,000	Yanlord Land HK 5.125% 20/5/2026	267,854	0.00
		1,547,266	0.02
	Hungary		
USD 1,729,000	Hungary Government International Bond 5.25% 16/6/2029	1,691,178	0.01
USD 290,000	Hungary Government International Bond 5.375% 25/3/2024	289,495	0.00
USD 566,000	Hungary Government International Bond 6.75% 25/9/2052	583,688	0.01
		2,564,361	0.02
	India		
USD 680,000	Bharti Airtel 3.25% 3/6/2031	573,798	0.00
USD 210,000	GMR Hyderabad International Airport 4.25% 27/10/2027	184,109	0.00
USD 470,000	Indian Railway Finance 3.249% 13/2/2030	402,414	0.01
USD 300,000	Power Finance 4.5% 18/6/2029	273,084	0.00
USD 700,000	REC 2.75% 13/1/2027	620,452	0.01
		2,053,857	0.02
	Indonesia		
USD 820,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	758,500	0.00
USD 1,743,000	Freeport Indonesia 4.763% 14/4/2027	1,679,740	0.01
USD 3,400,000	Indonesia Government International Bond 4.65% 20/9/2032	3,307,225	0.02
IDR 157,314,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	10,324,801	0.07
IDR 80,161,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	5,802,310	0.04
USD 1,813,000	Pertamina Persero 3.65% 30/7/2029	1,659,114	0.01
USD 905,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	889,163	0.01
		24,420,853	0.16
	Ireland		
EUR 116,000	Avoca CLO XV 3.338% 15/4/2031	117,234	0.00
EUR 404,000	Harvest CLO XVIII 3.488% 15/10/2030	410,489	0.00
EUR 410,000	OAK Hill European Credit Partners V Designated Activity 4.293% 21/1/2035	416,388	0.00
EUR 280,000	OAK Hill European Credit Partners VI 3.542% 20/1/2032	286,108	0.00
EUR 472,000	OCP Euro CLO 2017-2 3.638% 15/1/2032	487,015	0.00
USD 926,480	Prodigy Finance CM2021-1 7.117% 25/7/2051	953,567	0.01
USD 740,000	Prodigy Finance CM2021-1 8.367% 25/7/2051	733,846	0.01
USD 490,000	Prodigy Finance CM2021-1 10.517% 25/7/2051	492,664	0.01
EUR 250,000	Voya Euro CLO II 3.958% 15/7/2035	252,842	0.00
		4,150,153	0.03
	Isle of Man		
USD 1,469,000	AngloGold Ashanti 3.75% 1/10/2030	1,254,945	0.01
USD 1,070,000	Gohl Capital 4.25% 24/1/2027	956,313	0.01
		2,211,258	0.02
	Israel		
USD 730,000	Bank Leumi Le-Israel 7.129% 18/7/2033	733,296	0.01
USD 722,000	Leviathan Bond 5.75% 30/6/2023*	719,292	0.00
		1,452,588	0.01
	Italy		
EUR 2,005,000	Castor 6% 15/2/2029	1,976,538	0.01
EUR 6,400,000	Castor 7.296% 15/2/2029	6,656,376	0.05
EUR 2,458,000	Fiber Bidco 7.95% 25/10/2027	2,624,901	0.02
EUR 3,734,000	Fiber Bidco 11% 25/10/2027	4,271,194	0.03
EUR 13,500,000	Forno d'Asolo 7.702% 30/4/2027	12,708,614	0.09
EUR 6,765,000	Marcolin 6.125% 15/11/2026	6,219,651	0.04
EUR 6,914,000	Shiba Bidco 4.5% 31/10/2028*	6,250,736	0.04
		40,708,010	0.28
	Japan		
USD 1,505,000	Rakuten 10.25% 30/11/2024	1,510,568	0.01
	Jersey		
USD 1,632,000	Aptiv / Aptiv 3.25% 1/3/2032	1,357,490	0.01

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The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 4,813,000	Kane Bidco 5% 15/2/2027*	4,773,193	0.03
GBP 5,786,000	Kane Bidco 6.5% 15/2/2027	6,377,979	0.04
		12,508,662	0.08
	Luxembourg		
USD 652,000	Atento Luxco 1 8% 10/2/2026	209,292	0.00
EUR 17,000,000	BK LC Lux Finco1 5.25% 30/4/2029*	16,050,546	0.11
USD 1,381,305	FEL Energy VI 5.75% 1/12/2040*	1,164,796	0.01
EUR 7,733,000	Herens Midco 5.25% 15/5/2029	5,643,481	0.04
USD 1,014,000	Kenbourne Invest 6.875% 26/11/2024	918,598	0.00
USD 1,040,653	MC Brazil Downstream Trading 7.25% 30/6/2031	857,870	0.01
USD 629,996	MC Brazil Downstream Trading 7.25% 30/6/2031	519,342	0.00
USD 1,174,500	Millicom International Cellular 5.125% 15/1/2028	1,040,674	0.01
USD 1,305,000	Puma International Financing 5.125% 6/10/2024	1,252,800	0.01
EUR 5,376,000	Sani/Ikos Financial 1 5.625% 15/12/2026	5,325,618	0.04
		32,983,017	0.23
	Malaysia		
USD 600,000	CIMB Bank 2.125% 20/7/2027	529,368	0.00
USD 730,000	Dua Capital 2.78% 11/5/2031	598,888	0.01
USD 800,000	TNB Global Ventures Capital 4.851% 1/11/2028*	777,876	0.00
		1,906,132	0.01
	Mauritius		
USD 223,000	CA Magnum 5.375% 31/10/2026	206,821	0.00
USD 360,000	HTA 7% 18/12/2025	343,013	0.00
USD 652,000	India Green Energy 5.375% 29/4/2024	634,070	0.01
USD 262,000	India Green Power 4% 22/2/2027	223,355	0.00
		1,407,259	0.01
	Mexico		
USD 1,156,000	Alpek 3.25% 25/2/2031	936,343	0.01
USD 299,000	Alpek 3.25% 25/2/2031	242,185	0.00
USD 815,000	Banco Mercantil del Norte 5.875% 24/1/2027	730,187	0.01
USD 1,378,000	Braskem Idesa SAPI 6.99% 20/2/2032	988,715	0.01
USD 1,722,000	Comision Federal de Electricidad 4.875% 15/1/2024	1,705,271	0.01
USD 652,000	Grupo Bimbo 5.95% 17/4/2023	652,057	0.00
USD 1,261,000	Grupo Bimbo 5.95% 17/7/2171	1,261,110	0.01
MXN 26,132,000	Mexican Bonos 5.75% 5/3/2026	125,735,304	0.86
MXN 1,754,355	Mexican Bonos 7.5% 26/5/2033	8,439,172	0.06
MXN 4,003,581	Mexican Bonos 7.75% 29/5/2031	19,925,669	0.14
MXN 913,146	Mexican Bonos 8.5% 31/5/2029	4,764,994	0.03
USD 1,495,000	Mexico City Airport Trust 5.5% 31/7/2047	1,113,775	0.01
USD 3,466,000	Mexico Government International Bond 2.659% 24/5/2031*	2,800,528	0.02
USD 1,601,000	Mexico Government International Bond 3.75% 11/1/2028	1,497,735	0.01
USD 685,000	Mexico Government International Bond 4.875% 19/5/2033	635,338	0.00
USD 310,000	Mexico Government International Bond 6.35% 9/2/2035	317,905	0.00
USD 1,957,000	Petroleos Mexicanos 5.95% 28/1/2031	1,500,197	0.01
USD 1,631,000	Petroleos Mexicanos 6.5% 13/3/2027	1,485,841	0.01
USD 2,251,000	Petroleos Mexicanos 6.7% 16/2/2032	1,800,800	0.01
USD 1,747,000	Petroleos Mexicanos 8.75% 2/6/2029*	1,652,837	0.01
USD 1,205,000	Trust Fibra Uno 4.869% 15/1/2030	1,046,763	0.01
		179,232,726	1.23
	Netherlands		
USD 1,180,000	Braskem Netherlands Finance 7.25% 13/2/2033	1,151,975	0.01
USD 652,000	Braskem Netherlands Finance 8.5% 23/1/2081	656,915	0.00
GBP 900,000	Cooperatieve Rabobank UA 1.875% 12/7/2028*	943,371	0.00
USD 1,487,000	Deutsche Telekom International Finance 2.485% 19/9/2023	1,466,935	0.01
USD 934,000	Equate Petrochemical 2.625% 28/4/2028*	819,342	0.01
USD 862,000	Equate Petrochemical 4.25% 3/11/2026	830,817	0.01
USD 477,500	Greenko Dutch 3.85% 29/3/2026	423,453	0.00
GBP 900,000	ING Groep 3% 18/2/2026	1,024,024	0.01
USD 652,000	Metinvest 7.65% 1/10/2027	352,793	0.00
USD 840,000	Minejesa Capital 4.625% 10/8/2030	753,900	0.00
USD 1,632,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	1,407,955	0.01
USD 2,992,000	NXP / NXP Funding / NXP USA 5% 15/1/2033	2,802,584	0.02
USD 1,644,000	Trivium Packaging Finance 5.5% 15/8/2026	1,551,106	0.01
USD 1,802,000	Vivo Energy Investments 5.125% 24/9/2027	1,672,855	0.01
GBP 400,000	Volkswagen Financial Services 1.875% 3/12/2024	456,316	0.00
GBP 400,000	Volkswagen Financial Services 4.25% 9/10/2025	470,033	0.01
EUR 25,365,000	Ziggo 2.875% 15/1/2030*	21,795,690	0.15
		38,580,064	0.26
	Nigeria		
USD 1,575,000	Nigeria Government International Bond 7.625% 28/11/2047	1,071,000	0.01
USD 652,000	Nigeria Government International Bond 7.875% 16/2/2032	502,522	0.00
USD 1,050,000	Nigeria Government International Bond 8.375% 24/3/2029	896,438	0.01
		2,469,960	0.02
	Oman		
USD 1,631,000	Oman Government International Bond 6.5% 8/3/2047*	1,527,024	0.01

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,957,000	Oman Government International Bond 6.75% 17/1/2048	1,883,612	0.01
USD 652,000	OQ SAOC 5.125% 6/5/2028	631,231	0.00
		4,041,867	0.02
	Panama		
USD 652,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	512,513	0.00
USD 4,231,000	Panama Government International Bond 3.16% 23/1/2030	3,636,745	0.02
USD 3,179,000	Panama Government International Bond 3.875% 17/3/2028	2,981,338	0.02
		7,130,596	0.04
	Paraguay		
USD 505,000	Frigorifico Concepcion 7.7% 21/7/2028	374,094	0.00
USD 342,000	Paraguay Government International Bond 4.95% 28/4/2031	322,117	0.00
USD 2,065,000	Paraguay Government International Bond 5.4% 30/3/2050*	1,729,370	0.01
USD 1,381,000	Paraguay Government International Bond 5.6% 13/3/2048	1,186,573	0.01
		3,612,154	0.02
	Peru		
USD 1,732,000	Financiera de Desarrollo 4.75% 15/7/2025*	1,678,702	0.01
USD 3,061,000	Peruvian Government International Bond 1.862% 1/12/2032*	2,219,026	0.02
USD 1,606,000	Peruvian Government International Bond 2.783% 23/1/2031	1,324,043	0.01
		5,221,771	0.04
	Philippines		
USD 800,000	Philippine Government International Bond 2.65% 10/12/2045	539,000	0.00
USD 756,000	Rizal Commercial Banking 6.5% 27/2/2172	704,127	0.00
		1,243,127	0.00
	Poland		
EUR 920,000	Republic of Poland Government International Bond 4.25% 14/2/2043	943,232	0.01
	Romania		
EUR 1,044,000	Romanian Government International Bond 2.124% 16/7/2031*	798,984	0.01
EUR 1,880,000	Romanian Government International Bond 2.5% 8/2/2030*	1,586,064	0.01
EUR 1,787,000	Romanian Government International Bond 2.875% 11/3/2029	1,614,755	0.01
USD 1,722,000	Romanian Government International Bond 5.25% 25/11/2027	1,671,416	0.01
		5,671,219	0.04
	Saudi Arabia		
USD 1,490,000	Saudi Government International Bond 2.25% 2/2/2033	1,184,837	0.01
USD 2,008,000	Saudi Government International Bond 4.5% 17/4/2030	1,967,097	0.01
USD 1,136,000	Saudi Government International Bond 4.75% 18/1/2028	1,126,060	0.01
USD 1,523,000	Saudi Government International Bond 5% 18/1/2053*	1,395,449	0.01
		5,673,443	0.04
	Senegal		
USD 1,022,000	Senegal Government International Bond 6.25% 23/5/2033	846,982	0.01
	Singapore		
USD 250,000	ABJA Investment 5.45% 24/1/2028*	241,549	0.00
USD 500,000	BOC Aviation 3.5% 18/9/2027	463,412	0.00
USD 500,000	DBS 3.3% 27/8/2171	469,288	0.00
USD 860,184	LLPL Capital 6.875% 4/2/2039*	794,487	0.01
USD 656,000	Theta Capital 8.125% 22/1/2025	550,090	0.01
USD 200,000	TML 4.35% 9/6/2026	184,063	0.00
		2,702,889	0.02
	South Africa		
ZAR 67,821,779	Republic of South Africa Government Bond 8% 31/1/2030	3,317,725	0.02
ZAR 86,634,970	Republic of South Africa Government Bond 8.25% 31/3/2032	4,064,955	0.03
ZAR 45,433,470	Republic of South Africa Government Bond 8.75% 31/1/2044	1,927,830	0.01
ZAR 93,230,601	Republic of South Africa Government Bond 9% 31/1/2040	4,136,932	0.03
USD 1,419,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	1,254,041	0.01
USD 2,265,000	Republic of South Africa Government International Bond 5% 12/10/2046	1,551,525	0.01
USD 1,370,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	1,224,437	0.01
		17,477,445	0.12
	South Korea		
USD 800,000	Hanwha Life Insurance 4.7% 23/10/2171*	794,314	0.01
USD 600,000	Kookmin Bank 2.5% 4/11/2030	486,146	0.00
USD 730,000	LG Chem 2.375% 7/7/2031*	583,999	0.01
USD 467,000	POSCO 5.625% 17/1/2026*	468,172	0.00
USD 504,000	POSCO 5.75% 17/1/2028	509,630	0.00

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The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	POSCO 5.875% 17/1/2033*	206,915	0.00
USD 750,000	SK Hynix 2.375% 19/1/2031*	555,608	0.01
USD 1,900,000	SK Hynix 6.375% 17/1/2028	1,871,091	0.01
		5,475,875	0.04
	Spain		
USD 828,666	AI Candelaria Spain SLU 7.5% 15/12/2028	760,301	0.01
GBP 3,100,000	Banco Santander 3.125% 6/10/2026	3,507,094	0.02
EUR 215,868,000	Spain Government Bond 2.55% 31/10/2032	209,892,055	1.43
EUR 18,049,000	Spain Government Bond 2.9% 31/10/2046	16,065,389	0.11
EUR 138,354,000	Spain Government Bond 3.15% 30/4/2033	140,354,689	0.96
EUR 18,686,000	Spain Government Bond 3.45% 30/7/2066	17,239,608	0.12
EUR 18,712,000	Spain Government Bond 3.9% 30/7/2039	19,634,943	0.13
GBP 1,800,000	Telefonica Emisiones 5.375% 2/2/2026	2,187,302	0.01
		409,641,381	2.79
	Sweden		
GBP 900,000	Swedbank 1.375% 8/12/2027	944,373	0.01
EUR 3,053,000	Verisure 3.25% 15/2/2027	2,809,226	0.02
EUR 1,603,000	Verisure 3.875% 15/7/2026	1,554,284	0.01
EUR 1,660,000	Verisure 7.125% 1/2/2028	1,749,311	0.01
EUR 3,262,000	Verisure 9.25% 15/10/2027	3,683,458	0.03
EUR 4,192,000	Verisure Midholding 5.25% 15/2/2029	3,607,907	0.02
		14,348,559	0.10
	Switzerland		
USD 13,134,000	UBS 1.008% 30/7/2024	12,886,200	0.09
USD 1,648,000	UBS 4.988% 5/8/2033	1,534,303	0.01
		14,420,503	0.10
	Thailand		
USD 372,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	315,747	0.00
USD 300,000	Bangkok Bank Hong Kong 5% 23/3/2171*	284,995	0.00
USD 550,000	GC Treasury Center 2.98% 18/3/2031	445,393	0.00
USD 564,000	Kasikornbank Hong Kong 3.343% 2/10/2031*	498,973	0.00
USD 262,000	Krung Thai Bank 4.4% 25/9/2171*	236,128	0.00
USD 800,000	Muang Thai Life Assurance 3.552% 27/1/2037	705,656	0.01
		2,486,892	0.01
	Ukraine		
USD 2,397,000	Ukraine Government International Bond 7.253% 15/3/2035	419,667	0.00
USD 978,000	Ukraine Government International Bond 7.75% 1/9/2025	206,001	0.00
USD 2,740,000	Ukraine Government International Bond 7.75% 1/9/2026	521,511	0.01
		1,147,179	0.01
	United Kingdom		
GBP 900,000	Barclays 3% 8/5/2026	1,008,629	0.01
GBP 900,000	Barclays 3.25% 12/2/2027	994,710	0.00
EUR 11,535,000	BCP V Modular Services Finance 6.75% 30/11/2029	9,901,021	0.07
GBP 8,806,000	BCP V Modular Services Finance II 6.125% 30/11/2028	9,246,507	0.06
GBP 1,643,000	BG Energy Capital 5.125% 1/12/2025	2,013,205	0.01
GBP 4,935,000	Boparan Finance 7.625% 30/11/2025*	4,533,114	0.03
GBP 15,872,000	Deuce Finco 5.5% 15/6/2027	16,352,402	0.11
GBP 1,000,000	HSBC 1.75% 24/7/2027	1,064,406	0.01
USD 1,605,000	HSBC 3.973% 22/5/2030	1,435,448	0.01
EUR 2,295,000	INEOS Finance 3.375% 31/3/2026*	2,235,324	0.02
EUR 3,111,000	INEOS Finance 6.625% 15/5/2028	3,283,159	0.02
USD 6,536,000	INEOS Finance 6.75% 15/5/2028*	6,379,299	0.04
GBP 900,000	Informa 3.125% 5/7/2026	1,005,666	0.01
GBP 4,843,000	Inspired Entertainment Financing 7.875% 1/6/2026	5,607,694	0.04
GBP 1,800,000	Lloyds Banking 2.25% 16/10/2024	2,079,310	0.01
GBP 3,293,000	Marks & Spencer 3.75% 19/5/2026	3,614,904	0.03
GBP 900,000	NatWest 2.875% 19/9/2026	1,018,871	0.01
GBP 900,000	NatWest 3.125% 28/3/2027	1,009,552	0.01
GBP 18,068,000	Punch Finance 6.125% 30/6/2026*	19,628,382	0.13
GBP 900,000	Santander UK 3.625% 14/1/2026	1,032,524	0.01
GBP 160,970,000	United Kingdom Gilt 1.25% 22/7/2027*	175,535,991	1.20
USD 1,161,000	Vedanta Resources Finance II 8.95% 11/3/2025	788,052	0.01
USD 500,000	Vedanta Resources Finance II 13.875% 21/1/2024*	413,714	0.00
GBP 7,958,000	Virgin Media Secured Finance 5% 15/4/2027	9,014,817	0.06
		279,196,701	1.91
	United States		
USD 2,640,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	2,353,038	0.02
USD 1,272,930	AccessLex Institute 5.258% 25/5/2036	1,239,021	0.01
USD 1,206,000	Affinity Gaming 6.875% 15/12/2027	1,071,326	0.01
USD 1,312,000	Air Lease 5.3% 1/2/2028	1,273,692	0.01

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 2,880,000	Alexandria Real Estate Equities 1.875% 1/2/2033	2,126,082	0.01
USD 1,769,000	Allegiant Travel 7.25% 15/8/2027	1,735,451	0.01
USD 11,736,000	Allegiant Travel 8.5% 5/2/2024	11,792,157	0.08
USD 1,632,000	American Tower 2.1% 15/6/2030	1,287,229	0.01
USD 5,343,000	American Tower 2.7% 15/4/2031	4,310,917	0.03
USD 1,632,000	Amgen 2% 15/1/2032	1,255,294	0.01
USD 1,605,000	Amgen 2.3% 25/2/2031	1,295,403	0.01
USD 4,943,000	Amgen 3.35% 22/2/2032	4,266,573	0.03
GBP 900,000	Amgen 5.5% 7/12/2026	1,107,352	0.01
USD 970,000	Amkor Technology 6.625% 15/9/2027	959,174	0.01
USD 4,841,000	Anheuser-Busch InBev Worldwide 3.5% 1/6/2030	4,401,392	0.03
EUR 9,782,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	8,506,844	0.06
USD 258,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	248,771	0.00
USD 5,690,000	AREIT 2022-CRE7 6.806% 17/6/2039	5,627,242	0.04
GBP 1,800,000	AT&T 2.9% 4/12/2026	2,019,784	0.01
GBP 900,000	AT&T 5.5% 15/3/2027	1,097,889	0.01
USD 2,312,000	Autodesk 2.85% 15/1/2030	1,978,862	0.01
USD 2,182,000	AvalonBay Communities 5% 15/2/2033	2,161,721	0.01
USD 652,000	Azul Investments 7.25% 15/6/2026	336,318	0.00
USD 460,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	411,555	0.00
USD 1,210,000	BANK 2017-BNK9 3.538% 15/11/2054	1,121,560	0.01
USD 783,000	Bank of America 1.898% 23/7/2031	608,017	0.00
USD 2,317,000	Bank of America 1.922% 24/10/2031	1,788,030	0.01
USD 3,641,000	Bank of America 2.496% 13/2/2031	2,990,340	0.02
USD 1,829,000	Bank of America 2.572% 20/10/2032	1,449,874	0.01
USD 2,552,000	Bank of America 2.592% 29/4/2031	2,098,753	0.01
USD 4,129,000	Bank of America 2.687% 22/4/2032	3,341,371	0.03
USD 205,760	Bayview Commercial Asset Trust 2005-3 5.667% 25/11/2035	186,292	0.00
USD 237,864	Bayview Commercial Asset Trust 2006-3 5.127% 25/10/2036	224,504	0.00
USD 1,063,000	BBCMS 2017-DELC Mortgage Trust 7.213% 15/8/2036	1,052,377	0.01
USD 2,951,000	BBCMS 2018-TALL Mortgage Trust 5.709% 15/3/2037	2,432,588	0.02
USD 610,912	BHMS 2018-ATLS 5.838% 15/7/2035	601,339	0.00
USD 1,715,558	BHMS 2018-ATLS 6.488% 15/7/2035	1,651,196	0.01
USD 1,870,000	Broadcom 2.45% 15/2/2031	1,473,272	0.01
USD 6,522,000	Broadcom 3.419% 15/4/2033	5,246,391	0.04
USD 1,605,000	Broadcom 4.15% 15/11/2030	1,441,744	0.01
USD 4,392,000	Broadcom 4.3% 15/11/2032	3,876,123	0.03
USD 2,281,200	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	2,059,450	0.01
USD 292,000	Caesars Entertainment 7% 15/2/2030	294,811	0.00
USD 1,424,687	CAMB Commercial Mortgage Trust 2019-LIFE 6.738% 15/12/2037	1,400,513	0.01
USD 1,986,000	Carrols Restaurant 5.875% 1/7/2029*	1,492,171	0.02
USD 527,428	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	471,341	0.00
USD 1,661,000	CDI Escrow Issuer 5.75% 1/4/2030	1,540,420	0.01
USD 1,968,000	Cheever Escrow Issuer 7.125% 1/10/2027	1,891,287	0.01
GBP 1,372,000	Citigroup 1.75% 23/10/2026	1,476,641	0.01
USD 2,148,000	Citigroup 2.561% 1/5/2032*	1,721,089	0.01
USD 3,264,000	Citigroup 2.572% 3/6/2031	2,670,037	0.02
USD 2,979,000	Citigroup 2.666% 29/1/2031	2,471,243	0.02
USD 1,605,000	Citigroup 3.057% 25/1/2033	1,311,106	0.01
USD 1,605,000	Citigroup 3.785% 17/3/2033	1,388,563	0.01
USD 802,000	Citigroup 3.98% 20/3/2030	729,994	0.01
USD 1,223,900	Citigroup COmmercial Mortgage Trust 2018-C6 4.412% 10/11/2051	1,167,045	0.01
USD 1,125,000	Cloud Software 6.5% 31/3/2029	978,865	0.01
USD 2,309,036	COMM 2014-CCRE21 Mortgage Trust 3.528% 10/12/2047	2,228,405	0.02
USD 8,200,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	7,637,480	0.05
USD 1,652,000	Crown Castle 3.3% 1/7/2030	1,436,458	0.01
USD 802,545	CSAIL 2016-C5 Commercial Mortgage Trust 4.644% 15/11/2048	736,626	0.01
USD 4,343,000	CVS Health 1.75% 21/8/2030	3,381,563	0.02
USD 3,205,000	CVS Health 2.125% 15/9/2031	2,503,372	0.02
USD 1,605,000	CVS Health 3.75% 1/4/2030	1,443,895	0.01
USD 593,946	DBGS 2018-BIOD Mortgage Trust 5.391% 15/5/2035	589,886	0.00
USD 1,200,964	DBGS 2018-BIOD Mortgage Trust 5.888% 15/5/2035	1,179,798	0.01
USD 5,354,649	DBGS 2018-BIOD Mortgage Trust 6.588% 15/5/2035	5,207,828	0.04
USD 1,341,475	DBWF 2018-GLKS Mortgage Trust 6.048% 19/12/2030	1,325,556	0.01
USD 1,010,000	DBWF 2018-GLKS Mortgage Trust 6.448% 19/12/2030	997,002	0.01
USD 1,020,000	DocuSign 0% 15/1/2024	973,586	0.01
USD 6,580,000	Earthstone Energy 8% 15/4/2027*	6,307,555	0.04
USD 1,605,000	Edison International 6.95% 15/11/2029	1,682,421	0.01
USD 1,518,000	Energy Transfer 4.2% 15/9/2023	1,507,806	0.01
USD 655,000	EQM Midstream Partners 7.5% 1/6/2027	636,937	0.00

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 330,000	EQM Midstream Partners 7.5% 1/6/2030	315,149	0.00
USD 4,010,000	Equinix 2.5% 15/5/2031	3,189,546	0.02
USD 1,085,337	Fannie Mae-Aces 3.744% 25/9/2030	1,029,795	0.01
USD 35,584,518	Freddie Mac Multifamily Structured Pass Through Certificates 0.805% 25/5/2029	1,346,575	0.01
USD 31,590,042	Freddie Mac Multifamily Structured Pass Through Certificates 1.038% 25/10/2030	1,893,318	0.01
USD 4,880,867	Freddie Mac Multifamily Structured Pass Through Certificates 1.425% 25/7/2030	386,311	0.00
USD 22,605,679	Freddie Mac Multifamily Structured Pass Through Certificates 1.523% 25/1/2030	1,838,590	0.01
USD 9,653,140	Freddie Mac Multifamily Structured Pass Through Certificates 1.582% 25/4/2030	824,057	0.01
USD 5,516,116	Freddie Mac Multifamily Structured Pass Through Certificates 1.697% 25/4/2030	496,676	0.00
USD 1,530,711	Freddie Mac STACR REMIC Trust 2022-DNA1 7.884% 25/1/2042	1,418,480	0.01
USD 3,767,000	Freedom Mortgage 8.125% 15/11/2024	3,629,124	0.03
USD 2,203,000	Freedom Mortgage 8.25% 15/4/2025	2,096,044	0.01
USD 2,061,000	Frontier Communications 5% 1/5/2028	1,826,067	0.01
USD 5,560,000	Frontier Communications 5.875% 15/10/2027	5,184,684	0.04
USD 2,896,000	Frontier Communications 6.75% 1/5/2029	2,444,745	0.02
USD 6,335,000	Frontier Communications 8.75% 15/5/2030	6,419,889	0.04
USD 5,875,000	Frontier Florida 6.86% 1/2/2028	5,429,158	0.04
USD 3,810,000	Frontier North 6.73% 15/2/2028	3,500,457	0.02
USD 6,367,781	FS Rialto 2022-FL6 Issuer 7.144% 17/8/2037	6,371,175	0.04
USD 254,000	Full House Resorts 8.25% 15/2/2028	244,216	0.00
USD 823,000	GCI 4.75% 15/10/2028	706,484	0.00
USD 1,475,000	Gen Digital 6.75% 30/9/2027	1,447,205	0.01
USD 3,972,000	Gen Digital 7.125% 30/9/2030	3,865,828	0.03
USD 6,603,000	General Motors Financial 2.7% 10/6/2031	5,147,960	0.04
USD 3,264,000	Goldman Sachs 1.992% 27/1/2032	2,500,773	0.02
USD 2,704,000	Goldman Sachs 2.383% 21/7/2032	2,114,226	0.01
USD 2,407,000	Goldman Sachs 2.615% 22/4/2032	1,925,639	0.01
GBP 900,000	Goldman Sachs 7.25% 10/4/2028	1,175,810	0.01
USD 3,772,314	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	2,982,313	0.02
USD 11,074,000	GoTo 5.5% 1/9/2027	5,383,126	0.04
USD 4,197,000	HCA 3.5% 1/9/2030	3,592,649	0.02
USD 963,000	Healthpeak Properties Interim 5.25% 15/12/2032	942,960	0.01
USD 546,920	Hudson Yards 2016-10HY Mortgage Trust 2.977% 10/8/2038	468,813	0.00
USD 1,563,000	Humana 0.65% 3/8/2023	1,532,922	0.01
USD 1,632,000	Huntington Bancshares 2.55% 4/2/2030	1,361,029	0.01
USD 802,000	Huntington National Bank/The 5.65% 10/1/2030	806,237	0.01
USD 1,684,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	1,569,909	0.01
USD 772,280	JP Morgan Chase Commercial Mortgage Trust 2018-WPT 7.08% 5/7/2033	632,883	0.00
GBP 2,250,000	JPMorgan Chase 0.991% 28/4/2026	2,487,673	0.02
USD 3,264,000	JPMorgan Chase 1.764% 19/11/2031*	2,505,123	0.02
USD 2,407,000	JPMorgan Chase 2.739% 15/10/2030	2,024,365	0.01
USD 1,605,000	JPMorgan Chase 2.963% 25/1/2033	1,320,329	0.01
USD 774,000	JPMorgan Chase 3.702% 6/5/2030	696,243	0.01
USD 1,605,000	JPMorgan Chase 4.912% 25/7/2033	1,528,189	0.01
USD 364,000	Kinetik 5.875% 15/6/2030	334,868	0.00
GBP 549,000	Kraft Heinz Foods 4.125% 1/7/2027	638,133	0.00
USD 427,000	Kraft Heinz Foods 6.75% 15/3/2032	461,415	0.00
USD 2,420,000	Leidos 2.95% 15/5/2023	2,406,532	0.02
USD 2,048,000	Lightning eMotors 7.5% 15/5/2024	1,175,142	0.01
USD 5,063,000	Lions Gate Capital 5.5% 15/4/2029	3,558,608	0.02
USD 1,632,000	Lowe's 2.625% 1/4/2031	1,336,710	0.01
USD 4,773,000	Lowe's 3.75% 1/4/2032	4,210,764	0.03
USD 2,994,000	Lowe's 5% 15/4/2033	2,874,447	0.02
USD 975,000	Marvell Technology 4.2% 22/6/2023	970,432	0.01
USD 13,761,000	Mauser Packaging Solutions 7.875% 15/8/2026	13,842,603	0.09
USD 3,891,000	Maxar Technologies 7.75% 15/6/2027	4,069,907	0.03
USD 3,902,000	Medline Borrower 3.875% 1/4/2029	3,232,648	0.02
USD 3,550,000	Microchip Technology 0.972% 15/2/2024	3,394,290	0.02
USD 866,000	Morgan Stanley 2.239% 21/7/2032	671,480	0.00
USD 327,000	Morgan Stanley 2.699% 22/1/2031	272,465	0.00
USD 395,094	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.326% 15/5/2048	361,284	0.00

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 2,057,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	1,936,512	0.01
USD 1,299,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	1,141,531	0.01
USD 3,024,000	Nationstar Mortgage 5.125% 15/12/2030	2,331,931	0.02
USD 3,475,000	Nationstar Mortgage 5.5% 15/8/2028	2,959,857	0.02
USD 428,000	Nationstar Mortgage 6% 15/1/2027	394,205	0.00
USD 1,384,000	New Home 7.25% 15/10/2025	1,281,736	0.01
USD 2,407,000	Newmont 2.6% 15/7/2032	1,914,444	0.01
USD 5,974,000	ONEOK Partners 4.9% 15/3/2025	5,888,499	0.04
USD 5,808,000	Oracle 2.875% 25/3/2031	4,798,224	0.03
USD 2,571,000	Oracle 2.95% 1/4/2030	2,189,807	0.01
USD 660,000	Oracle 4.65% 6/5/2030	625,174	0.00
USD 133,000	Pacific Gas and Electric 3.25% 16/2/2024	130,490	0.00
USD 3,150,000	Pacific Gas and Electric 3.85% 15/11/2023	3,114,741	0.02
USD 344,000	Pacific Gas and Electric 5.45% 15/6/2027	334,998	0.00
USD 2,720,000	Pacific Gas and Electric 6.15% 15/1/2033	2,679,100	0.02
USD 2,585,000	Paramount Global 6.375% 30/3/2062	2,229,306	0.02
USD 557,000	Periama 5.95% 19/4/2026	525,524	0.00
USD 8,963,000	Pitney Bowes 6.875% 15/3/2027	7,448,836	0.05
USD 1,025,000	Prologis 2.25% 15/1/2032	818,401	0.01
USD 6,489,000	Rand Parent 8.5% 15/2/2030	6,244,981	0.04
USD 9,475,028	Ready Capital Mortgage Financing 2022-FL10 7.17% 25/10/2039	9,461,521	0.06
USD 3,745,000	Regal Rexnord 6.05% 15/2/2026	3,708,247	0.03
USD 1,678,000	Regal Rexnord 6.05% 15/4/2028	1,641,978	0.01
USD 2,005,000	Sabre GLBL 7.375% 1/9/2025	1,882,073	0.01
USD 5,490,000	Sabre GLBL 9.25% 15/4/2025	5,407,821	0.04
USD 2,661,000	Sabre GLBL 11.25% 15/12/2027	2,653,831	0.02
USD 326,000	Sasol Financing USA 4.375% 18/9/2026	293,756	0.00
USD 765,000	Sasol Financing USA 5.5% 18/3/2031*	644,832	0.01
USD 1,272,000	Sasol Financing USA 6.5% 27/9/2028	1,193,050	0.01
USD 558,000	Service Properties Trust 4.35% 1/10/2024	530,848	0.00
USD 2,023,000	Service Properties Trust 4.5% 15/6/2023	2,023,586	0.01
USD 1,723,000	Service Properties Trust 4.5% 15/3/2025	1,607,892	0.01
USD 2,654,000	Service Properties Trust 7.5% 15/9/2025	2,629,747	0.02
USD 860,000	SK Battery America 2.125% 26/1/2026	753,171	0.01
USD 1,095,000	Skyworks Solutions 0.9% 1/6/2023	1,081,078	0.01
USD 8,081,749	SLM Private Education Loan Trust 2010-C 9.338% 15/10/2041	8,675,280	0.06
USD 8,880,000	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	7,699,747	0.05
USD 2,042,000	Southern California Edison 5.95% 1/11/2032	2,116,705	0.01
USD 5,513,000	Sprint 7.875% 15/9/2023	5,573,054	0.04
USD 644,062	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/9/2029	636,772	0.00
USD 324,000	Steel Dynamics 5% 15/12/2026	317,540	0.00
USD 526,000	Stem 0.5% 1/12/2028	322,719	0.00
USD 1,259,000	Stillwater Mining 4% 16/11/2026	1,123,658	0.01
USD 2,314,000	Talen Energy Supply 6.625% 15/1/2028	2,350,793	0.02
USD 7,133,000	Tap Rock Resources 7% 1/10/2026	6,560,327	0.05
USD 3,787,000	T-Mobile USA 2.7% 15/3/2032	3,054,982	0.02
USD 2,434,000	T-Mobile USA 3.5% 15/4/2031	2,106,442	0.01
USD 802,000	T-Mobile USA 3.875% 15/4/2030	725,403	0.01
USD 3,370,000	Topaz Solar Farms 5.75% 30/9/2039	3,104,410	0.02
USD 75,000,000	United States Treasury Bill 0% 2/3/2023	74,990,945	0.51
USD 117,000,000	United States Treasury Bill 0% 7/3/2023	116,913,074	0.80
USD 70,000,000	United States Treasury Bill 0% 9/3/2023	69,930,594	0.48
USD 275,000,000	United States Treasury Bill 0% 14/3/2023	274,555,781	1.87
USD 90,000,000	United States Treasury Bill 0% 21/3/2023	89,777,025	0.61
USD 225,000,000	United States Treasury Bill 0% 28/3/2023	224,237,925	1.53
USD 210,000,000	United States Treasury Bill 0% 4/4/2023	209,105,518	1.43
USD 262,000,000	United States Treasury Bill 0% 11/4/2023	260,636,112	1.78
USD 80,000,000	United States Treasury Bill 0% 18/4/2023	79,510,133	0.54
USD 150,000,000	United States Treasury Bill 0% 20/4/2023	149,041,717	1.02
USD 75,000,000	United States Treasury Bill 0% 27/4/2023	74,453,601	0.51
USD 140,000,000	United States Treasury Bill 0% 9/5/2023	138,762,179	0.95
USD 301,000,000	United States Treasury Bill 0% 11/5/2023	298,224,738	2.03
USD 150,000,000	United States Treasury Bill 0% 25/5/2023	148,345,023	1.01
USD 37,182,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027*	36,440,942	0.25
USD 111,120,200	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024*	128,445,178	0.88
USD 178,516,800	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2024*	224,758,154	1.53

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 61,108,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	57,373,271	0.39
USD 22,961,000	United States Treasury Note/Bond 2.375% 15/2/2042*	17,512,247	0.12
USD 55,520,200	United States Treasury Note/Bond 3.25% 15/5/2042*,†	48,673,432	0.33
USD 27,945,800	United States Treasury Note/Bond 3.375% 15/8/2042*	24,948,176	0.17
USD 367,664,900	United States Treasury Note/Bond 3.875% 30/11/2027*,†	361,683,165	2.47
USD 43,135,600	United States Treasury Note/Bond 4% 15/11/2052†	43,337,798	0.29
USD 6,527,000	UnitedHealth 5.35% 15/2/2033	6,655,931	0.05
USD 1,295,000	Uniti / Uniti Fiber / CSL Capital 7.875% 15/2/2025	1,321,010	0.01
USD 3,731,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	3,736,876	0.03
USD 2,381,000	USB Capital IX 5.812% 15/10/2171	2,006,305	0.01
GBP 900,000	Verizon Communications 1.125% 3/11/2028	880,395	0.01
USD 10,433,000	Verizon Communications 2.55% 21/3/2031	8,497,340	0.06
USD 4,814,000	Verizon Communications 3.15% 22/3/2030	4,204,916	0.03
GBP 238,000	Verizon Communications 4.073% 18/6/2024	286,302	0.00
USD 3,289,000	Vertiv 4.125% 15/11/2028	2,858,207	0.02
USD 4,208,000	Viasat 5.625% 15/4/2027	3,812,692	0.02
USD 655,000	VICI Properties / VICI Note 5.625% 1/5/2024	649,918	0.00
USD 1,610,000	Vistra Operations 5.125% 13/5/2025	1,564,531	0.01
USD 7,002,000	Vistra Operations 5.625% 15/2/2027	6,655,828	0.05
USD 1,632,000	VMware 2.2% 15/8/2031	1,233,637	0.01
USD 1,350,000	VNDO Trust 2016-350P 3.903% 10/1/2035	1,130,048	0.01
USD 2,000,000	Wells Fargo Commercial Mortgage Trust 2015-C28 3.872% 15/5/2048	1,903,561	0.01
USD 796,545	Wells Fargo Commercial Mortgage Trust 2017-C38 3.903% 15/7/2050	666,452	0.01
USD 1,318,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.749% 15/6/2036	1,143,683	0.01
USD 6,840,000	Western Digital 1.5% 1/2/2024	6,576,594	0.04
USD 420,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	407,902	0.00
USD 8,605,000	Xerox 5% 15/8/2025*	8,016,911	0.05
		3,644,437,407	24.86
	Uruguay		
USD 1,774,000	Uruguay Government International Bond 5.75% 28/10/2034	1,911,485	0.01
Total Bonds		5,670,811,122	38.69

Holding	Description	Market Value (USD)	% of Net Assets
COMMERCIAL PAPER			
	United States		
USD 31,041,000	AT&T 0% 19/12/2023	29,661,331	0.20
USD 5,475,000	AT&T 0% 20/12/2023	5,230,785	0.04
USD 6,130,000	Enel Finance America 0% 6/9/2023	5,937,399	0.04
USD 4,300,000	General Motors Financial 0% 4/4/2023	4,277,988	0.03
USD 4,200,000	General Motors Financial 0% 5/4/2023	4,177,886	0.03
USD 5,250,000	General Motors Financial 0% 13/4/2023	5,216,170	0.03
USD 8,545,000	General Motors Financial 0% 10/8/2023	8,324,283	0.06
USD 10,895,000	General Motors Financial 0% 10/10/2023	10,511,632	0.07
Total Commercial Paper		73,337,474	0.50
CERTIFICATES OF DEPOSIT			
	United States		
USD 22,730,000	Citibank (New York Branch) 5% 21/9/2023	22,681,035	0.16
Total Certificates of Deposit		22,681,035	0.16
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		13,907,959,825	94.89
Other Transferable Securities			
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS			
	Australia		
9,488,465	Quintis Pty**	64	0.00
	Cayman Islands		
609	Marco Polo Investment**	-	0.00
	India		
2,463	Think & Learn Pvt**	4,718,036	0.03
3,482	Think & Learn Pvt**	6,669,997	0.05
		11,388,033	0.08
	United Kingdom		
413,408	10X Future Technologies**	5,374,663	0.04
107,909	Lookout**	357,179	0.00
1,919,121	Lookout Series F**	10,113,768	0.07
24,103	Neon Payments**	12,938,008	0.09
652,238	NMC Health**	-	0.00
		28,783,618	0.20
	United States		
63,622	Aiven**	5,856,405	0.04
21,376	Breeze Aviation**	6,812,104	0.05
188,149	ByteDance**	29,668,814	0.20
26,463	Caresyntax**	1,829,917	0.01
488,757	Databricks**	26,647,032	0.18
136,950	Databricks**	7,466,514	0.05
1,209,710	Deep Instinct**	8,528,456	0.06
82,654	Deep Instinct (Wts 20/9/2032)**	494,271	0.00

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
1,172,341	Deep Instinct Series D-4**	8,265,004	0.05
24,969	Epic Games**	19,668,830	0.14
941,683	eXo Imaging**	2,777,965	0.02
420,195	Fanatics**	32,762,604	0.22
157,436	Farmer's Business Network**	7,826,143	0.05
23,814	Farmer's Business Network**	1,183,794	0.01
5,447,000	FLYR**	5,447,000	0.04
25,662	FLYR (Wts 31/12/2049)**	452,165	0.00
235,953	GM Cruise**	3,673,788	0.02
6,145,462	Included Health**	9,341,102	0.06
3,924,026	JumpCloud**	12,046,760	0.08
258,097	JumpCloud**	792,358	0.01
592,242	Lessen**	7,669,534	0.05
206,148	Lessen Series C**	2,669,616	0.02
760,471	Loadsmart**	11,604,787	0.08
95,378	Loadsmart**	1,455,468	0.01
231,287	Mountain Digital**	2,731,500	0.02
561,098	Mythic**	6	0.00
4,980	NCB Warrant**	-	0.00
750,669	Noodle**	4,331,360	0.03
129,448	Psiquantum**	3,212,899	0.02
261,161	Relativity Space**	4,518,085	0.03
3,662	Salt Pay**	2,900,048	0.02
134,315	SambaNova Systems**	8,527,659	0.06
46,362	SambaNova Systems**	2,943,523	0.02
167,805	Snorkel AI**	1,313,913	0.01
46,853	Snorkel AI**	366,859	0.00
1,121,246	Ursa Major Technologies**	7,433,861	0.05
137,361	Ursa Major Technologies Series D**	910,703	0.01
1,197,196	Verge Alalytics**	6,285,279	0.04
178,954	Versa Networks (Wts 7/10/2032)**	497,492	0.01
1,451,933	Versa Networks Series E**	4,254,164	0.03
337,227	Zero Mass Water**	9,024,194	0.06
24,317	Zero Mass Water**	883,680	0.01
		275,075,656	1.87
Total Common / Preferred Stocks (Shares) & Warrants		315,247,371	2.15
BONDS			
	Australia		
USD 19,413,818	Quintis Australia Pty 7.5% 1/10/2026**	19,413,818	0.13
USD 17,943,829	Quintis Australia Pty 0% 1/10/2028**	3,061,217	0.02
		22,475,035	0.15
	Cayman Islands		
CNY 103,700,000	Fresh Express Delivery 0% 18/10/2010**,***	-	0.00
	China		
USD 745,259	Caresyntax 15% 31/12/2024**	784,609	0.00
EUR 8,182,400	Natra Foods 0% 13/10/2029**	8,497,382	0.06
USD 10,331,000	Pioneer Midco 10.5% 18/11/2030**	10,150,207	0.07
		19,432,198	0.13
	India		
USD 19,051,000	REI Agro 5.5% 13/11/2014**,***	2	0.00
	United States		
USD 2,090,000	Calpine Escrow 0% 31/12/2049**	-	0.00
USD 4,766,000	FLYR 10% 20/1/2027**	4,426,661	0.03
USD 9,369,614	FLYR 8% 20/7/2023**	10,451,804	0.07
USD 15,179,097	Lessen 0% 5/1/2028**	14,571,933	0.10
		29,450,398	0.20
Total Bonds		71,357,633	0.48
Total Other Transferable Securities		386,605,004	2.63
Total Portfolio		14,294,564,829	97.52
Other Net Assets		364,069,443	2.48
Total Net Assets (USD)		14,658,634,272	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD	348,687,964	USD	242,819,325	HSBC Bank	16/5/2023	(7,035,357)
BRL	90,146,088	USD	16,509,880	Citigroup	2/3/2023	785,438
BRL	119,844,436	USD	22,417,590	Bank of America	15/3/2023	514,020
BRL	217,921,095	USD	40,118,022	Deutsche Bank	15/3/2023	1,580,047
BRL	199,743,780	USD	38,785,200	HSBC Bank	15/3/2023	(565,265)
BRL	89,015,660	USD	16,858,963	HSBC Bank	2/6/2023	(82,026)
CAD	142,256,722	USD	105,915,866	Citibank	20/4/2023	(1,204,275)
CHF	190,371	USD	207,751	HSBC Bank	15/3/2023	(3,923)
CHF	243,015,069	USD	265,198,962	Barclays	15/3/2023	(5,005,542)
CNH	302,200,737	USD	44,130,425	Citigroup	15/3/2023	(609,706)
CNH	255,087,753	USD	37,990,244	BNP Paribas	15/3/2023	(1,254,389)
DKK	401,240,756	USD	57,813,149	Deutsche Bank	15/3/2023	(416,088)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
EUR	748,416,233	USD	798,960,523	UBS	15/3/2023	(2,206,205)
EUR	21,116,524	USD	22,979,656	Citibank	15/3/2023	(499,276)
EUR	14,077,683	USD	15,285,619	BNP Paribas	15/3/2023	(298,698)
GBP	25,706,228	EUR	29,818,120	Deutsche Bank	15/3/2023	(531,422)
GBP	39,298,049	USD	47,874,003	Deutsche Bank	15/3/2023	(158,215)
GBP	139,672	USD	170,153	Bank of America	15/3/2023	(563)
HUF	6,015,682,165	USD	14,878,062	Goldman Sachs	2/3/2023	2,087,215
HUF	5,737,685,052	USD	15,431,048	HSBC Bank	15/6/2023	237,938
IDR	239,335,000,000	USD	15,292,012	Deutsche Bank	12/4/2023	388,631
IDR	96,073,030,000	USD	6,339,362	Citibank	17/4/2023	(45,500)
INR	506,210,000	USD	6,202,794	Citibank	17/4/2023	(97,467)
JPY	133,093,000,000	USD	983,153,384	HSBC Bank	15/3/2023	(6,857,800)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY	17,824,719,527	USD	135,884,150	BNP Paribas	15/3/2023	(5,132,406)
JPY	2,895,813,524	USD	22,750,448	Citibank	15/3/2023	(1,508,449)
JPY	12,974,158,544	EUR	93,930,580	JP Morgan	20/4/2023	(4,545,803)
KRW	75,454,470,878	USD	59,317,221	Citigroup	17/5/2023	(1,939,281)
MXN	1,183,637,006	USD	61,202,790	Citigroup	15/3/2023	3,220,301
MXN	2,008,724,132	USD	105,864,404	Morgan Stanley	15/3/2023	3,466,595
NOK	700,964,055	CHF	63,385,148	HSBC Bank	16/5/2023	(139,351)
NZD	13,565,518	USD	8,802,217	Morgan Stanley	15/3/2023	(418,538)
PLN	34,034,833	USD	7,498,137	BNP Paribas	2/3/2023	189,497
PLN	34,034,833	USD	7,498,311	Morgan Stanley	2/3/2023	189,323
PLN	33,602,328	USD	7,549,190	JP Morgan	2/3/2023	40,752
PLN	98,669,945	USD	21,825,691	Goldman Sachs	15/6/2023	305,569
SGD	39,813,137	USD	29,607,251	State Street	15/3/2023	(45,631)
USD	47,896,836	INR	3,973,282,064	Citigroup	15/3/2023	(126,722)
USD	22,253,171	SEK	225,967,280	Deutsche Bank	15/3/2023	549,127
USD	20,042,643	EUR	18,614,817	JP Morgan	15/3/2023	225,546
USD	156,993,972	CNH	1,090,480,129	HSBC Bank	15/3/2023	(48,924)
USD	21,915,669	JPY	2,876,758,779	Morgan Stanley	15/3/2023	813,445
USD	78,902,317	EUR	73,833,642	BNP Paribas	15/3/2023	299,969
USD	50,417,294	EUR	46,527,770	Barclays	15/3/2023	884,428
USD	371,158,369	EUR	350,515,230	State Street	15/3/2023	(1,995,647)
USD	34,729,936	NOK	341,787,437	Bank of America	20/4/2023	1,529,982
USD	183,958,416	AUD	262,728,302	Barclays	20/4/2023	6,457,032
USD	182,700,538	EUR	168,334,067	Morgan Stanley	15/3/2023	3,494,250
USD	45,582,761	JPY	5,809,614,054	BNP Paribas	15/3/2023	2,966,821
USD	5,895,869	ZAR	103,085,000	BNP Paribas	17/4/2023	303,756
USD	130,241,731	EUR	119,737,964	Citigroup	15/3/2023	2,770,231
USD	55,006,593	JPY	7,271,076,145	Bank of America	15/3/2023	1,670,220
USD	23,128,283	MXN	432,274,548	Citigroup	15/3/2023	(399,591)
USD	2,726,718	EUR	2,526,931	Deutsche Bank	15/3/2023	36,579
USD	23,054,379	JPY	3,040,900,255	Citigroup	15/3/2023	748,109
USD	15,369,586	JPY	2,027,588,061	Goldman Sachs	15/3/2023	496,383
USD	994,773	EUR	917,314	BNP Paribas	14/6/2023	13,077
USD	178,606,354	GBP	147,852,501	State Street	15/3/2023	(916,518)
USD	17,408,533	EUR	16,247,600	HSBC Bank	15/3/2023	111,547
USD	132,908,688	HKD	1,039,365,874	BNP Paribas	16/5/2023	73,039
USD	15,375,458	MXN	285,975,831	Goldman Sachs	15/3/2023	(189,658)
USD	30,041,191	BRL	156,980,008	Deutsche Bank	15/3/2023	3,882
USD	14,665,733	MXN	270,072,406	Citibank	15/3/2023	(33,790)
ZAR	376,158,356	USD	21,614,634	HSBC Bank	15/3/2023	(1,150,805)
ZAR	385,292,292	USD	22,468,905	BNP Paribas	15/3/2023	(1,508,170)
Net unrealised depreciation						(10,518,252)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	280,671,972	USD	196,000,648	BNY Mellon	15/3/2023	(6,614,148)
USD	10,481,257	AUD	15,287,536	BNY Mellon	15/3/2023	165,924
Net unrealised depreciation						(6,448,224)
CHF Hedged Share Class						
CHF	28,832,383	USD	31,452,039	BNY Mellon	15/3/2023	(580,646)
USD	1,663,911	CHF	1,542,033	BNY Mellon	15/3/2023	12,853
Net unrealised depreciation						(567,793)
CNH Hedged Share Class						
CNY	176,316,860	USD	26,026,876	BNY Mellon	15/3/2023	(634,470)
USD	1,308,312	CNY	9,004,985	BNY Mellon	15/3/2023	11,471
Net unrealised depreciation						(622,999)
EUR Hedged Share Class						
EUR	1,856,007,636	USD	2,001,081,628	BNY Mellon	15/3/2023	(25,178,827)
USD	189,004,678	EUR	177,180,040	BNY Mellon	15/3/2023	380,764
Net unrealised depreciation						(24,798,063)
GBP Hedged Share Class						
GBP	114,613,552	USD	139,317,870	BNY Mellon	15/3/2023	(153,787)
USD	7,170,950	GBP	5,959,370	BNY Mellon	15/3/2023	(64,914)
Net unrealised depreciation						(218,701)
HKD Hedged Share Class						
HKD	182,749,915	USD	23,333,998	BNY Mellon	15/3/2023	(35,095)
USD	1,262,816	HKD	9,897,528	BNY Mellon	15/3/2023	974
Net unrealised depreciation						(34,121)
JPY Hedged Share Class						
JPY	3,858,526,365	USD	29,571,924	BNY Mellon	15/3/2023	(1,265,562)
USD	2,620,909	JPY	351,715,917	BNY Mellon	15/3/2023	40,846
Net unrealised depreciation						(1,224,716)
PLN Hedged Share Class						
PLN	40,099,978	USD	9,076,358	BNY Mellon	15/3/2023	(27,648)
USD	462,045	PLN	2,067,508	BNY Mellon	15/3/2023	(4,503)
Net unrealised depreciation						(32,151)
SGD Hedged Share Class						
SGD	92,996,626	USD	70,355,036	BNY Mellon	15/3/2023	(1,303,754)
USD	3,712,275	SGD	4,968,903	BNY Mellon	15/3/2023	22,809
Net unrealised depreciation						(1,280,945)
Total net unrealised depreciation						(45,745,965)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
523	EUR	Euro BOBL	March 2023	(2,547,935)
1,176	EUR	Euro Bund	March 2023	(5,959,736)
(69)	EUR	Euro BUXL	March 2023	2,178,382
(638)	EUR	Euro-BTP	March 2023	3,745,509
355	EUR	Euro-OAT	March 2023	(2,420,567)
(34)	JPY	Nikkei 225 (Yen)	March 2023	26,897
(135)	JPY	Japanese 10 Year Bond (OSE)	March 2023	1,368,515
87	CAD	S&P/TSX 60 Index	March 2023	39,812

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
39	EUR	Dax Index	March 2023	750,776
771	EUR	EURO STOXX 50 Index	March 2023	(124,647)
3,690	EUR	EURO STOXX Banks Index	March 2023	1,886,180
60	GBP	FTSE 100 Index	March 2023	231,976
823	USD	MSCI Emerging Markets Index	March 2023	(2,368,443)
(411)	USD	NASDAQ 100 E-Mini Index	March 2023	(2,129,164)
(9)	USD	Russell 2000 E-Mini Index	March 2023	(32,866)
(81)	USD	S&P 500 E-Mini Index	March 2023	42,693
(159)	USD	US Long Bond (CBT)	June 2023	125,986
293	USD	US Treasury 10 Year Note (CBT)	June 2023	(130,774)
(633)	USD	US Ultra 10 Year Note	June 2023	221,572
507	USD	US Ultra Bond (CBT)	June 2023	(538,143)
(68)	GBP	Long Gilt	June 2023	52,016
(184)	USD	US Treasury 2 Year Note (CBT)	June 2023	118,232
(663)	USD	US Treasury 5 Year Note (CBT)	June 2023	356,691
Total				(5,107,038)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 540,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/12/2027	6,794	145,564
CDS	USD 5,283,878	Fund receives default protection on Bombardier; and pays Fixed 5%	Barclays	20/6/2023	(154,686)	(63,243)
CDS	USD 305,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(9,448)	17,295
CDS	USD 605,000	Fund receives default protection on Staples; and pays Fixed 5%	Barclays	20/6/2024	(22,674)	23,839
CDS	USD (535,000)	Fund provides default protection on NRG Energy; and receives Fixed 5%	Barclays	20/12/2027	995	34,128
CDS	USD 655,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Barclays	20/12/2027	(6,795)	24,453
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/12/2027	7,602	105,130
CDS	USD 985,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/12/2027	(27,741)	(14,525)
CDS	USD 550,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Citibank	20/6/2027	(19,647)	(42,480)
CDS	USD (405,000)	Fund provides default protection on NRG Energy; and receives Fixed 5%	Citibank	20/12/2027	(118)	25,835
CDS	USD 220,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	1,451	59,304
CDS	USD 320,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	(425)	86,260
CDS	USD 380,000	Fund receives default protection on Xerox; and pays Fixed 1%	Citibank	20/12/2027	(1,623)	41,042
CDS	USD (1,310,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Deutsche Bank	20/12/2027	(150)	4,921
CDS	USD (33,871,714)	Fund provides default protection on CDX.NA.IG.33.V1; and receives Fixed 1%	Goldman Sachs	20/12/2024	(325,717)	312,356
CDS	USD 615,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2025	(71,463)	77,025
CDS	USD (266,332,734)	Fund provides default protection on CDX.NA.HY.37.V2; and receives Fixed 5%	Goldman Sachs	20/12/2026	(11,143,900)	9,367,803

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (4,983,841)	Fund provides default protection on ITRAXX.XO.36.V1; and receives Fixed 5%	Goldman Sachs	20/12/2026	(361,623)	252,756
CDS	USD 70,511,631	Fund receives default protection on CDX.NA.IG.37.V1; and pays Fixed 1%	Goldman Sachs	20/12/2026	360,931	(910,989)
CDS	USD (8,782,819)	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	310,666	132,855
CDS	USD (36,892,177)	Fund receives default protection on CDX.NA.IG.39.V13; and pays Fixed 1%	Goldman Sachs	20/12/2027	321,320	380,885
CDS	EUR (15,833,329)	Fund receives default protection on ITRAXX.XO.38.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	1,137,596	571,520
CDS	USD 925,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Goldman Sachs	20/12/2027	(10,713)	34,533
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/12/2027	7,548	105,130
CDS	USD (1,310,000)	Fund provides default protection on AT&T; and receives Fixed 1%	JP Morgan	20/12/2027	119	6,270
CDS	USD 630,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2027	(2,898)	68,043
CDS	USD 764,388	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(21,118)	(7,223)
CDS	USD 764,389	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(21,118)	(7,223)
CDS	USD 1,021,223	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(27,061)	(9,650)
CDS	USD 1,260,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Morgan Stanley	20/12/2027	(66,239)	(97,441)
IFS	EUR 11,180,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Goldman Sachs	16/8/2032	(270,066)	(270,066)
IRS	MXN 1,160,997,542	Fund receives Fixed 9.785%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	4/2/2025	(1,092,864)	(1,092,864)
IRS	BRL 184,976,407	Fund receives Fixed 13.22%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	319,131	319,131
IRS	MXN 2,321,995,085	Fund receives Fixed 9.775%; and pays Floating MXN MXIBTIIE 1 Month	Goldman Sachs	4/2/2025	(2,207,971)	(2,207,971)
IRS	MXN 1,160,997,543	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	Goldman Sachs	4/2/2025	(1,076,183)	(1,076,183)
IRS	KRW 13,097,878,000	Fund receives Fixed 3.3%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	15/3/2026	(127,971)	(127,971)
IRS	EUR 60,014,000	Fund receives Fixed 2.34%; and pays Floating EURIBOR 1 Day	Goldman Sachs	19/1/2033	(1,438,588)	(1,438,588)
IRS	USD 48,614,860	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.23%	Goldman Sachs	9/8/2033	1,515,692	1,515,692
IRS	USD 13,573,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.613%	Goldman Sachs	2/5/2042	1,733,360	1,765,100
IRS	BRL 351,806,020	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	526,335	526,335
IRS	BRL 351,628,790	Fund receives Fixed 13.18%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	560,598	560,598
IRS	BRL 198,073,301	Fund receives Fixed 9.385%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(3,381,677)	(3,381,677)
IRS	BRL 216,083,102	Fund receives Fixed 9.42%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(3,646,914)	(3,646,914)
IRS	BRL 82,333,405	Fund receives Fixed 12.755%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	18,381	18,381
TRS	USD 10,122,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/3/2023	(81,628)	(99,046)
TRS	USD 28,007,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	Barclays	20/3/2023	(225,861)	(274,056)
TRS	USD (16,580)	Fund receives USD SOFR 1 Day - 25bps; and pays Pitney Bowes + 0bps	Citibank	13/6/2023	(10,280)	(10,280)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 37,635,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	Goldman Sachs	20/3/2023	339,682	466,862
TRS	USD 36,700	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 65bps	JP Morgan	17/3/2023	(788,776)	(788,775)
TRS	USD 130,190	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 77bps	JP Morgan	17/3/2023	(1,177,185)	(1,177,185)
TRS	USD 19,625,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2023	437,866	511,165
TRS	USD 19,625,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2023	391,238	464,537
TRS	USD 15,580,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	JP Morgan	20/3/2023	99,889	158,079
TRS	USD 31,097,696	Fund receives iBoxx US Dollar Liquid Investment + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2023	(1,097,341)	(1,150,303)
Total					(20,821,268)	288,174

CDS: Credit Default Swaps
IFS: Inflation Rate Swaps
IRS: Interest Rate Swaps
TRS: Total Return Swap

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
75,210,000	Call	OTC USD/CNH	Bank of America	USD 7.4	13/7/2023	40,672	161,384
35,098,592	Put	OTC USD/JPY	Citibank	USD 134	8/3/2023	(238,734)	41,704
30,443,184	Put	OTC USD/MXN	Deutsche Bank	USD 18.5	7/3/2023	190,438	361,072
38,675,598	Put	OTC USD/MXN	Goldman Sachs	USD 18.85	21/3/2023	699,271	1,102,773
35,128,006	Call	OTC EUR/USD	JP Morgan	EUR 1.075	9/3/2023	(445,933)	62,984
3,254,962	Put	OTC GBP/USD	JP Morgan	GBP 1	11/5/2023	(366,699)	23
3,029,883	Call	TOPIX Banks Index	BNP Paribas	JPY 218.872	14/7/2023	29,293	212,166
6,196	Call	EURO STOXX 50 Index	Citibank	EUR 4,100	21/4/2023	(227,984)	114,420
5,047,784	Call	TOPIX Banks Index	Goldman Sachs	JPY 226.71	14/7/2023	(67,309)	261,233
2,021,942	Call	TOPIX Banks Index	JP Morgan	JPY 227.596	14/7/2023	(39,697)	101,040
4,468	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 395	10/3/2023	(1,144,831)	1,733,584
585	Call	Albemarle	Exchange Traded	USD 240	17/3/2023	643,663	1,310,400
1,532	Put	Alphabet	Exchange Traded	USD 95	17/3/2023	411,774	842,600
1,576	Put	Amazon.com	Exchange Traded	USD 90	17/3/2023	(281,660)	273,436
1,091	Put	Apple	Exchange Traded	USD 135	17/3/2023	(349,904)	56,187
1,397	Call	Archer-Daniels-Midland	Exchange Traded	USD 100	17/3/2023	(120,447)	6,985
3,351	Put	Boston Scientific	Exchange Traded	USD 44	17/3/2023	(272,162)	50,265
1,114	Call	Capital One Financial	Exchange Traded	USD 115	17/3/2023	(187,464)	133,680
653	Put	Carnival	Exchange Traded	USD 6	17/3/2023	(24,956)	653
566	Put	Caterpillar	Exchange Traded	USD 200	17/3/2023	(48,295)	6,226
265	Call	Charter Communications	Exchange Traded	USD 370	17/3/2023	(70,813)	390,875
1,914	Call	ConocoPhillips	Exchange Traded	USD 125	17/3/2023	(645,436)	9,570
222	Call	Costco Wholesale	Exchange Traded	USD 500	17/3/2023	(138,976)	151,515
192	Call	Costco Wholesale	Exchange Traded	USD 490	17/3/2023	(12,189)	214,560
310	Put	Costco Wholesale	Exchange Traded	USD 465	17/3/2023	(119,049)	159,650
695	Put	Crowdstrike	Exchange Traded	USD 90	17/3/2023	(379,274)	35,793
874	Put	Edwards Lifesciences	Exchange Traded	USD 75	17/3/2023	(71,859)	131,100

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
3,533	Call	EQT	Exchange Traded	USD 40	17/3/2023	(1,266,681)	30,031
750	Put	Ford Motor	Exchange Traded	USD 8.35	17/3/2023	(19,254)	750
2,764	Call	Freeport-McMoRan	Exchange Traded	USD 45	17/3/2023	(827,039)	66,336
295	Put	Hudson Pacific Properties	Exchange Traded	USD 7.5	17/3/2023	(5,459)	5,163
487	Call	Humana	Exchange Traded	USD 540	17/3/2023	(382,163)	57,222
297	Put	Intuitive Surgical	Exchange Traded	USD 245	17/3/2023	250,282	457,380
434	Call	Lowe's	Exchange Traded	USD 220	17/3/2023	(112,427)	69,006
194	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 750	17/3/2023	(200,463)	109,267
632	Put	Microsoft	Exchange Traded	USD 230	17/3/2023	(298,442)	66,360
1,097	Call	Nike	Exchange Traded	USD 130	17/3/2023	(339,813)	18,649
306	Put	Office Properties Income Trust	Exchange Traded	USD 12.5	17/3/2023	(14,973)	3,060
1,122	Call	Schlumberger	Exchange Traded	USD 60	17/3/2023	(265,598)	28,611
374	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 402	17/3/2023	164,717	349,503
3,381	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	17/3/2023	(1,620,410)	968,656
834	Call	Unitedhealth	Exchange Traded	USD 520	17/3/2023	(641,537)	35,862
315	Put	Unitedhealth	Exchange Traded	USD 460	17/3/2023	(103,074)	122,850
260	Put	Vertiv	Exchange Traded	USD 10	17/3/2023	(2,510)	8,450
817	Call	Visa	Exchange Traded	USD 220	17/3/2023	(468,319)	367,650
434	Put	Zscaler	Exchange Traded	USD 100	17/3/2023	(332,544)	39,711
6,993	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 393	24/3/2023	693,223	4,601,394
707	Call	Advanced Micro Devices	Exchange Traded	USD 95	21/4/2023	(195,398)	62,923
1,744	Call	Advanced Micro Devices	Exchange Traded	USD 90	21/4/2023	(513,136)	284,272
2,776	Call	Advanced Micro Devices	Exchange Traded	USD 85	21/4/2023	(672,521)	796,712
802	Put	Ally Financial	Exchange Traded	USD 25	21/4/2023	(977)	36,090
295	Put	Brandywine Realty Trust	Exchange Traded	USD 5	21/4/2023	(4,784)	2,950
652	Call	Bunge	Exchange Traded	USD 110	21/4/2023	(106,092)	30,970
52	Call	Chipotle Mexican Grill	Exchange Traded	USD 1,550	21/4/2023	(3,841)	221,000
1,383	Call	Constellation Brands	Exchange Traded	USD 240	21/4/2023	(366,105)	356,122
1,588	Call	EOG Resources	Exchange Traded	USD 157	21/4/2023	(1,424,782)	6,352
635	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,400	21/4/2023	(2,578)	247,216
215	Put	FedEx	Exchange Traded	USD 175	21/4/2023	(2,863)	50,848
1,083	Put	Ford Motor	Exchange Traded	USD 11	21/4/2023	4,084	27,075
3,491	Call	Freeport-McMoRan	Exchange Traded	USD 45	21/4/2023	(458,121)	373,537
438	Call	Intuit	Exchange Traded	USD 430	21/4/2023	(200,414)	606,630
13,080	Put	Lloyds Banking	Exchange Traded	GBP 0.5	21/4/2023	(88,330)	246,106
434	Call	Lowe's	Exchange Traded	USD 230	21/4/2023	(85,163)	80,724
700	Call	Microsoft	Exchange Traded	USD 280	21/4/2023	(196,239)	127,050
857	Put	Owl Rock Capital	Exchange Traded	USD 10	21/4/2023	(21,073)	10,713
1,755	Put	PulteGroup	Exchange Traded	USD 50	21/4/2023	(315,405)	197,437
270	Call	Rockwell Automation	Exchange Traded	USD 290	21/4/2023	138,451	446,850
735	Put	Sabre	Exchange Traded	USD 5	21/4/2023	(646)	24,623
498	Call	Salesforce	Exchange Traded	USD 170	21/4/2023	35,024	374,745
1,771	Call	Shell	Exchange Traded	USD 62.5	21/4/2023	(141,181)	314,352
2,726	Call	Shell	Exchange Traded	USD 60	21/4/2023	(87,827)	872,320
663	Call	Tesla	Exchange Traded	USD 175	21/4/2023	1,478,677	2,779,627
432	Call	Union Pacific	Exchange Traded	USD 220	21/4/2023	(63,180)	144,720
484	Put	Caterpillar	Exchange Traded	USD 175	19/5/2023	(20,681)	28,798
1,299	Call	ConocoPhillips	Exchange Traded	USD 110	19/5/2023	(9,391)	636,510
3,567	Call	ConocoPhillips	Exchange Traded	USD 120	19/5/2023	(851,547)	708,049

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
1,746	Put	ConocoPhillips	Exchange Traded	USD 100	19/5/2023	(56,272)	794,430
518	Call	Salesforce	Exchange Traded	USD 175	19/5/2023	(1,551)	389,795
1,307	Call	Tesla	Exchange Traded	USD 180	19/5/2023	3,868,435	5,509,005
109	Put	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 106.5	26/5/2023	23,675	92,820
58	Put	FedEx	Exchange Traded	USD 165	16/6/2023	(598)	17,197
336	Call	Intel	Exchange Traded	USD 42.5	16/6/2023	(12,634)	1,176
534	Call	Intel	Exchange Traded	USD 40	16/6/2023	(18,545)	2,403
244	Call	Lions Gate Entertainment	Exchange Traded	USD 12.5	16/6/2023	3,970	16,470
295	Call	Lions Gate Entertainment	Exchange Traded	USD 10	16/6/2023	40,370	55,313
343	Put	Sabre	Exchange Traded	USD 5	16/6/2023	(1,361)	19,037
Total						(9,361,594)	32,324,756

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(38,675,598)	Put	OTC USD/MXN	Goldman Sachs	USD 18.25	21/3/2023	(176,032)	(270,130)
(23,418,506)	Call	OTC EUR/USD	JP Morgan	EUR 1.1	9/3/2023	124,426	(854)
(3,029,883)	Put	TOPIX Banks Index	BNP Paribas	JPY 175.098	14/7/2023	83,452	(59,704)
(5,047,784)	Put	TOPIX Banks Index	Goldman Sachs	JPY 181.37	14/7/2023	139,589	(141,452)
(2,021,942)	Put	TOPIX Banks Index	JP Morgan	JPY 182.077	14/7/2023	72,049	(58,869)
(6,702)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	10/3/2023	839,555	(459,087)
(901)	Call	Abbott Laboratories	Exchange Traded	USD 120	17/3/2023	152,475	(2,703)
(60)	Call	Abbvie	Exchange Traded	USD 155	17/3/2023	(3,467)	(10,830)
(340)	Call	Albemarle	Exchange Traded	USD 280	17/3/2023	118,789	(90,950)
(30)	Call	Albemarle	Exchange Traded	USD 310	17/3/2023	25,398	(1,275)
(1,467)	Call	Alphabet	Exchange Traded	USD 100	17/3/2023	257,722	(34,475)
(2,298)	Put	Alphabet	Exchange Traded	USD 85	17/3/2023	10,984	(183,840)
(805)	Call	Apple	Exchange Traded	USD 150	17/3/2023	(75,393)	(214,532)
(406)	Call	Applied Materials	Exchange Traded	USD 125	17/3/2023	26,676	(50,547)
(64)	Call	Aptiv	Exchange Traded	USD 130	17/3/2023	8,097	(2,080)
(1,397)	Put	Archer-Daniels-Midland	Exchange Traded	USD 80	17/3/2023	52,776	(174,625)
(1,511)	Call	Bank of America	Exchange Traded	USD 38	17/3/2023	65,397	(3,778)
(3,839)	Call	Boston Scientific	Exchange Traded	USD 50	17/3/2023	50,777	(38,390)
(5,024)	Put	Boston Scientific	Exchange Traded	USD 40	17/3/2023	69,238	(25,120)
(1,768)	Call	Cameco	Exchange Traded	USD 28	17/3/2023	15,878	(138,788)
(1,114)	Put	Capital One Financial	Exchange Traded	USD 95	17/3/2023	162,859	(27,850)
(566)	Put	Caterpillar	Exchange Traded	USD 160	17/3/2023	3,948	(2,264)
(258)	Call	Charles Schwab	Exchange Traded	USD 85	17/3/2023	2,779	(5,160)
(205)	Call	Charter Communications	Exchange Traded	USD 430	17/3/2023	154,825	(11,788)
(41)	Call	Chipotle Mexican Grill	Exchange Traded	USD 1,700	17/3/2023	107,239	(2,870)
(232)	Call	Comcast	Exchange Traded	USD 42.5	17/3/2023	14,006	(580)
(310)	Call	Costco Wholesale	Exchange Traded	USD 540	17/3/2023	72,005	(15,345)
(29)	Call	Costco Wholesale	Exchange Traded	USD 550	17/3/2023	18,256	(754)
(222)	Put	Costco Wholesale	Exchange Traded	USD 450	17/3/2023	128,324	(60,051)
(466)	Put	Costco Wholesale	Exchange Traded	USD 425	17/3/2023	81,939	(42,639)
(348)	Call	Crowdstrike	Exchange Traded	USD 115	17/3/2023	(308,755)	(441,960)
(82)	Call	CVS Health	Exchange Traded	USD 92.5	17/3/2023	4,799	(369)
(23)	Call	Deere	Exchange Traded	USD 440	17/3/2023	4,263	(5,348)

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(471)	Call	Dexcom	Exchange Traded	USD 120	17/3/2023	107,067	(38,858)
(526)	Call	Dexcom	Exchange Traded	USD 130	17/3/2023	55,383	(5,260)
(874)	Call	Edwards Lifesciences	Exchange Traded	USD 85	17/3/2023	52,684	(43,700)
(1,310)	Put	Edwards Lifesciences	Exchange Traded	USD 70	17/3/2023	80,277	(29,475)
(330)	Call	EQT	Exchange Traded	USD 35	17/3/2023	1,244	(28,380)
(1,767)	Put	EQT	Exchange Traded	USD 30	17/3/2023	159,411	(58,311)
(253)	Call	Freeport-McMoRan	Exchange Traded	USD 50	17/3/2023	10,188	(633)
(1,420)	Call	Freeport-McMoRan	Exchange Traded	USD 49	17/3/2023	241,349	(4,970)
(624)	Call	General Motors	Exchange Traded	USD 41	17/3/2023	8,468	(29,328)
(411)	Call	HCA Healthcare	Exchange Traded	USD 280	17/3/2023	254,930	(9,248)
(56)	Call	Hilton Worldwide	Exchange Traded	USD 155	17/3/2023	10,169	(2,100)
(487)	Call	Humana	Exchange Traded	USD 570	17/3/2023	48,830	(18,263)
(29)	Call	Intuitive Surgical	Exchange Traded	USD 280	17/3/2023	7,801	(290)
(446)	Put	Intuitive Surgical	Exchange Traded	USD 220	17/3/2023	(10,861)	(104,810)
(434)	Call	Lowe's	Exchange Traded	USD 240	17/3/2023	20,320	(4,557)
(434)	Put	Lowe's	Exchange Traded	USD 190	17/3/2023	8,379	(81,592)
(192)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 820	17/3/2023	211,553	(145,515)
(194)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 870	17/3/2023	117,951	(17,953)
(291)	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 670	17/3/2023	92,672	(36,216)
(2,102)	Call	LyondellBasell Industries	Exchange Traded	USD 100	17/3/2023	142,474	(115,610)
(360)	Call	Marathon Oil	Exchange Traded	USD 30	17/3/2023	9,097	(1,260)
(59)	Call	Mastercard	Exchange Traded	USD 400	17/3/2023	15,166	(413)
(42)	Call	McDonald's	Exchange Traded	USD 275	17/3/2023	3,865	(2,289)
(1,423)	Call	Micron Technology	Exchange Traded	USD 62.5	17/3/2023	122,231	(79,688)
(126)	Call	Micron Technology	Exchange Traded	USD 70	17/3/2023	9,893	(441)
(1,227)	Call	Microsoft	Exchange Traded	USD 260	17/3/2023	59,045	(298,774)
(701)	Call	Microsoft	Exchange Traded	USD 280	17/3/2023	201,288	(16,123)
(1,162)	Call	Morgan Stanley	Exchange Traded	USD 105	17/3/2023	119,694	(9,877)
(524)	Put	Morgan Stanley	Exchange Traded	USD 90	17/3/2023	54,904	(20,436)
(203)	Call	NextEra Energy	Exchange Traded	USD 80	17/3/2023	15,533	(1,523)
(1,097)	Put	Nike	Exchange Traded	USD 115	17/3/2023	40,724	(178,811)
(199)	Call	NVIDIA	Exchange Traded	USD 195	17/3/2023	(737,490)	(817,890)
(274)	Call	NVIDIA	Exchange Traded	USD 200	17/3/2023	(876,103)	(1,006,950)
(48)	Call	NVIDIA	Exchange Traded	USD 240	17/3/2023	(8,448)	(39,120)
(1,286)	Call	Schlumberger	Exchange Traded	USD 65	17/3/2023	120,601	(5,144)
(1,286)	Put	Schlumberger	Exchange Traded	USD 55	17/3/2023	14,502	(252,699)
(450)	Call	Seagen	Exchange Traded	USD 145	17/3/2023	(1,319,615)	(1,473,750)
(3,177)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	17/3/2023	838,806	(122,314)
(204)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 355	17/3/2023	9,447	(5,304)
(3,177)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 375	17/3/2023	1,316,709	(379,651)
(374)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	17/3/2023	(3,883)	(69,751)
(94)	Call	Starbucks	Exchange Traded	USD 120	17/3/2023	6,911	(235)
(87)	Call	Thermo Fisher Scientific	Exchange Traded	USD 610	17/3/2023	53,854	(4,350)
(22)	Call	Thermo Fisher Scientific	Exchange Traded	USD 620	17/3/2023	15,322	(1,265)
(104)	Call	TJX	Exchange Traded	USD 90	17/3/2023	2,914	(520)
(85)	Call	United Parcel Service	Exchange Traded	USD 200	17/3/2023	18,691	(1,020)
(495)	Call	Unitedhealth	Exchange Traded	USD 540	17/3/2023	118,397	(8,168)
(834)	Call	Unitedhealth	Exchange Traded	USD 560	17/3/2023	74,033	(7,506)

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(471)	Put	Unitedhealth	Exchange Traded	USD 420	17/3/2023	51,470	(30,380)
(991)	Call	Valero Energy	Exchange Traded	USD 150	17/3/2023	283,273	(52,523)
(817)	Call	Visa	Exchange Traded	USD 245	17/3/2023	206,109	(5,311)
(60)	Call	Walmart	Exchange Traded	USD 155	17/3/2023	4,141	(300)
(645)	Call	Walt Disney	Exchange Traded	USD 115	17/3/2023	42,751	(4,838)
(151)	Call	Walt Disney	Exchange Traded	USD 120	17/3/2023	34,808	(529)
(898)	Call	Wells Fargo	Exchange Traded	USD 47.5	17/3/2023	(2,891)	(58,370)
(217)	Call	Wells Fargo	Exchange Traded	USD 50	17/3/2023	8,142	(2,062)
(217)	Call	Zscaler	Exchange Traded	USD 140	17/3/2023	(69,778)	(128,030)
(9,323)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 378	24/3/2023	(328,457)	(2,433,303)
(1,744)	Call	Advanced Micro Devices	Exchange Traded	USD 105	21/4/2023	145,220	(47,960)
(3,483)	Call	Advanced Micro Devices	Exchange Traded	USD 110	21/4/2023	278,753	(53,986)
(1,744)	Put	Advanced Micro Devices	Exchange Traded	USD 70	21/4/2023	(127,718)	(392,400)
(1,744)	Put	Alphabet	Exchange Traded	USD 80	21/4/2023	20,082	(196,200)
(1,091)	Call	Apple	Exchange Traded	USD 165	21/4/2023	198,851	(95,462)
(1,700)	Call	Apple	Exchange Traded	USD 170	21/4/2023	196,112	(70,550)
(1,966)	Put	Apple	Exchange Traded	USD 135	21/4/2023	4,259	(383,370)
(1,089)	Put	Apple	Exchange Traded	USD 140	21/4/2023	(7,880)	(332,145)
(652)	Put	Bunge	Exchange Traded	USD 85	21/4/2023	127,645	(61,940)
(52)	Call	Chipotle Mexican Grill	Exchange Traded	USD 1,680	21/4/2023	1,902	(53,300)
(52)	Put	Chipotle Mexican Grill	Exchange Traded	USD 1,350	21/4/2023	26,262	(95,940)
(785)	Call	Constellation Brands	Exchange Traded	USD 260	21/4/2023	50,067	(23,550)
(1,383)	Put	Constellation Brands	Exchange Traded	USD 200	21/4/2023	117,557	(231,652)
(695)	Put	Crowdstrike	Exchange Traded	USD 70	21/4/2023	130,157	(22,935)
(1,588)	Call	EOG Resources	Exchange Traded	USD 177	21/4/2023	581,642	(19,850)
(1,588)	Put	EOG Resources	Exchange Traded	USD 112	21/4/2023	(43,240)	(786,060)
(635)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,900	21/4/2023	161,569	(190,478)
(215)	Put	FedEx	Exchange Traded	USD 150	21/4/2023	1,382	(11,395)
(3,491)	Call	Freeport-McMoRan	Exchange Traded	USD 50	21/4/2023	216,577	(108,221)
(2,621)	Put	Freeport-McMoRan	Exchange Traded	USD 38	21/4/2023	(91,033)	(425,912)
(438)	Call	Intuit	Exchange Traded	USD 480	21/4/2023	103,412	(124,830)
(438)	Put	Intuit	Exchange Traded	USD 360	21/4/2023	235,853	(278,130)
(13,080)	Call	Lloyds Banking	Exchange Traded	GBP 0.58	21/4/2023	57,788	(63,511)
(13,080)	Put	Lloyds Banking	Exchange Traded	GBP 0.44	21/4/2023	(6,152)	(63,511)
(434)	Call	Lowe's	Exchange Traded	USD 250	21/4/2023	22,685	(11,501)
(434)	Put	Lowe's	Exchange Traded	USD 190	21/4/2023	114	(172,515)
(1,746)	Call	Marathon Oil	Exchange Traded	USD 29	21/4/2023	57,215	(80,316)
(369)	Call	Microsoft	Exchange Traded	USD 290	21/4/2023	53,787	(33,948)
(369)	Put	Microsoft	Exchange Traded	USD 225	21/4/2023	(7,651)	(106,456)
(700)	Put	Microsoft	Exchange Traded	USD 230	21/4/2023	(72,757)	(264,250)
(262)	Call	NVIDIA	Exchange Traded	USD 260	21/4/2023	3,677	(222,700)
(1,755)	Put	PulteGroup	Exchange Traded	USD 40	21/4/2023	46,507	(39,488)
(498)	Call	Salesforce	Exchange Traded	USD 190	21/4/2023	(14,072)	(108,813)
(498)	Put	Salesforce	Exchange Traded	USD 140	21/4/2023	13,979	(129,978)
(3,587)	Call	Shell	Exchange Traded	USD 70	21/4/2023	224,262	(44,837)
(2,726)	Put	Shell	Exchange Traded	USD 50	21/4/2023	375,584	(40,890)
(1,771)	Put	Shell	Exchange Traded	USD 52.5	21/4/2023	292,706	(39,847)
(2,008)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 372	21/4/2023	156,783	(753,000)
(663)	Call	Tesla	Exchange Traded	USD 208.33	21/4/2023	(805,373)	(1,437,052)
(663)	Put	Tesla	Exchange Traded	USD 108.33	21/4/2023	331,015	(38,786)

The notes on pages 986 to 999 form an integral part of these financial statements.

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(432)	Call	Union Pacific	Exchange Traded	USD 240	21/4/2023	6,659	(15,120)
(432)	Put	Union Pacific	Exchange Traded	USD 195	21/4/2023	(19,914)	(124,200)
(484)	Put	Caterpillar	Exchange Traded	USD 140	19/5/2023	1,099	(5,566)
(1,299)	Call	ConocoPhillips	Exchange Traded	USD 125	19/5/2023	4,897	(154,581)
(1,746)	Call	ConocoPhillips	Exchange Traded	USD 130	19/5/2023	143,429	(119,601)
(3,567)	Call	ConocoPhillips	Exchange Traded	USD 140	19/5/2023	177,527	(92,742)
(1,746)	Put	ConocoPhillips	Exchange Traded	USD 85	19/5/2023	29,276	(219,996)
(4,866)	Put	ConocoPhillips	Exchange Traded	USD 90	19/5/2023	(64,965)	(963,468)
(441)	Put	Nice	Exchange Traded	USD 175	19/5/2023	40,976	(131,197)
(518)	Call	Salesforce	Exchange Traded	USD 195	19/5/2023	(2,070)	(135,198)
(518)	Put	Salesforce	Exchange Traded	USD 135	19/5/2023	(4,452)	(148,666)
(174)	Call	ServiceNow	Exchange Traded	USD 520	19/5/2023	141,067	(127,890)
(1,307)	Call	Tesla	Exchange Traded	USD 210	19/5/2023	(2,560,062)	(3,309,977)
(1,307)	Put	Tesla	Exchange Traded	USD 120	19/5/2023	575,351	(239,181)
(434)	Put	Zscaler	Exchange Traded	USD 80	19/5/2023	167,110	(47,523)
(58)	Put	FedEx	Exchange Traded	USD 140	16/6/2023	(182)	(5,945)
(461)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	15/12/2023	154,222	(966,947)
Total						6,298,314	(25,340,457)

Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 12,085,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	Barclays	19/4/2023	(15,112)	45,132
USD 28,169,866	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	(385,806)	775,818
USD 13,795,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	Deutsche Bank	15/3/2023	(24,516)	38,113
USD 35,772,809	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.IG 39.V1 quarterly from 20/12/2022; and pays 1% Fixed	Goldman Sachs	19/4/2023	(36,903)	17,650
USD 36,229,829	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 4.82% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	(368,238)	189,007
USD 36,229,829	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.82% Fixed semi-annually from 9/5/2024; and pays Floating USD SOFR annually from 9/11/2024	Goldman Sachs	7/11/2023	(134,041)	276,044
USD 12,075,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	JP Morgan	15/3/2023	(44,496)	7,185
USD 76,821,546	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/4/2024; and pays 3.8% Fixed semi-annually from 5/10/2023	JP Morgan	3/4/2023	(52,179)	692,990
USD 79,495,998	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 9/2/2024; and pays Floating USD SOFR annually from 9/8/2024	JP Morgan	7/8/2023	(576,494)	323,506
Total				(1,637,785)	2,365,445

The notes on pages 986 to 999 form an integral part of these financial statements.

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (94,111,385)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/4/2024; and pays 3.45% Fixed semi-annually from 20/10/2023	Bank of America	18/4/2023	(1,076,302)	(2,499,737)
USD (92,146,546)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/11/2023; and pays Floating USD SOFR annually from 9/5/2024	Citibank	5/5/2023	239,030	(1,309,032)
USD (225,358,926)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	(297,393)	(1,065,184)
USD (281,698,657)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/11/2024; and pays 2.75% Fixed semi-annually from 16/5/2024	Citibank	14/11/2023	682,784	(301,186)
USD (13,795,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022	Deutsche Bank	15/3/2023	5,535	(4,121)
USD (143,904,563)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.27% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	Goldman Sachs	23/3/2023	(4,096,846)	(5,302,767)
USD (144,919,318)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 3.26% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	247,677	(296,747)
USD (149,252,027)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/6/2024; and pays 2.8% Fixed semi-annually from 1/12/2023	JP Morgan	30/5/2023	779,114	(79,086)
USD (149,915,309)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 12/12/2023; and pays Floating USD SOFR annually from 12/6/2024	JP Morgan	8/6/2023	(595,080)	(1,588,269)
USD (76,821,546)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.85% Fixed semi-annually from 6/1/2024; and pays Floating USD SOFR annually from 6/7/2024	JP Morgan	3/7/2023	(43,370)	(1,157,282)
USD (99,369,997)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/2/2024; and pays Floating USD SOFR annually from 9/8/2024	JP Morgan	7/8/2023	(966,877)	(1,981,877)
USD (96,024,613)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed semi-annually from 10/10/2023; and pays Floating USD SOFR annually from 10/4/2024	Morgan Stanley	6/4/2023	(1,638,765)	(2,740,647)
USD (197,259,362)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/7/2024; and pays 2.41% Fixed semi-annually from 21/1/2024	Morgan Stanley	19/7/2023	1,369,162	(169,462)
USD (197,259,362)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.61% Fixed semi-annually from 21/1/2024; and pays Floating USD SOFR annually from 21/7/2024	Morgan Stanley	19/7/2023	(2,821,257)	(4,754,398)
USD (49,188,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 2.4% Fixed semi-annually from 18/6/2024	Morgan Stanley	14/12/2023	702,875	(192,346)
USD (49,188,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Morgan Stanley	14/12/2023	(460,181)	(1,419,347)
Total				(7,969,894)	(24,861,488)

The notes on pages 986 to 999 form an integral part of these financial statements.

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
	Australia		
(2,081,284)	AMP	JP Morgan	516,225
(122,536)	Brambles	JP Morgan	(26,574)
(44,390)	IDP Education	JP Morgan	98,993
(10,296)	Macquarie	JP Morgan	26,491
(52,941)	OZ Minerals	JP Morgan	12,361
(419,955)	Pilbara Minerals	JP Morgan	257,159
(232,686)	Santos	JP Morgan	26,744
(82,591)	Westpac Banking	JP Morgan	56,680
			968,079
	Brazil		
(77,305)	Companhia de Saneamento Basico do Estado de Sao Paulo SABESP	Citibank	17,731
(250,997)	Equatorial Energia	JP Morgan	61,357
(1,555,838)	Hapvida Participacoes e Investimentos	JP Morgan	(13,125)
(132,401)	Localiza Rent a Car	JP Morgan	80,714
(578)	Localiza Rent A Car	JP Morgan	(6)
			146,671
	Canada		
(53,605)	Canadian Pacific Railway	JP Morgan	26,691
(221,563)	Shaw Communications	JP Morgan	72,911
			99,602
	China		
(43,940)	Bilibili	Citibank	93,016
(1,238,000)	China Sounthern Airlines	JP Morgan	(81,548)
(706,779)	China Vanke	Citibank	65,749
(932)	Country Garden	JP Morgan	36
(82,800)	Fuyao Glass Industry	JP Morgan	35,426
(242,500)	Li Ning	JP Morgan	195,588
(345,000)	Longfor	Citibank	88,664
(755,250)	Shandong Gold Mining	JP Morgan	102,292
(3,469,000)	Xiaomi	JP Morgan	266,357
(417,200)	Xiaomi	Citibank	19,965
(277,200)	Zhuzhou CRRC Times Electric	JP Morgan	171,546
(104,000)	Zhuzhou CRRC Times Electric	Citibank	15,584
			972,675
	Denmark		
(65,558)	Vestas Wind Systems	Citibank	(25,150)
			(25,150)

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
	Finland		
(30,330)	Orion	JP Morgan	176,812
			176,812
	France		
(27,367)	Alstom	JP Morgan	(10,650)
(23,709)	Pernod Ricard	JP Morgan	(216,994)
			(227,644)
	Germany		
(64,093)	Covestro	Citibank	(22,829)
(26,861)	Delivery Hero	JP Morgan	399,594
(94,280)	Siemens Healthineers	Citibank	5,185
			381,950
	Hong Kong		
(487,000)	China Overseas Land & Investment	Citibank	77,803
(38,000)	CK Asset	JP Morgan	7,557
			85,360
	Ireland		
(30,277)	James Hardie Industries	JP Morgan	29,964
			29,964
	Italy		
(85,483)	Nexi	Citibank	(8,763)
(4,965,445)	Telecom Italia	Citibank	(10,368)
			(19,131)
	Japan		
(22,500)	Asics	JP Morgan	(32,063)
(90,500)	Canon	Citibank	18,533
(221,600)	ENEOS	Citibank	1,006
(15,400)	Fujitsu	JP Morgan	138,564
(23,800)	Fujitsu General	JP Morgan	(2,017)
(53,600)	Hitachi	Citibank	(13,785)
(15,500)	Lasertec	Citibank	4,121
(39,500)	MatsukiyoCocokara	Citibank	85,518
(37,100)	Nippon Steel	JP Morgan	(7,584)
(16,200)	Open House	Citibank	(7,700)
(19,000)	Park24	JP Morgan	19,157
(119,500)	Rakuten	JP Morgan	6,616
(68,900)	Renesas Electronics	Citibank	(31,213)
(38,900)	SBI	JP Morgan	8,941
(125,200)	Tokyo Electric Power	JP Morgan	27,271
(346,800)	Z	Citibank	44,121
			259,486

The notes on pages 986 to 999 form an integral part of these financial statements.

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
	Macau		
(187,200)	Sands China	JP Morgan	21,731
			21,731
	Netherlands		
(495,022)	Aegon	JP Morgan	66,166
(92,194)	Just Eat Takeaway.com	Citibank	6,620
			72,786
	Norway		
(5,439)	Aker	Citibank	(9,074)
(176,714)	Aker BP	Citibank	(157,088)
			(166,162)
	Poland		
(84,977)	Allegro.eu	JP Morgan	16,225
(69,752)	Bank Polska Kasa Opieki	JP Morgan	12,746
(207,764)	InPost	JP Morgan	133,332
			162,303
	South Korea		
(5,863)	HYBE	Citibank	23,248
(15,725)	Iljin Materials	JP Morgan	43,945
(64,343)	Kakao	Citibank	32,924
(4,478)	Kakao	JP Morgan	1,065
(1,736)	L&F	JP Morgan	(21,886)
(286)	LG Electronics	JP Morgan	1,136
(4,058)	NCSoft	Citibank	35,894
(11,549)	Posco Chemical	JP Morgan	137,281
			253,607
	Spain		
(321,024)	CaixaBank	JP Morgan	(7,808)
			(7,808)
	Sweden		
(734,869)	Fastighets Balder	Citibank	(2,534)
(38,517)	Saab	Citibank	(178,332)
(70,623)	Sandvik	Citibank	(19,200)
(49,213)	Trelleborg	Citibank	(7,996)
			(208,062)
	Switzerland		
(19,298)	Adecco	Citibank	24,837
(22,482)	Bachem	JP Morgan	(117,561)
(541,891)	Credit Suisse	Citibank	(49,109)
(906)	SGS	JP Morgan	21,010
(51,391)	SIG	Citibank	(69,483)

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(6,920)	Straumann	Citibank	4,740
(86,005)	UBS	JP Morgan	(20,561)
			(206,127)
	United Kingdom		
(49,017)	Diageo	JP Morgan	(21,517)
(273,397)	Ocado	JP Morgan	493,930
			472,413
	United States		
(8,138)	Align Technology	JP Morgan	159,509
(4,026)	Ameriprise Financial	JP Morgan	6,724
(13,575)	Apollo Global Management	Citibank	1,999
(16,253)	Block	JP Morgan	17,369
(49,115)	Block	Citibank	(94,792)
(3,363)	Boeing	Citibank	22,885
(44,909)	Caesars Entertainment	Citibank	119,510
(67,300)	Canon	JP Morgan	21,130
(11,338)	Charles River Laboratories International	JP Morgan	395,746
(3,870)	Charles River Laboratories International	Citibank	(1,001)
(27,851)	Church & Dwight	Citibank	16,462
(23,384)	Church & Dwight	JP Morgan	3,450
(10,491)	Cloudflare	Citibank	7,721
(8,539)	Constellation Energy	Citibank	10,603
(17,462)	CoStar	Citibank	19,720
(8,208)	Digital Realty Trust	JP Morgan	(2,065)
(8,382)	Discover Financial Services	Citibank	(16,663)
(207,413)	DISH Network	JP Morgan	393,549
(27,430)	Dominion Energy	Citibank	54,109
(39,628)	DR Horton	JP Morgan	198,500
(27,848)	DXC Technology	JP Morgan	(2,506)
(323,753)	Ford Motor	Citibank	24,853
(3,642)	Illumina	Citibank	16,334
(13,227)	International Business Machines	JP Morgan	77,246
(23,635)	Iron Mountain	Citibank	(15,734)
(50,219)	Iron Mountain	JP Morgan	43,666
(31,343)	JM Smucker	JP Morgan	(11,597)
(20,295)	KRR	JP Morgan	16,395
(23,194)	Lamb Weston	Citibank	5,673
(8,732)	Lamb Weston	JP Morgan	(5,375)
(4,700)	Lasertec	JP Morgan	21,119
(57,000)	Li Ning	Citibank	10,880
(2,875)	Monolithic Power Systems	Citibank	(6,990)

The notes on pages 986 to 999 form an integral part of these financial statements.

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(51,444)	Norwegian Cruise Line	Citibank	98,258
(42,721)	Oracle	Citibank	(61,518)
(12,083)	Oracle	JP Morgan	5,018
(170,224)	Palantir Technologies	Citibank	25,250
(135,022)	Paramount Global	Citibank	160,729
(20,598)	PerkinElmer	JP Morgan	329,766
(96,370)	Power of Canada	JP Morgan	(22,043)
(10,595)	PPG Industries	Citibank	(34,646)
(13,265)	PTC	JP Morgan	103,334
(17,775)	Pultegroup	Citibank	(19,019)
(25,460)	Quanta Services	Citibank	(325,392)
(54,281)	Rivian Automotive	JP Morgan	75,993
(9,044)	Simon Property	JP Morgan	(11,409)
(10,195)	State Street	JP Morgan	2,302
(21,121)	STERIS	JP Morgan	491,333
(4,808)	Stryker	Citibank	(4,343)
(4,533)	Stryker	JP Morgan	(2,440)
(40,186)	Take-Two Interactive Software	Citibank	9,900
(9,480)	Target	JP Morgan	(4,626)

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(8,253)	Teledyne Technologies	Citibank	(7,923)
(31,072)	Uber Technologies	Citibank	25,168
(36,509)	Ventas	Citibank	17,965
(13,488)	Waste Management	Citibank	8,355
(18,037)	Welltower	Citibank	28,195
			2,396,636
Total			5,639,991

To Be Announced Securities Contracts as at 28 February 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
	United States		
USD 417,068,458	Fannie Mae or Freddie Mac 3.5% TBA	378,848,046	2.58
USD 608,710,644	Fannie Mae or Freddie Mac 4.5% TBA	584,219,555	3.99
Total TBA		963,067,601	6.57

The notes on pages 986 to 999 form an integral part of these financial statements.

Global Corporate Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
BONDS			
	Australia		
EUR 600,000	APA Infrastructure 2% 15/7/2030	539,078	0.05
GBP 545,000	APA Infrastructure 2.5% 15/3/2036	444,632	0.05
GBP 665,000	APA Infrastructure 3.5% 22/3/2030	693,644	0.07
USD 1,000,000	Macquarie 1.935% 14/4/2028	850,997	0.09
EUR 8,800,000	Origin Energy Finance 1% 17/9/2029	7,730,749	0.80
AUD 6,500,000	Origin Energy Finance 2.65% 11/11/2027	3,842,137	0.40
		14,101,237	1.46
	Austria		
EUR 1,400,000	BAWAG 2.375% 26/3/2029	1,426,552	0.15
EUR 400,000	Lenzing 5.75% 7/12/2171	370,854	0.04
		1,797,406	0.19
	Belgium		
GBP 600,000	Anheuser-Busch InBev 9.75% 30/7/2024	774,493	0.08
EUR 1,300,000	Argenta Spaarbank 5.375% 29/11/2027*	1,400,005	0.15
		2,174,498	0.23
	British Virgin Islands		
USD 200,000	GTL Trade Finance 7.25% 16/4/2044*	222,983	0.03
USD 240,000	Huarong Finance II 5% 19/11/2025	221,700	0.02
USD 1,000,000	Vigorous Champion International 4.25% 28/5/2029*	897,120	0.09
		1,341,803	0.14
	Canada		
USD 770,000	Alimentation Couche-Tard 3.625% 13/5/2051	524,521	0.05
CAD 1,300,000	Bell Telephone of Canada or Bell Canada/The 4.35% 18/12/2045	815,177	0.08
USD 805,000	Canadian National Railway 4.4% 5/8/2052	709,673	0.07
USD 1,637,000	Canadian Pacific Railway 2.45% 2/12/2031	1,352,317	0.14
USD 1,639,000	Canadian Pacific Railway 3% 2/12/2041	1,222,597	0.13
USD 526,000	Rogers Communications 4.55% 15/3/2052	415,244	0.04
USD 2,110,000	TELUS 3.4% 13/5/2032	1,790,430	0.19
CAD 890,000	TELUS 4.4% 29/1/2046	551,805	0.06
CAD 50,000	TransCanada PipeLines 4.18% 3/7/2048	28,816	0.01
CAD 1,500,000	TransCanada PipeLines 4.33% 16/9/2047	889,016	0.09
		8,299,596	0.86
	Cayman Islands		
USD 1,400,000	Shimao 3.45% 11/1/2031	241,500	0.03
USD 2,700,000	Shimao 5.2% 16/1/2027	472,500	0.05
		714,000	0.08
	Chile		
USD 1,710,000	Engie Energia Chile 3.4% 28/1/2030	1,314,387	0.14
USD 730,000	Sociedad Quimica y Minera de Chile 4.25% 22/1/2050*	593,477	0.06
		1,907,864	0.20
	Colombia		
USD 2,100,000	Ecopetrol 8.875% 13/1/2033	2,059,575	0.21
	Denmark		
GBP 1,000,000	Danske Bank 2.25% 14/1/2028	1,054,478	0.11
EUR 4,040,000	Danske Bank 4.125% 10/1/2031	4,250,097	0.44
GBP 1,660,000	Danske Bank 4.625% 13/4/2027	1,973,654	0.20
		7,278,229	0.75
	Finland		
EUR 2,275,000	Fortum 2.125% 27/2/2029*	2,152,050	0.22
	France		
EUR 2,500,000	AXA 4.25% 10/3/2043	2,454,632	0.25
EUR 1,000,000	Banque Federative du Credit Mutuel 1.125% 19/11/2031	764,448	0.08
EUR 1,200,000	Banque Federative du Credit Mutuel 3.625% 14/9/2032	1,225,490	0.13
EUR 1,300,000	Banque Federative du Credit Mutuel 3.75% 1/2/2033*	1,330,331	0.14
EUR 2,000,000	Banque Federative du Credit Mutuel 5.125% 13/1/2033	2,083,181	0.22
EUR 1,300,000	BNP Paribas 0.25% 13/4/2027	1,211,879	0.12
USD 1,800,000	BNP Paribas 2.871% 19/4/2032	1,447,708	0.15
GBP 1,400,000	BNP Paribas 3.375% 23/1/2026	1,609,738	0.17
EUR 1,500,000	BNP Paribas 4.375% 13/1/2029*	1,587,197	0.16
USD 7,700,000	BNP Paribas 5.125% 13/1/2029	7,551,252	0.78
EUR 600,000	BNP Paribas 7.375% 6/11/2030	642,052	0.07
USD 2,900,000	BPCE 1.652% 6/10/2026*	2,592,062	0.27
EUR 3,900,000	BPCE 4.375% 13/7/2028*	4,098,419	0.42
USD 1,700,000	BPCE 4.875% 1/4/2026*	1,643,965	0.17
EUR 1,900,000	BPCE 5.125% 25/1/2035	1,954,901	0.20
USD 3,000,000	BPCE 5.15% 21/7/2024	2,952,246	0.31
USD 3,000,000	BPCE 5.7% 22/10/2023	2,991,467	0.31
EUR 1,500,000	Credit Agricole 4% 23/12/2171	1,388,414	0.14
GBP 3,300,000	Credit Agricole 4.875% 23/10/2029	3,917,641	0.41
EUR 1,000,000	Electricite de France 2.625% 1/6/2171*	854,738	0.09
GBP 1,600,000	Electricite de France 5.625% 25/1/2053	1,760,544	0.18
EUR 1,000,000	Engie 4.25% 11/1/2043	1,027,347	0.11
EUR 600,000	JCDecaux 5% 11/1/2029	636,450	0.07
EUR 900,000	La Poste 3.125% 29/1/2172*	888,023	0.09
EUR 500,000	Mutuelle Assurance Des Commercants et Industriels de France et Des Cadres et Sal 2.125% 21/6/2052	369,665	0.04
EUR 2,700,000	Orange 2.375% 15/4/2171	2,715,910	0.28

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 497,000	Orange 9% 1/3/2031	604,518	0.06
EUR 2,600,000	Societe Generale 4.25% 6/12/2030	2,670,910	0.28
USD 3,600,000	Societe Generale 6.691% 10/1/2034	3,666,878	0.38
EUR 1,700,000	Societe Generale 7.875% 18/1/2029	1,838,117	0.19
EUR 523,000	Solvay Finance 5.869% 3/6/2171	560,793	0.06
EUR 1,600,000	Terega 0.625% 27/2/2028	1,419,408	0.15
EUR 6,927,000	TotalEnergies 1.75% 4/4/2171	7,074,025	0.73
EUR 2,000,000	TotalEnergies 2% 4/9/2171	1,636,898	0.17
EUR 1,684,000	TotalEnergies 2.625% 26/2/2172	1,690,306	0.17
EUR 5,900,000	TotalEnergies 2.708% 5/5/2023	6,233,497	0.65
		79,095,050	8.20
	Germany		
EUR 1,600,000	Allianz 2.241% 7/7/2045	1,594,897	0.17
USD 2,600,000	Allianz 3.2% 30/4/2171	1,961,295	0.20
EUR 3,700,000	Bayer 2.375% 12/11/2079	3,634,839	0.38
EUR 300,000	Bayer 3.125% 12/11/2079	278,378	0.03
EUR 227,000	Bayer 3.75% 1/7/2074	234,562	0.02
EUR 2,000,000	Deutsche Bank 1.75% 19/11/2030	1,689,832	0.17
EUR 1,500,000	Deutsche Bank 1.875% 23/2/2028	1,408,877	0.15
GBP 1,400,000	Deutsche Bank 2.625% 16/12/2024	1,600,083	0.17
EUR 3,400,000	Deutsche Bank 3.25% 24/5/2028*	3,357,561	0.35
EUR 2,000,000	Deutsche Bank 5% 5/9/2030	2,066,885	0.21
GBP 4,100,000	Deutsche Bank 6.125% 12/12/2030	4,848,957	0.50
USD 1,435,000	Deutsche Bank 7.079% 10/2/2034	1,390,934	0.14
EUR 700,000	EnBW Energie Baden-Wuerttemberg 1.125% 5/11/2079	694,288	0.07
EUR 3,000,000	EnBW Energie Baden-Wuerttemberg 1.875% 29/6/2080*	2,834,414	0.29
EUR 2,200,000	EnBW Energie Baden-Wuerttemberg 2.125% 31/8/2081	1,656,474	0.17
EUR 1,300,000	Fresenius 4.25% 28/5/2026	1,371,934	0.14
EUR 3,600,000	Fresenius 5% 28/11/2029	3,822,942	0.40
EUR 1,000,000	Hannover Rueck 5.875% 26/8/2043	1,104,179	0.11
EUR 1,389,000	HeidelbergCement 3.75% 31/5/2032	1,379,211	0.14
EUR 2,098,000	LANXESS 4.5% 6/12/2076	2,219,635	0.23
EUR 600,000	LEG Immobilien 1.5% 17/1/2034	459,272	0.05
EUR 5,150,000	RWE 2.75% 24/5/2030	4,998,118	0.52
EUR 3,600,000	Vantage Towers 0.375% 31/3/2027*	3,607,057	0.38
EUR 7,500,000	Vantage Towers 0.75% 31/3/2030*	7,350,828	0.76
EUR 2,000,000	Volkswagen Financial Services 3% 6/4/2025*	2,090,531	0.22
EUR 700,000	Vonovia 1.875% 28/6/2028	653,256	0.07
		58,309,239	6.04
	International		
EUR 4,440,800	European Union 3% 4/3/2053	4,242,194	0.44
	Ireland		
EUR 1,038,000	GE Capital European Funding Unlimited 3.65% 23/8/2032	1,052,828	0.11
EUR 2,070,000	Glencore Capital Finance 0.75% 1/3/2029	1,727,619	0.18
EUR 3,728,000	Glencore Capital Finance 1.125% 10/3/2028	3,315,486	0.34
USD 1,000,000	Zurich Finance Ireland 3% 19/4/2051	783,956	0.08
USD 2,800,000	Zurich Finance Ireland Designated Activity 3.5% 2/5/2052	2,227,834	0.23
		9,107,723	0.94
	Italy		
EUR 1,140,000	A2A 4.375% 3/2/2034	1,192,882	0.13
EUR 1,650,000	A2A 4.5% 19/9/2030	1,766,925	0.18
EUR 599,000	ASTM 1.5% 25/1/2030	502,662	0.05
EUR 644,000	ASTM 2.375% 25/11/2033	517,280	0.06
EUR 2,200,000	FCA Bank 0% 16/4/2024*	2,232,951	0.24
USD 2,720,000	Intesa Sanpaolo 8.248% 21/11/2033	2,837,931	0.29
EUR 20,000,000	Italy Buoni Ordinari del Tesoro BOT 0% 12/1/2024*	20,679,563	2.14
USD 2,325,000	UniCredit 1.982% 3/6/2027*	2,022,771	0.21
		31,752,965	3.30
	Japan		
EUR 470,000	Nissan Motor 1.94% 15/9/2023	494,352	0.05
USD 4,500,000	Nissan Motor 4.345% 17/9/2027	4,095,987	0.42
USD 4,980,000	Nissan Motor 4.81% 17/9/2030	4,305,830	0.45
		8,896,169	0.92
	Jersey		
GBP 5,105,000	Glencore Finance Europe 3.125% 26/3/2026	5,831,640	0.60
	Luxembourg		
USD 1,975,000	EIG Pearl 3.545% 31/8/2036	1,659,000	0.17
USD 940,000	EIG Pearl 4.387% 30/11/2046	718,748	0.07
EUR 1,500,000	GELF Bond Issuer I 1.125% 18/7/2029*	1,248,165	0.13
USD 4,730,000	Greensaif Pipelines Bidco Sarl 6.51% 23/2/2042	4,804,024	0.50
EUR 1,700,000	Prologis International Funding II 0.75% 23/3/2033	1,223,410	0.13
EUR 1,350,000	SELP Finance 0.875% 27/5/2029	1,116,664	0.12
EUR 1,170,000	SELP Finance 3.75% 10/8/2027	1,182,233	0.12
EUR 4,614,000	SES 2.875% 27/8/2171	4,163,892	0.43
EUR 900,000	Traton Finance Luxembourg 0% 14/6/2024	907,141	0.09
		17,023,277	1.76
	Mexico		
EUR 1,000,000	Mexico Government International Bond 1.45% 25/10/2033*	751,688	0.08
	Netherlands		
USD 1,200,000	ABN AMRO Bank 3.324% 13/3/2037	907,779	0.10

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

NM0423U-2875152-550/1102

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 900,000	ABN AMRO Bank 4.375% 22/9/2171	884,577	0.09
USD 1,000,000	ABN AMRO Bank 4.4% 27/3/2028	997,220	0.10
EUR 2,272,000	BP Capital Markets 1.467% 21/9/2041	1,495,550	0.15
EUR 1,100,000	de Volksbank 1.75% 22/10/2030	1,061,668	0.11
EUR 1,600,000	de Volksbank 2.375% 4/5/2027	1,586,197	0.17
EUR 2,400,000	Digital Intrepid 1.375% 18/7/2032*	1,865,148	0.19
USD 975,000	EDP Finance 6.3% 11/10/2027*	1,003,530	0.10
EUR 1,600,000	EnBW International Finance 4% 24/1/2035	1,640,012	0.17
EUR 621,000	Enel Finance International 0.5% 17/6/2030	502,206	0.05
EUR 940,000	Enel Finance International 4.5% 20/2/2043	939,475	0.10
GBP 2,000,000	Enel Finance International 5.625% 14/8/2024	2,444,988	0.25
USD 2,430,000	Enel Finance International 7.5% 14/10/2032	2,621,336	0.28
USD 2,195,000	Enel Finance International 7.75% 14/10/2052	2,467,084	0.26
EUR 2,600,000	IMCD 2.125% 31/3/2027*	2,511,678	0.26
EUR 1,870,000	Imperial Brands Finance Netherlands 5.25% 15/2/2031	1,934,089	0.20
EUR 1,000,000	ING Groep 0.375% 29/9/2028	879,867	0.09
USD 6,680,000	ING Groep 4.7% 22/3/2028	6,671,476	0.69
EUR 1,200,000	ING Groep 5.25% 14/11/2033	1,317,292	0.14
GBP 7,400,000	ING Groep 6.25% 20/5/2033	8,796,825	0.91
USD 475,000	JDE Peet's 1.375% 15/1/2027	403,477	0.04
EUR 1,000,000	Louis Dreyfus Finance 2.375% 27/11/2025	1,005,584	0.11
EUR 900,000	NN 4.625% 8/4/2044	948,390	0.10
EUR 1,700,000	NN 5.25% 1/3/2043*	1,733,209	0.18
USD 1,855,000	NXP / NXP Funding / NXP USA 3.15% 1/5/2027	1,687,651	0.18
USD 1,100,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	692,929	0.07
USD 666,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	613,954	0.06
EUR 1,821,000	Repsol International Finance 4.5% 25/3/2075*	1,883,255	0.20
USD 1,210,000	Shell International Finance 6.375% 15/12/2038	1,333,915	0.14
EUR 500,000	Syngenta Finance 1.25% 10/9/2027	453,168	0.05
EUR 2,100,000	Syngenta Finance 3.375% 16/4/2026	2,118,037	0.22
EUR 1,800,000	Telefonica Europe 3% 4/12/2171*	1,902,319	0.20
EUR 2,600,000	Telefonica Europe 3.875% 22/9/2171	2,565,678	0.26
EUR 2,600,000	TenneT 2.374% 22/10/2171*	2,596,929	0.27
EUR 1,000,000	TenneT 2.75% 17/5/2042	880,241	0.09
EUR 1,620,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	1,539,970	0.16
EUR 979,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	1,030,964	0.11
EUR 2,310,000	Upjohn Finance 1.023% 23/6/2024*	2,354,067	0.24
EUR 6,540,000	Viterra Finance 1% 24/9/2028	5,604,470	0.58
USD 2,795,000	Viterra Finance 4.9% 21/4/2027	2,644,598	0.27
GBP 1,100,000	Volkswagen Financial Services 1.375% 14/9/2028	1,066,049	0.11
GBP 1,400,000	Volkswagen Financial Services 1.625% 10/2/2024	1,643,395	0.17
GBP 900,000	Volkswagen Financial Services 5.5% 7/12/2026	1,086,386	0.11
EUR 2,600,000	Volkswagen International Finance 3.375% 27/6/2171	2,660,355	0.28
EUR 4,600,000	Volkswagen International Finance 3.5% 17/6/2171	4,572,793	0.47
EUR 5,700,000	Wintershall Dea Finance 1.332% 25/9/2028	5,042,386	0.52
EUR 2,600,000	Wintershall Dea Finance 1.823% 25/9/2031	2,154,099	0.22
EUR 4,600,000	Wintershall Dea Finance 2 2.499% 20/7/2171	4,193,337	0.43
EUR 700,000	Wintershall Dea Finance 2 3% 20/1/2172	583,017	0.06
		99,522,619	10.31
	Norway		
EUR 4,000,000	Aker BP 1.125% 12/5/2029	3,476,677	0.36
EUR 1,690,000	DNB Bank 3.125% 21/9/2027	1,745,978	0.18
		5,222,655	0.54
	Poland		
EUR 720,000	Republic of Poland Government International Bond 4.25% 14/2/2043	738,182	0.08
	Portugal		
EUR 1,400,000	EDP - Energias de Portugal 1.7% 20/7/2080	1,346,969	0.14
	Saudi Arabia		
USD 1,100,000	Saudi Government International Bond 4.875% 18/7/2033	1,086,250	0.11
USD 700,000	Saudi Government International Bond 5% 18/1/2053	641,375	0.07
		1,727,625	0.18
	Singapore		
USD 2,950,000	DBS 1.822% 10/3/2031	2,630,249	0.27
	South Korea		
USD 1,380,000	LG Chem 2.375% 7/7/2031	1,103,998	0.11
USD 1,630,000	SK Hynix 2.375% 19/1/2031	1,207,521	0.13
USD 2,185,000	SK Hynix 6.375% 17/1/2028	2,151,755	0.22
		4,463,274	0.46
	Spain		
GBP 2,300,000	Banco Santander 1.5% 14/4/2026	2,463,576	0.25
GBP 2,300,000	Banco Santander 2.25% 4/10/2032	2,280,418	0.24
EUR 4,000,000	Banco Santander 3.875% 16/1/2028	4,172,383	0.43
EUR 600,000	Banco Santander 4.125% 11/12/2027	521,029	0.05

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 800,000	Banco Santander 4.375% 14/4/2171	742,304	0.08
GBP 4,900,000	Banco Santander 4.75% 30/8/2028	5,745,874	0.60
GBP 1,400,000	Telefonica Emisiones 5.375% 2/2/2026	1,701,234	0.17
USD 1,900,000	Telefonica Emisiones 7.045% 20/6/2036	1,996,694	0.21
		19,623,512	2.03
	Sweden		
EUR 3,250,000	Swedbank 4.25% 11/7/2028	3,415,107	0.36
GBP 1,800,000	Swedbank 7.272% 15/11/2032	2,237,292	0.23
		5,652,399	0.59
	Switzerland		
EUR 100,000	Credit Suisse 0.625% 18/1/2033	61,770	0.01
EUR 2,500,000	Credit Suisse 0.65% 14/1/2028	2,031,982	0.21
EUR 2,850,000	Credit Suisse 1% 24/6/2027	2,439,168	0.25
USD 4,600,000	UBS 3.126% 13/8/2030*	3,935,010	0.41
USD 1,000,000	UBS 3.875% 6/2/2026	844,130	0.09
USD 710,000	UBS 4.988% 5/8/2033	661,016	0.07
USD 4,600,000	UBS 5.125% 15/5/2024	4,557,220	0.47
USD 3,000,000	UBS 5.959% 12/1/2034	2,993,599	0.31
USD 900,000	UBS 7% 31/10/2024*	898,982	0.09
		18,422,877	1.91
	United Kingdom		
USD 1,310,000	Anglo American Capital 2.25% 17/3/2028	1,117,450	0.11
USD 820,000	Anglo American Capital 3.875% 16/3/2029	742,869	0.08
EUR 1,640,000	Anglo American Capital 4.75% 21/9/2032	1,722,635	0.18
USD 1,450,000	Aon Global 4.45% 24/5/2043	1,146,645	0.12
USD 1,250,000	Aon Global 4.75% 15/5/2045	1,101,006	0.11
USD 2,100,000	Barclays 3.564% 23/9/2035	1,667,851	0.17
EUR 3,930,000	Barclays 5.262% 29/1/2034	4,193,528	0.43
GBP 1,500,000	Barclays 7.125% 15/9/2171	1,749,464	0.18
USD 1,600,000	Barclays 7.437% 2/11/2033	1,716,436	0.18
GBP 1,740,000	Barclays 8.407% 14/11/2032	2,209,875	0.23
EUR 1,309,000	BAT International Finance 2.25% 16/1/2030	1,130,931	0.12
GBP 2,300,000	BAT International Finance 4% 4/9/2026	2,617,916	0.27
EUR 298,000	BP Capital Markets 3.625% 22/3/2029	278,017	0.03
EUR 2,100,000	British Telecommunications 1.874% 18/8/2080	2,037,878	0.21
GBP 1,200,000	BUPA Finance 5% 8/12/2026	1,399,986	0.15
EUR 1,200,000	Chanel Ceres 0.5% 31/7/2026	1,125,378	0.12
EUR 894,000	Channel Link Enterprises Finance 2.706% 30/6/2050	846,533	0.09
GBP 1,234,000	Channel Link Enterprises Finance 3.043% 30/6/2050	1,261,658	0.13
GBP 2,390,000	HSBC 2.256% 13/11/2026	2,649,477	0.27
USD 7,720,000	HSBC 3.973% 22/5/2030	6,904,460	0.72
USD 1,000,000	HSBC 6% 22/5/2027*	927,500	0.10
USD 1,600,000	HSBC 7.39% 3/11/2028	1,690,900	0.18
GBP 1,600,000	HSBC 8.201% 16/11/2034	2,054,550	0.21
EUR 6,900,000	Imperial Brands Finance 1.125% 14/8/2023	7,252,296	0.75
GBP 500,000	Imperial Brands Finance 4.875% 7/6/2032	519,858	0.06
GBP 2,500,000	Imperial Brands Finance 5.5% 28/9/2026	2,983,939	0.31
GBP 1,500,000	Imperial Brands Finance 8.125% 15/3/2024	1,861,457	0.19
GBP 1,100,000	Lloyds Banking 1.875% 15/1/2026	1,241,058	0.13
USD 4,300,000	Lloyds Banking 5.871% 6/3/2029	4,293,561	0.45
EUR 1,280,000	National Grid 4.275% 16/1/2035	1,310,641	0.14
USD 468,000	Nationwide Building Society 2.972% 16/2/2028	418,450	0.04
USD 740,000	Nationwide Building Society 4.302% 8/3/2029	680,637	0.07
USD 5,200,000	NatWest 3.754% 1/11/2029	4,881,872	0.51
GBP 950,000	NatWest 7.416% 6/6/2033	1,174,603	0.12
USD 3,000,000	NatWest 7.472% 10/11/2026	3,117,810	0.32
EUR 1,510,000	NGG Finance 1.625% 5/12/2079	1,511,777	0.15
USD 200,000	Rio Tinto Finance USA 4.125% 21/8/2042	173,165	0.02
USD 1,759,000	Santander UK 5% 7/11/2023	1,751,144	0.18
USD 2,950,000	Santander UK 6.833% 21/11/2026	2,998,418	0.31
GBP 360,000	Severn Trent Utilities Finance 4.625% 30/11/2034	412,709	0.04
GBP 1,300,000	Sky 6% 21/5/2027	1,647,738	0.17
GBP 2,500,000	SSE 8.375% 20/11/2028	3,467,797	0.36
USD 900,000	Standard Chartered 5.7% 26/3/2044	847,688	0.09
USD 2,000,000	Standard Chartered 6.301% 9/1/2029	2,042,580	0.21
EUR 4,810,000	Thames Water Utilities Finance 4.375% 18/1/2031	5,010,150	0.52
GBP 8,470,020	United Kingdom Gilt 1.5% 31/7/2053	5,619,906	0.58
EUR 4,200,000	Vodafone 3.1% 3/1/2079	4,423,555	0.46
		101,935,752	10.57
	United States		
USD 590,000	7-Eleven 1.8% 10/2/2031	451,189	0.05
USD 1,600,000	AbbVie 4.3% 14/5/2036	1,430,336	0.15
USD 4,700,000	AbbVie 4.5% 14/5/2035	4,328,526	0.45
USD 630,000	AEP Transmission 3.65% 1/4/2050	481,319	0.05
USD 400,000	Aetna 4.125% 15/11/2042	323,334	0.03
USD 380,000	Alexandria Real Estate Equities 3% 18/5/2051	242,696	0.03
USD 480,000	Alexandria Real Estate Equities 4.75% 15/4/2035	453,523	0.05
USD 250,000	Ally Financial 8% 1/11/2031	269,806	0.03
USD 579,000	Altria 5.8% 14/2/2039	531,402	0.06
USD 1,700,000	Amazon.com 2.1% 12/5/2031	1,391,220	0.14
USD 290,000	Amazon.com 3.1% 12/5/2051	205,467	0.02
USD 2,000,000	Amazon.com 4.65% 1/12/2029	1,967,191	0.20
USD 2,700,000	Amazon.com 4.7% 1/12/2032	2,656,776	0.27

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 900,000	American International 4.75% 1/4/2048	794,495	0.08
EUR 3,181,000	American Tower 0.5% 15/1/2028	2,798,005	0.29
EUR 2,800,000	American Tower 0.875% 21/5/2029	2,376,310	0.25
USD 1,460,000	American Tower 2.7% 15/4/2031	1,177,978	0.12
USD 500,000	American Water Capital 3.45% 1/5/2050	366,580	0.04
USD 1,440,000	Amgen 3.375% 21/2/2050	997,688	0.10
USD 1,055,000	Amgen 4.2% 22/2/2052	840,599	0.09
USD 1,565,000	Amgen 5.65% 2/3/2053	1,536,364	0.16
USD 750,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.9% 1/2/2046	683,235	0.07
USD 1,100,000	Anheuser-Busch InBev Finance 4.9% 1/2/2046	1,002,078	0.10
USD 2,229,000	Anheuser-Busch InBev Worldwide 5.55% 23/1/2049	2,226,026	0.23
USD 980,000	Apple 3.95% 8/8/2052	829,324	0.09
USD 950,000	Apple 4.1% 8/8/2062	794,844	0.08
USD 210,000	Arthur J Gallagher 3.5% 20/5/2051	146,956	0.02
USD 3,000,000	AT&T 2.55% 1/12/2033	2,288,724	0.24
EUR 2,400,000	AT&T 2.875% 3/2/2025*	2,379,678	0.25
EUR 100,000	AT&T 3.15% 4/9/2036	90,969	0.01
USD 2,050,000	AT&T 4.5% 15/5/2035	1,838,908	0.19
USD 190,000	AT&T 4.5% 9/3/2048	154,871	0.02
USD 2,759,000	AT&T 4.85% 1/3/2039	2,466,370	0.26
GBP 1,300,000	AT&T 5.5% 15/3/2027	1,585,839	0.16
USD 1,800,000	Atmos Energy 2.85% 15/2/2052	1,164,786	0.12
USD 1,700,000	Avery Dennison 2.25% 15/2/2032	1,299,586	0.14
USD 1,000,000	Baltimore Gas and Electric 3.5% 15/8/2046	745,804	0.08
USD 2,000,000	Bank of America 2.687% 22/4/2032	1,618,489	0.17
USD 2,450,000	Bank of America 3.419% 20/12/2028	2,223,789	0.23
USD 1,060,000	Bank of America 3.846% 8/3/2037	888,515	0.09
USD 6,206,000	Bank of America 4.271% 23/7/2029	5,818,747	0.60
USD 4,550,000	Bank of America 4.571% 27/4/2033	4,214,807	0.44
USD 1,900,000	Bank of America 5.015% 22/7/2033	1,819,834	0.19
USD 2,800,000	Bank of New York Mellon 4.706% 1/2/2034	2,679,902	0.28
USD 1,490,000	Barrick North America Finance 5.7% 30/5/2041	1,476,968	0.15
USD 300,000	Bayer US Finance II 4.7% 15/7/2064	235,353	0.02
USD 2,250,000	Boeing 3.25% 1/2/2035	1,736,255	0.18
USD 400,000	Boeing 3.55% 1/3/2038	300,839	0.03
USD 1,100,000	Boeing 3.6% 1/5/2034	891,664	0.09
USD 900,000	Boeing 3.65% 1/3/2047	618,865	0.06
USD 100,000	Boeing 5.805% 1/5/2050	94,455	0.01
USD 4,250,000	Boeing 5.93% 1/5/2060	3,965,485	0.42
USD 1,300,000	Boston Properties 2.45% 1/10/2033	945,299	0.10
USD 2,000,000	BP Capital Markets America 4.812% 13/2/2033	1,954,170	0.20
USD 1,080,000	Bristol-Myers Squibb 4.25% 26/10/2049	922,460	0.10
USD 5,879,000	Broadcom 4.926% 15/5/2037	5,080,740	0.53
USD 800,000	Cameron LNG 3.302% 15/1/2035	662,817	0.07
USD 725,000	Cameron LNG 3.701% 15/1/2039	590,378	0.06
EUR 1,000,000	Capital One Financial 1.65% 12/6/2029	874,137	0.09
USD 933,000	Charter Communications Operating / Charter Communications Operating Capital 3.75% 15/2/2028	840,817	0.09
USD 1,350,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	1,068,793	0.11
USD 4,062,000	Charter Communications Operating / Charter Communications Operating Capital 6.384% 23/10/2035	3,898,305	0.40
USD 981,000	Charter Communications Operating / Charter Communications Operating Capital 6.484% 23/10/2045	884,446	0.09
USD 1,155,000	Cheniere Corpus Christi 5.875% 31/3/2025	1,159,149	0.12
USD 2,000,000	Cheniere Energy Partners 4% 1/3/2031	1,723,079	0.18
EUR 900,000	Chubb INA 1.4% 15/6/2031	767,179	0.08
USD 700,000	Cigna 4.9% 15/12/2048	624,460	0.07
USD 4,950,000	Citigroup 3.98% 20/3/2030	4,505,573	0.47
EUR 500,000	Citigroup 4.112% 22/9/2033	511,400	0.05
USD 6,960,000	Citigroup 4.412% 31/3/2031	6,455,910	0.67
USD 500,000	Citigroup 6.675% 13/9/2043	548,803	0.06
USD 3,254,000	Comcast 2.887% 1/11/2051	2,080,834	0.22
USD 2,000,000	Comcast 2.937% 1/11/2056	1,248,819	0.13
USD 747,000	CommonSpirit Health 2.782% 1/10/2030	623,262	0.06
USD 250,000	CommonSpirit Health 3.91% 1/10/2050	188,613	0.02
USD 480,000	Consumers Energy 3.1% 15/8/2050	336,140	0.04
USD 430,000	Consumers Energy 4.2% 1/9/2052	361,932	0.04
USD 3,200,000	Consumers Energy 4.625% 15/5/2033	3,109,223	0.32
USD 300,000	Corebridge Financial 4.4% 5/4/2052	236,657	0.02
USD 280,000	Coterra Energy 4.375% 15/3/2029	257,611	0.03
USD 2,000,000	Cox Communications 2.6% 15/6/2031	1,608,758	0.17
USD 330,000	Crown Castle 2.9% 15/3/2027	299,863	0.03

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 120,000	Crown Castle 4.15% 1/7/2050	91,554	0.01
USD 2,545,000	Crown Castle 5% 11/1/2028	2,502,275	0.26
USD 1,570,000	CSX 4.5% 15/11/2052	1,350,279	0.14
USD 300,000	CVS Health 4.78% 25/3/2038	270,534	0.03
USD 2,565,000	CVS Health 5% 20/2/2026	2,548,401	0.26
USD 795,000	CVS Health 5.05% 25/3/2048	708,164	0.07
USD 3,100,000	CVS Health 5.125% 21/2/2030	3,038,207	0.32
USD 1,250,000	CVS Health 5.125% 20/7/2045	1,122,227	0.12
USD 731,000	DCP Midstream Operating 3.25% 15/2/2032	606,302	0.06
USD 1,111,000	Devon Energy 4.75% 15/5/2042	918,215	0.10
USD 1,310,000	Diamondback Energy 3.125% 24/3/2031	1,094,204	0.11
USD 325,000	Diamondback Energy 4.25% 15/3/2052	242,101	0.03
GBP 700,000	Digital Stout 2.75% 19/7/2024	818,092	0.08
USD 1,615,000	Dominion Energy 2.25% 15/8/2031	1,273,795	0.13
USD 2,565,000	Duke Energy 3.25% 15/1/2082	2,037,258	0.21
USD 1,115,000	Duke Energy 5% 8/12/2025	1,108,110	0.12
USD 685,000	Duke Energy Carolinas 3.55% 15/3/2052	504,190	0.05
USD 980,000	Duke Energy Carolinas 3.75% 1/6/2045	761,911	0.08
USD 500,000	Duke Energy Carolinas 4% 30/9/2042	410,804	0.04
USD 300,000	Duke Energy Florida 5.95% 15/11/2052	316,149	0.03
USD 2,085,000	Eastman Chemical 5.75% 8/3/2033	2,072,862	0.22
USD 1,065,000	Ecolab 4.8% 24/3/2030	1,052,163	0.11
USD 1,575,000	Edison International 6.95% 15/11/2029	1,650,974	0.17
USD 2,813,000	Elevance Health 2.25% 15/5/2030	2,312,225	0.24
USD 1,595,000	Elevance Health 5.125% 15/2/2053	1,496,921	0.16
USD 2,355,000	Energy Transfer 5.55% 15/2/2028	2,346,310	0.24
USD 2,500,000	Energy Transfer 5.75% 15/2/2033	2,456,975	0.25
USD 510,000	Energy Transfer 5.8% 15/6/2038	476,986	0.05
USD 1,100,000	Energy Transfer 6% 15/6/2048	1,004,842	0.10
USD 1,176,000	Energy Transfer 6.25% 15/4/2049	1,110,201	0.12
USD 190,000	Enterprise Products Operating 3.95% 31/1/2060	139,116	0.01
USD 1,210,000	Enterprise Products Operating 4.45% 15/2/2043	1,027,654	0.11
USD 2,000,000	Enterprise Products Operating 4.8% 1/2/2049	1,739,361	0.18
USD 1,960,000	Enterprise Products Operating 4.9% 15/5/2046	1,713,635	0.18
USD 1,180,000	EQT 5.7% 1/4/2028	1,161,518	0.12
USD 1,170,000	Equinix 2.15% 15/7/2030	932,023	0.10
GBP 3,600,000	Fiserv 2.25% 1/7/2025	4,106,701	0.43
USD 1,180,000	Florida Power & Light 5.95% 1/2/2038	1,236,769	0.13
USD 320,000	GATX 3.1% 1/6/2051	200,221	0.02
USD 976,000	General Motors 6.6% 1/4/2036	973,849	0.10
EUR 1,000,000	General Motors Financial 0.65% 7/9/2028	854,885	0.09
EUR 1,500,000	General Motors Financial 2.2% 1/4/2024	1,569,305	0.16
GBP 995,000	General Motors Financial 2.35% 3/9/2025	1,123,530	0.12
USD 1,540,000	General Motors Financial 2.4% 10/4/2028	1,310,084	0.13
USD 2,000,000	Gilead Sciences 4% 1/9/2036	1,752,546	0.18
USD 3,085,000	Global Payments 2.9% 15/11/2031	2,444,584	0.25
USD 190,000	Global Payments 3.2% 15/8/2029	161,419	0.02
USD 1,700,000	Global Payments 4.15% 15/8/2049	1,221,139	0.13
USD 430,000	Global Payments 5.95% 15/8/2052	395,208	0.04
USD 1,575,000	GLP Capital / GLP Financing II 4% 15/1/2031	1,349,777	0.14
EUR 750,000	Goldman Sachs 0.875% 9/5/2029	642,938	0.07
EUR 2,400,000	Goldman Sachs 1.25% 7/2/2029	2,129,329	0.22
USD 1,105,000	Goldman Sachs 2.383% 21/7/2032	863,987	0.09
USD 2,105,000	Goldman Sachs 2.65% 21/10/2032	1,669,314	0.17
USD 950,000	Goldman Sachs 3.615% 15/3/2028	881,539	0.09
USD 1,160,000	Goldman Sachs 3.691% 5/6/2028	1,076,034	0.11
USD 1,790,000	Goldman Sachs 6.75% 1/10/2037	1,900,476	0.20
USD 500,000	Hartford Financial Services 3.6% 19/8/2049	370,621	0.04
USD 610,000	HCA 4.125% 15/6/2029	554,694	0.06
USD 900,000	HCA 5.5% 15/6/2047	803,178	0.08
USD 580,000	Healthpeak Properties Interim 5.25% 15/12/2032	567,930	0.06
USD 1,060,000	Hess 7.125% 15/3/2033	1,134,248	0.12
USD 1,220,000	Home Depot 3.625% 15/4/2052	927,733	0.10
USD 175,000	Home Depot 4.95% 15/9/2052	166,436	0.02
USD 425,000	Humana 2.15% 3/2/2032	326,929	0.03
USD 2,420,000	Hyundai Capital America 2% 15/6/2028	2,012,414	0.21
USD 1,900,000	Intel 3.05% 12/8/2051	1,203,301	0.12
USD 3,220,000	Intel 5.7% 10/2/2053	3,116,925	0.32
USD 720,000	International Business Machines 4.25% 15/5/2049	588,638	0.06
USD 1,300,000	Invitation Homes Operating Partnership 2.7% 15/1/2034	970,489	0.10
USD 1,100,000	Invitation Homes Operating Partnership 4.15% 15/4/2032	963,470	0.10
GBP 1,600,000	JPMorgan Chase 0.991% 28/4/2026	1,769,012	0.18

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 2,000,000	JPMorgan Chase 1.09% 11/3/2027	1,933,294	0.20
USD 3,095,000	JPMorgan Chase 2.545% 8/11/2032	2,463,386	0.26
USD 1,455,000	JPMorgan Chase 2.963% 25/1/2033	1,196,934	0.12
USD 3,550,000	JPMorgan Chase 4.586% 26/4/2033	3,298,761	0.34
USD 950,000	JPMorgan Chase 5.717% 14/9/2033	937,444	0.10
USD 680,000	Keurig Dr Pepper 4.5% 15/4/2052	562,776	0.06
USD 1,800,000	Kilroy Realty 2.5% 15/11/2032	1,267,698	0.13
USD 400,000	Kimco Realty 4.6% 1/2/2033	366,994	0.04
USD 1,139,000	Kinder Morgan 5.05% 15/2/2046	956,018	0.10
USD 2,700,000	Kinder Morgan 5.2% 1/6/2033	2,559,908	0.27
USD 1,905,000	Kinder Morgan Energy Partners 5% 1/3/2043	1,609,744	0.17
USD 700,000	Kinder Morgan Energy Partners 6.375% 1/3/2041	695,298	0.07
USD 970,000	Kinder Morgan Energy Partners 6.5% 1/2/2037	969,432	0.10
USD 100,000	KLA 4.95% 15/7/2052	93,616	0.01
GBP 282,000	Kraft Heinz Foods 4.125% 1/7/2027	327,784	0.03
USD 1,000,000	Kraft Heinz Foods 7.125% 1/8/2039	1,097,044	0.11
USD 220,000	Lam Research 3.125% 15/6/2060	143,822	0.02
USD 360,000	Leidos 2.3% 15/2/2031	279,766	0.03
USD 1,970,000	Lowe's 2.625% 1/4/2031	1,613,552	0.17
USD 440,000	Lowe's 2.8% 15/9/2041	295,908	0.03
USD 1,975,000	Lowe's 5.625% 15/4/2053	1,882,288	0.19
EUR 1,150,000	Marsh & McLennan 1.349% 21/9/2026	1,106,568	0.11
USD 1,400,000	Massachusetts Institute of Technology 3.067% 1/4/2052	1,048,348	0.11
USD 130,000	Merck 2.9% 10/12/2061	82,341	0.01
USD 930,000	Meta Platforms 4.45% 15/8/2052	764,521	0.08
USD 500,000	Microsoft 3.95% 8/8/2056	424,879	0.04
USD 65,000	Mid-America Apartments 2.875% 15/9/2051	41,953	0.00
EUR 1,000,000	Morgan Stanley 2.103% 8/5/2026	1,015,040	0.11
USD 3,300,000	Morgan Stanley 2.484% 16/9/2036	2,445,776	0.25
USD 2,770,000	Morgan Stanley 5.123% 1/2/2029	2,717,329	0.28
EUR 5,540,000	Morgan Stanley 5.148% 25/1/2034	6,046,200	0.63
GBP 890,000	Morgan Stanley 5.789% 18/11/2033	1,084,411	0.11
USD 695,000	Motorola Solutions 2.3% 15/11/2030	541,430	0.06
USD 1,100,000	Motorola Solutions 5.6% 1/6/2032	1,071,676	0.11
USD 270,000	MPLX 4.5% 15/4/2038	228,339	0.02
USD 1,197,000	MPLX 4.8% 15/2/2029	1,149,373	0.12
USD 300,000	MPLX 4.875% 1/6/2025	295,584	0.03
USD 665,000	MPLX 5% 1/3/2033	621,884	0.06
USD 2,905,000	MPLX 5.65% 1/3/2053	2,656,880	0.28
USD 175,000	National Retail Properties 3.5% 15/4/2051	120,019	0.01
USD 1,140,000	Newmont 2.25% 1/10/2030	915,765	0.10
USD 1,400,000	NextEra Energy Capital 6.051% 1/3/2025	1,409,215	0.15
USD 1,130,000	NiSource 1.7% 15/2/2031	858,800	0.09
USD 420,000	Norfolk Southern 3.05% 15/5/2050	276,516	0.03
USD 3,300,000	Norfolk Southern 4.45% 1/3/2033	3,087,979	0.32
USD 720,000	Norfolk Southern 4.65% 15/1/2046	629,433	0.07
USD 780,000	Novartis Capital 4% 20/11/2045	677,276	0.07
USD 2,870,000	NRG Energy 4.45% 15/6/2029	2,549,994	0.26
USD 750,000	Nucor 3.95% 1/5/2028	707,835	0.07
USD 2,535,000	Ohio Power 1.625% 15/1/2031	1,950,398	0.20
USD 155,000	Omnicom 2.6% 1/8/2031	126,751	0.01
USD 1,250,000	Oncor Electric Delivery 4.55% 15/9/2032	1,206,158	0.13
USD 1,440,000	ONE Gas 4.25% 1/9/2032	1,350,931	0.14
USD 600,000	ONEOK 6% 15/6/2035	572,497	0.06
USD 190,000	Oracle 2.95% 1/4/2030	161,829	0.02
USD 1,820,000	Oracle 3.65% 25/3/2041	1,334,095	0.14
USD 2,902,000	Oracle 4.125% 15/5/2045	2,169,581	0.22
USD 690,000	Oracle 5.55% 6/2/2053	625,060	0.06
USD 2,830,000	Oracle 6.9% 9/11/2052	3,024,450	0.31
USD 2,035,000	Parker-Hannifin 4.5% 15/9/2029	1,940,315	0.20
USD 3,250,000	Penske Truck Leasing / PTL Finance 1.2% 15/11/2025	2,875,807	0.30
USD 845,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	739,926	0.08
USD 270,000	Pernod Ricard International Finance 2.75% 1/10/2050	169,883	0.02
EUR 1,100,000	Philip Morris International 1.875% 6/11/2037*	749,284	0.08
USD 545,000	Phillips 66 3.15% 15/12/2029	473,597	0.05
USD 600,000	Plains All American Pipeline / PAA Finance 4.5% 15/12/2026	575,412	0.06
USD 125,000	Progressive 3.7% 15/3/2052	98,185	0.01
EUR 1,360,000	Prologis Euro Finance 4.25% 31/1/2043	1,354,191	0.14
USD 870,000	Prudential Financial 3.7% 13/3/2051	657,898	0.07
USD 500,000	Prudential Financial 3.935% 7/12/2049	393,108	0.04
USD 700,000	QUALCOMM 6% 20/5/2053	748,760	0.08
USD 1,020,000	Realty Income 4.85% 15/3/2030	986,839	0.10
USD 2,000,000	Republic Services 2.3% 1/3/2030	1,670,001	0.17
USD 910,000	Sabine Pass Liquefaction 4.2% 15/3/2028	852,552	0.09
USD 1,595,000	Sabine Pass Liquefaction 5.9% 15/9/2037	1,588,745	0.16
USD 860,000	Sempra Energy 6% 15/10/2039	863,451	0.09
EUR 4,974,000	Southern 1.875% 15/9/2081	4,227,571	0.44
USD 1,082,000	Southern California Edison 3.65% 1/2/2050	788,363	0.08

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 970,000	Southern California Edison 5.95% 1/11/2032	1,005,487	0.10
USD 1,500,000	Spectra Energy Partners 4.5% 15/3/2045	1,237,071	0.13
USD 1,640,000	Stellantis Finance US 6.375% 12/9/2032	1,672,017	0.17
USD 1,065,000	Tampa Electric 2.4% 15/3/2031	859,648	0.09
USD 4,305,000	Targa Resources 4.2% 1/2/2033	3,726,667	0.38
USD 1,000,000	Thermo Fisher Scientific 4.95% 21/11/2032	993,172	0.10
USD 1,010,000	Thomas Jefferson University 3.847% 1/11/2057	739,854	0.08
USD 4,100,000	T-Mobile USA 2.875% 15/2/2031	3,400,605	0.35
USD 920,000	T-Mobile USA 3.4% 15/10/2052	619,041	0.06
USD 1,276,000	T-Mobile USA 3.875% 15/4/2030	1,154,132	0.12
USD 1,000,000	Travelers 4.3% 25/8/2045	862,010	0.09
USD 1,100,000	Union Pacific 2.891% 6/4/2036	861,739	0.09
USD 950,000	Union Pacific 3.25% 5/2/2050	680,577	0.07
USD 500,000	Union Pacific 3.6% 15/9/2037	419,162	0.04
USD 1,790,000	Union Pacific 4.5% 20/1/2033	1,719,113	0.18
USD 2,637,094	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	2,621,703	0.27
USD 596,888	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	578,981	0.06
USD 1,300,000	UnitedHealth 2.9% 15/5/2050	873,927	0.09
USD 550,000	UnitedHealth 3.875% 15/8/2059	425,529	0.04
USD 2,100,000	UnitedHealth 5.35% 15/2/2033	2,141,482	0.22
USD 1,000,000	Verizon Communications 2.355% 15/3/2032	782,989	0.09
USD 7,215,000	Verizon Communications 2.55% 21/3/2031	5,876,384	0.61
USD 2,020,000	Verizon Communications 4.272% 15/1/2036	1,775,014	0.18
USD 1,610,000	VICI Properties 5.125% 15/5/2032	1,496,302	0.15
USD 500,000	Virginia Electric and Power 4.2% 15/5/2045	405,309	0.04
USD 3,600,000	VMware 2.2% 15/8/2031	2,721,257	0.28
USD 1,000,000	Walt Disney 4.75% 15/9/2044	914,911	0.09
USD 600,000	Waste Management 1.5% 15/3/2031	459,960	0.05
EUR 3,050,000	Wells Fargo 0.625% 25/3/2030	2,518,498	0.26
EUR 3,900,000	Wells Fargo 1.741% 4/5/2030	3,531,658	0.37
USD 2,350,000	Wells Fargo 3.35% 2/3/2033	1,985,862	0.21
USD 1,260,000	Wells Fargo 4.611% 25/4/2053	1,079,376	0.11
USD 1,320,000	Welltower 2.05% 15/1/2029	1,079,431	0.11
USD 2,440,000	Williams 4.65% 15/8/2032	2,261,785	0.23
USD 1,410,000	Wisconsin Power and Light 3.95% 1/9/2032	1,278,958	0.13
USD 1,160,000	Workday 3.8% 1/4/2032	1,017,963	0.11
USD 300,000	WRKCo 3% 15/6/2033	240,998	0.02
USD 837,000	Wyeth 5.95% 1/4/2037	893,456	0.09
		356,343,083	36.94
Total Bonds		874,465,399	90.64
COMMERCIAL PAPER			
	Canada		
USD 10,000,000	Enbridge 0% 17/3/2023	9,975,250	1.03
	France		
USD 5,000,000	Electricite de France 0% 8/3/2023	4,993,849	0.52
	Germany		
USD 5,095,000	BASF 0% 18/12/2023	4,872,266	0.50
USD 5,000,000	RWE 0% 9/3/2023	4,993,110	0.52
		9,865,376	1.02
	United States		
USD 5,000,000	Amcor Finance 0% 17/3/2023	4,987,518	0.52
USD 7,205,000	Conagra Foods 0% 1/3/2023	7,202,987	0.75
USD 5,000,000	General Motors Financial 0% 8/3/2023	4,993,750	0.52
USD 10,000,000	Oracle 0% 15/3/2023	9,978,760	1.03
USD 5,000,000	Walgreens Boots Alliance 0% 12/4/2023	4,969,652	0.51
		32,132,667	3.33
Total Commercial Paper		56,967,142	5.90
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		931,432,541	96.54
Other Transferable Securities			
BONDS			
	United States		
EUR 270,000	Lehman Brothers 4.75% 16/1/2014**,***	1,580	0.00
Total Bonds		1,580	0.00
Total Other Transferable Securities		1,580	0.00
Total Portfolio		931,434,121	96.54
Other Net Assets		33,390,466	3.46
Total Net Assets (USD)		964,824,587	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CAD	7,500,000	USD	5,541,379	BNP Paribas	2/3/2023	(23,652)
EUR	34,000,000	USD	36,282,090	BNP Paribas	2/3/2023	(116,124)
EUR	1,140,000	USD	1,207,855	Morgan Stanley	2/3/2023	4,769
GBP	1,240,000	USD	1,485,797	Société Générale	4/4/2023	20,386
USD	94,806,520	GBP	76,480,000	UBS	2/3/2023	1,967,448
USD	4,998,616	AUD	7,050,000	Deutsche Bank	2/3/2023	244,042
USD	78,278	JPY	10,150,000	Citigroup	2/3/2023	3,968
USD	233,089	PLN	1,010,000	HSBC Bank	2/3/2023	4,954
USD	11,947,502	CAD	15,930,000	Goldman Sachs	2/3/2023	227,849
USD	356,876,261	EUR	326,930,000	BNP Paribas	2/3/2023	9,119,228
USD	337,425	CHF	310,000	Deutsche Bank	2/3/2023	6,021
USD	607,154	CAD	810,000	Bank of America	2/3/2023	11,240
USD	1,995,594	GBP	1,620,000	Morgan Stanley	2/3/2023	29,076
USD	3,855,859	EUR	3,500,000	BNY Mellon	2/3/2023	132,892
USD	23,375,720	EUR	21,500,000	State Street	2/3/2023	506,065
USD	992,325	EUR	920,000	JP Morgan	2/3/2023	13,716
USD	8,489,988	GBP	7,000,000	State Street	2/3/2023	(7,312)
USD	6,613,401	GBP	5,500,000	HSBC Bank	2/3/2023	(63,049)
USD	330,405	CHF	310,000	UBS	4/4/2023	(2,274)
USD	225,654	PLN	1,010,000	UBS	4/4/2023	(1,920)
USD	74,906	JPY	10,150,000	HSBC Bank	4/4/2023	232
USD	4,741,802	AUD	7,050,000	Goldman Sachs	4/4/2023	(18,788)
USD	108,453,636	GBP	90,600,000	JP Morgan	4/4/2023	(1,594,895)
USD	335,975,148	EUR	317,710,000	BNP Paribas	4/4/2023	(2,677,105)
USD	6,800,417	CAD	9,240,000	Goldman Sachs	4/4/2023	343
Net unrealised appreciation						7,787,110
AUD Hedged Share Class						
AUD	21,352,274	USD	14,915,922	BNY Mellon	15/3/2023	(508,238)
USD	482,911	AUD	700,101	BNY Mellon	15/3/2023	10,514
Net unrealised depreciation						(497,724)
CAD Hedged Share Class						
CAD	1,338,870	USD	998,824	BNY Mellon	15/3/2023	(13,695)
USD	26,487	CAD	35,564	BNY Mellon	15/3/2023	320
Net unrealised depreciation						(13,375)
CNH Hedged Share Class						
CNY	861,404,949	USD	126,997,458	BNY Mellon	15/3/2023	(2,941,704)
USD	3,231,089	CNY	22,139,576	BNY Mellon	15/3/2023	42,674
Net unrealised depreciation						(2,899,030)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	423,547,453	USD	456,734,424	BNY Mellon	15/3/2023	(5,826,407)
USD	65,622,344	EUR	61,692,152	BNY Mellon	15/3/2023	(54,285)
Net unrealised depreciation						(5,880,692)
GBP Hedged Share Class						
GBP	33,289,211	USD	40,497,047	BNY Mellon	15/3/2023	(77,189)
USD	1,035,606	GBP	860,463	BNY Mellon	15/3/2023	(9,168)
Net unrealised depreciation						(86,357)
HKD Hedged Share Class						
HKD	34,099,017	USD	4,353,875	BNY Mellon	15/3/2023	(6,569)
USD	123,781	HKD	970,023	BNY Mellon	15/3/2023	112
Net unrealised depreciation						(6,457)
NOK Hedged Share Class						
NOK	76,614,572	USD	7,563,840	BNY Mellon	15/3/2023	(135,577)
USD	203,482	NOK	2,081,118	BNY Mellon	15/3/2023	1,706
Net unrealised depreciation						(133,871)
NZD Hedged Share Class						
NZD	4,538,639	USD	2,889,615	BNY Mellon	15/3/2023	(84,671)
USD	76,720	NZD	122,376	BNY Mellon	15/3/2023	1,090
Net unrealised depreciation						(83,581)
SEK Hedged Share Class						
SEK	385,576	USD	37,185	BNY Mellon	15/3/2023	(150)
USD	1,031	SEK	10,766	BNY Mellon	15/3/2023	(3)
Net unrealised depreciation						(153)
SGD Hedged Share Class						
SGD	1,123,316	USD	849,980	BNY Mellon	15/3/2023	(15,902)
USD	23,051	SGD	30,769	BNY Mellon	15/3/2023	204
Net unrealised depreciation						(15,698)
Total net unrealised depreciation						(1,829,828)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
3	EUR	Euro BOBL	March 2023	(4,275)
(228)	EUR	Euro Bund	March 2023	1,302,617
(15)	EUR	Euro BUXL	March 2023	133,580
175	EUR	Euro Schatz	March 2023	(40,776)
(9)	AUD	Australian 10 Year Bond	March 2023	21,211
20	AUD	Australian 3 Year Bond	March 2023	(24,004)
180	CAD	Canadian 10 Year Bond	June 2023	(59,812)
231	USD	US Long Bond (CBT)	June 2023	(418,764)
219	USD	US Treasury 10 Year Note (CBT)	June 2023	(137,214)
(561)	USD	US Ultra 10 Year Note	June 2023	503,579

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
188	USD	US Ultra Bond (CBT)	June 2023	(407,909)
(169)	GBP	Long Gilt	June 2023	372,130
255	USD	US Treasury 2 Year Note (CBT)	June 2023	(141,915)
945	USD	US Treasury 5 Year Note (CBT)	June 2023	(461,961)
507	GBP	3 Month SONIA	June 2024	(1,473,599)
169	GBP	3 Month SONIA	September 2025	(366,644)
Total				(1,203,756)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 4,000,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	Bank of America	20/12/2027	(27,932)	225,311
CDS	EUR 3,210,000	Fund receives default protection on Imperial Brands; and pays Fixed 1%	Bank of America	20/12/2027	8,583	29,626
CDS	EUR 1,105,000	Fund receives default protection on SES; and pays Fixed 1%	Bank of America	20/12/2027	(13,507)	14,592
CDS	EUR 9,310,000	Fund receives default protection on Heineken; and pays Fixed 1%	Barclays	20/12/2027	(102,758)	(293,386)
CDS	EUR 3,750,000	Fund receives default protection on Intesa Sanpaolo; and pays Fixed 1%	Barclays	20/12/2027	(244,748)	196,965
CDS	EUR 659,000	Fund receives default protection on Solvay; and pays Fixed 1%	Barclays	20/12/2027	1,956	(6,529)
CDS	EUR 1,880,000	Fund receives default protection on UniCredit; and pays Fixed 1%	Barclays	20/12/2027	(134,118)	101,010
CDS	EUR 5,000,000	Fund receives default protection on Credit Suisse; and pays Fixed 1%	BNP Paribas	20/12/2023	19,274	62,445
CDS	EUR 3,940,000	Fund receives default protection on Anheuser Busch Inbev; and pays Fixed 1%	BNP Paribas	20/12/2027	(48,381)	(58,116)
CDS	EUR 3,800,000	Fund receives default protection on Commerzbank; and pays Fixed 1%	BNP Paribas	20/12/2027	(163,771)	3,757
CDS	EUR 1,700,000	Fund receives default protection on HSBC; and pays Fixed 1%	BNP Paribas	20/12/2027	(2,981)	10,644
CDS	EUR 6,430,000	Fund receives default protection on Solvay; and pays Fixed 1%	BNP Paribas	20/12/2027	(220,086)	(63,701)
CDS	EUR 1,470,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/12/2027	(49,764)	(26,355)
CDS	EUR 2,380,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/12/2027	(80,571)	(42,670)
CDS	EUR 418,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/12/2027	(14,151)	(7,494)
CDS	EUR 3,335,000	Fund receives default protection on SES; and pays Fixed 1%	Deutsche Bank	20/12/2027	(46,221)	44,039
CDS	EUR 7,210,000	Fund receives default protection on Lloyds Banking; and pays Fixed 1%	Goldman Sachs	20/6/2027	12,325	(97,214)
CDS	EUR 3,760,000	Fund receives default protection on Akzo Nobel; and pays Fixed 1%	Goldman Sachs	20/12/2027	(137,791)	(28,652)
CDS	EUR 3,822,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Goldman Sachs	20/12/2027	(116,209)	(68,522)
CDS	EUR 2,628,209	Fund receives default protection on Carrefour; and pays Fixed 1%	Goldman Sachs	20/12/2027	(57,515)	(14,063)
CDS	EUR 1,620,833	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/12/2027	(4,015)	10,149
CDS	EUR 679,167	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/12/2027	(1,682)	4,252
CDS	EUR 3,340,000	Fund receives default protection on Next; and pays Fixed 1%	Goldman Sachs	20/12/2027	(93,394)	74,475
CDS	EUR 3,000,000	Fund receives default protection on Standard Chartered Bank; and pays Fixed 1%	Goldman Sachs	20/12/2027	(53,307)	38,197

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 3,700,000	Fund receives default protection on Standard Chartered Bank; and pays Fixed 1%	Goldman Sachs	20/12/2027	(40,982)	47,110
CDS	EUR (5,360,000)	Fund provides default protection on Anglo American; and receives Fixed 5%	JP Morgan	20/12/2027	219,171	801,969
CDS	EUR (1,300,000)	Fund provides default protection on ITV; and receives Fixed 5%	JP Morgan	20/12/2027	1,085	195,798
CDS	EUR (2,600,000)	Fund provides default protection on ITV; and receives Fixed 5%	JP Morgan	20/12/2027	250	391,595
CDS	EUR (974,000)	Fund provides default protection on ITV; and receives Fixed 5%	JP Morgan	20/12/2027	94	146,698
CDS	EUR 6,000,000	Fund receives default protection on Barclays Bank; and pays Fixed 1%	JP Morgan	20/12/2027	(28,397)	171,133
CDS	EUR 3,650,000	Fund receives default protection on BNP Paribas; and pays Fixed 1%	JP Morgan	20/12/2027	(45,367)	28,174
CDS	EUR 3,125,650	Fund receives default protection on Imperial Brands; and pays Fixed 1%	JP Morgan	20/12/2027	24,766	28,847
CDS	EUR 1,500,000	Fund receives default protection on Intesa Sanpaolo; and pays Fixed 1%	JP Morgan	20/12/2027	(20,669)	78,786
CDS	USD 5,200,000	Fund receives default protection on Sherwin-Williams; and pays Fixed 1%	JP Morgan	20/12/2027	(18,711)	(13,995)
CDS	EUR (4,050,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 1%	Morgan Stanley	20/3/2023	4,373	1,475
CDS	EUR (2,530,000)	Fund provides default protection on Marks & Spencer; and receives Fixed 1%	Morgan Stanley	20/12/2027	43,711	(189,559)
CDS	EUR (5,234,000)	Fund provides default protection on Telefonica; and receives Fixed 1%	Morgan Stanley	20/12/2027	13,136	5,273
CDS	EUR (4,266,000)	Fund provides default protection on Telefonica; and receives Fixed 1%	Morgan Stanley	20/12/2027	10,707	4,297
CDS	EUR 3,340,000	Fund receives default protection on Next; and pays Fixed 1%	Morgan Stanley	20/12/2027	(90,729)	74,475
CDS	EUR 1,978,000	Fund receives default protection on Solvay; and pays Fixed 1%	Morgan Stanley	20/12/2027	3,940	(19,596)
CDS	EUR 1,319,000	Fund receives default protection on Solvay; and pays Fixed 1%	Morgan Stanley	20/12/2027	2,627	(13,067)
CDS	USD 5,440,000	Fund receives default protection on Whirlpool; and pays Fixed 1%	Morgan Stanley	20/12/2027	(84,820)	80,062
IFS	EUR 14,500,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 3%	Morgan Stanley	16/10/2027	128,783	128,783
IFS	EUR 14,500,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.6835%	Morgan Stanley	16/10/2032	(212,674)	(212,674)
IRS	CAD 13,860,000	Fund receives Fixed 0.942%; and pays Floating CAD CDOR 6 Month	Morgan Stanley	8/2/2026	(985,524)	(985,524)
IRS	CHF 1,600,000	Fund receives Fixed -0.268%; and pays Floating CHF SARON 1 Day	Morgan Stanley	25/11/2026	(130,894)	(130,894)
IRS	EUR 25,130,000	Fund receives Fixed 2.1765%; and pays Floating EURIBOR 1 Day	Morgan Stanley	6/2/2027	(380,352)	(380,352)
IRS	EUR 25,140,000	Fund receives Fixed 2.41072%; and pays Floating EURIBOR 1 Day	Morgan Stanley	6/2/2027	(293,675)	(266,937)
IRS	USD 28,100,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.5955%	Morgan Stanley	6/2/2027	429,408	429,408
IRS	USD 28,100,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.66375%	Morgan Stanley	6/2/2027	375,956	395,757

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	CHF 810,000	Fund receives Fixed 0.072%; and pays Floating CHF SARON 1 Day	Morgan Stanley	25/11/2031	(132,798)	(132,798)
IRS	EUR 1,910,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.2705%	Morgan Stanley	4/3/2053	194,525	194,526
Total					(2,583,824)	967,530

CDS: Credit Default Swaps
IFS: Inflation Rate Swaps
IRS: Interest Rate Swaps

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
750,000	Call	S&P 500 Index	Citibank	USD 3,403.67	17/3/2023	(71,175)	75
90	Put	Marathon Petroleum	Exchange Traded	USD 100	21/4/2023	(65,743)	4,995
Total						(136,918)	5,070

Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 49,400,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	Barclays	19/4/2023	(192,662)	461,888
EUR 37,924,513	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.38.V1 quarterly from 20/12/2022; and pays 1% Fixed	Barclays	19/4/2023	(5,736)	104,882
USD 115,810,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.IG 39.V1 quarterly from 20/12/2022; and pays 1% Fixed	Goldman Sachs	19/7/2023	(55,554)	523,496
Total				(253,952)	1,090,266

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
USD (49,400,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022	Barclays	19/4/2023	115,762	(86,779)
USD (49,400,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022	Barclays	19/4/2023	167,972	(246,988)
USD (115,810,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating CDX.NA.IG 39.V1 quarterly from 20/12/2022	Goldman Sachs	19/7/2023	57,343	(217,126)
USD (115,810,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating CDX.NA.IG 39.V1 quarterly from 20/12/2022	Goldman Sachs	19/7/2023	75,267	(283,744)
Total				416,344	(834,637)

Global Dynamic Equity Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS			
	Australia		
26,112	BHP*	799,090	0.20
69,218	South32	202,596	0.05
5,286	Woodside Energy*	128,077	0.03
		1,129,763	0.28
	Bermuda		
15,848	Bunge	1,534,403	0.39
	Canada		
34,900	Cameco	964,287	0.24
144,340	Enbridge	5,455,006	1.38
3,410	Nutrien	266,151	0.07
41,968	Suncor Energy*	1,423,680	0.36
		8,109,124	2.05
	Cayman Islands		
21,735	Diversey	128,019	0.03
57,000	Haidilao International	157,587	0.04
24,987	Hedosophia European Growth	260,472	0.07
7,011	Hedosophia European Growth (Wts 13/5/2027)	224	0.00
20,400	Hygeia Healthcare	148,276	0.04
38,850	JD Health International	270,995	0.07
7,716	JD.com	170,757	0.04
166,500	Jinxin Fertility	132,369	0.03
64,600	Kingsoft	212,754	0.05
15,930	Meituan	276,223	0.07
488,000	Microport Cardioflow Medtech	184,655	0.05
37,000	Ming Yuan Cloud	25,173	0.01
6,400	Super Hi International	14,269	0.00
52,000	Tencent	2,276,366	0.58
		4,258,139	1.08
	Chile		
2,515	Sociedad Quimica y Minera de Chile*	224,916	0.06
	China		
38,470	Aier Eye Hospital	172,979	0.04
51,288	Amoy Diagnostics	219,471	0.05
115,000	Bank of Chengdu	237,780	0.06
26,745	BYD	1,003,623	0.25
268,000	China Construction Bank	163,893	0.04
5,500	China Tourism Duty Free	156,360	0.04
21,292	Contemporary Amperex Technology	1,237,402	0.31
22,730	Foshan Haitian Flavouring & Food	268,773	0.07
56,600	Ganfeng Lithium	394,448	0.10
26,171	Glodon	226,241	0.06
84,600	Gree Electric Appliances of Zhuhai	432,378	0.11
100,000	Guangzhou Baiyun International Airport	205,327	0.05
107,300	Hangzhou Robam Appliances	475,368	0.12
6,100	Hangzhou Tigermed Consulting	69,984	0.02
53,429	Hundsun Technologies	341,335	0.09
491,000	Industrial & Commercial Bank of China	245,219	0.06
39,000	Jiangsu Hengrui Medicine	244,104	0.06
1,000	Kweichow Moutai	260,973	0.07
33,400	Ping An Insurance of China	231,640	0.06
19,000	Shanghai Jinjiang International Hotels	169,499	0.04
5,400	StarPower Semiconductor	229,219	0.06
51,871	Venustech	221,294	0.06
40,680	Wuhan Raycus Fiber Laser Technologies	165,239	0.04
8,700	Wuliangye Yibin	255,896	0.06
11,756	Yifeng Pharmacy Chain	102,338	0.03
77,768	Yonyou Network Technology	260,498	0.06
		7,991,281	2.01
	Curacao		
36,939	Schlumberger	2,006,120	0.51
	France		
72,510	BNP Paribas	5,133,722	1.30
49,334	Cie de Saint-Gobain	2,951,821	0.74
19,278	Danone	1,089,489	0.27
11,460	EssilorLuxottica	2,001,607	0.51
486	Hermes International	890,206	0.22
5,705	Kering	3,366,162	0.85
5,534	LVMH Moet Hennessy Louis Vuitton	4,658,610	1.18
4,325	Sanofi	408,941	0.10
58,097	TotalEnergies	3,628,782	0.92
		24,129,340	6.09
	Germany		
23,605	Bayer	1,428,437	0.36
52,799	Commerzbank	650,362	0.17
145,405	Deutsche Telekom	3,300,615	0.83
8,869	Dr Ing hc F Porsche*	1,071,702	0.27
17,277	Infineon Technologies	613,353	0.15
37,809	Mercedes-Benz	2,926,636	0.74
34,227	SAP	3,919,624	0.99
3,400	SAP*	389,334	0.10
28,489	Siemens	4,391,640	1.11
		18,691,703	4.72
	Guernsey		
35,400	Genius Sports	173,460	0.04
	Hong Kong		
222,400	AIA	2,358,874	0.59
	Israel		
11,265	Nice	2,324,871	0.59
	Italy		
668,655	Intesa Sanpaolo	1,831,828	0.46
	Japan		
19,300	FANUC	3,273,893	0.83
13,754	Hoya	1,356,368	0.34
5,428	Keyence	2,340,251	0.59

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
7,400	Kose	833,780	0.21
311,400	Mitsubishi UFJ Financial*	2,200,250	0.55
29,700	Sysmex	1,774,520	0.45
		11,779,062	2.97
	Jersey		
14,264	Aptiv	1,656,336	0.42
4,756	Aptiv	611,717	0.16
506,618	Glencore	3,029,409	0.76
		5,297,462	1.34
	Netherlands		
965	Adyen	1,379,583	0.35
5,978	ASML	3,693,207	0.93
387,514	ING Groep	5,495,457	1.39
13,012	LyondellBasell Industries	1,253,186	0.32
		11,821,433	2.99
	Norway		
23,972	Norsk Hydro	175,676	0.04
	South Korea		
6,865	Amorepacific	718,017	0.18
1,446	LG Chem	743,080	0.19
3,911	LG Energy Solution	1,545,780	0.39
1,950	Samsung SDI	1,025,656	0.26
		4,032,533	1.02
	Spain		
106,335	Cellnex Telecom	4,034,600	1.02
	Switzerland		
13,563	Chubb	2,884,443	0.73
30,553	Nestle	3,492,277	0.88
3,144	Roche	915,557	0.23
17,035	TE Connectivity	2,170,429	0.55
27,377	Transocean	188,628	0.05
		9,651,334	2.44
	Taiwan		
158,000	Taiwan Semiconductor Manufacturing	2,649,796	0.67
	United Kingdom		
85,710	Alphawave IP	95,408	0.02
20,344	Anglo American	705,676	0.18
22,094	AstraZeneca	1,452,901	0.36
19,152	AstraZeneca	2,521,080	0.64
126,887	Compass	2,956,570	0.75
28,200	Exscientia	181,326	0.05
5,461,403	Lloyds Banking	3,481,201	0.88
9,391	Rio Tinto	644,541	0.16
28,885	Shell	1,774,406	0.44
120,868	Shell	3,714,969	0.94
94,358	Unilever	4,715,088	1.19
		22,243,166	5.61
	United States		
803	2020 Cash Mandatory Exchangeable Trust	942,624	0.24
37,784	Abbott Laboratories	3,782,934	0.96
13,267	AbbVie	2,030,515	0.51
15,622	Activision Blizzard	1,191,412	0.30
15,698	Advanced Micro Devices	1,223,345	0.31
11,201	Air Products and Chemicals	3,200,686	0.81
7,755	Albemarle	2,007,304	0.51
9,094	Alcoa	437,876	0.11
98,519	Alphabet†	8,888,384	2.24
84,519	Amazon.com	7,893,230	1.99
15,409	American Tower	3,015,079	0.76
80,515	Apple†	11,893,676	3.00
16,162	Applied Materials	1,886,429	0.48
51,908	Archer-Daniels-Midland	4,182,227	1.05
18,704	Astra Space	10,317	0.00
900	Ball*	50,544	0.01
73,128	Bank of America	2,509,022	0.63
108,561	Boston Scientific	5,091,511	1.28
2,847	Boston Scientific	322,964	0.08
3,413	California Resources	144,438	0.04
7,392	Cano Health (Wts 3/6/2026)	2,329	0.00
34,044	CF Industries	2,948,891	0.74
57,230	Charles Schwab	4,467,374	1.13
4,143	Charter Communications*	1,552,672	0.39
2,084	Chesapeake Energy*	169,075	0.04
257	Chipotle Mexican Grill	384,408	0.10
52,306	Comcast	1,951,014	0.49
30,187	ConocoPhillips	3,182,615	0.80
2,961	Corteva	183,760	0.05
6,317	Costco Wholesale	3,072,147	0.77
7,800	Crowdstrike	953,862	0.24
709	Crown	61,995	0.02
12,392	CVS Health	1,040,928	0.26
2,173	Darling Ingredients	133,640	0.03
5,556	Deere	2,339,187	0.59
14,784	Dexcom*	1,646,198	0.42
1,640	Domino's Pizza	483,718	0.12
14,727	Edwards Lifesciences	1,169,471	0.29
6,907	Element Solutions	142,768	0.03
4,798	Eli Lilly	1,502,494	0.37
3,482	Embark Technology (Wts 31/12/2027)	200	0.00
68,208	EQT	2,280,876	0.57
3,820	Evgo (Wts 15/9/2025)	3,171	0.00
13,996	F5	1,976,515	0.50
1,434	FMC	185,674	0.05
17,353	Fortinet	1,037,883	0.26
57,272	Fortive	3,832,642	0.97
56,645	Freeport-McMoRan	2,289,024	0.58
12,903	General Motors	503,733	0.13
4,215	Green Plains*	148,368	0.04
5,601	Halliburton	207,741	0.06
2,538	HCA Healthcare	625,338	0.16
12,331	Hilton Worldwide	1,792,558	0.46
3,380	Hippo (Wts 2/8/2026)	203	0.00
7,502	Humana	3,806,440	0.96

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
1,278	Innovid (Wts 31/12/2027)	285	0.00
627	Intuit	255,866	0.07
8,168	Intuitive Surgical	1,882,071	0.48
20,228	Johnson & Johnson	3,117,539	0.78
2,174	KLA	825,315	0.21
615	Liberty Media Corp-Liberty SiriusXM*	19,957	0.01
852	Liberty Media Corp-Liberty SiriusXM	27,579	0.01
31,797	Liberty Media -Liberty SiriusXM*	1,031,813	0.26
44,463	Liberty Media -Liberty SiriusXM	1,439,267	0.36
18,590	LPL Financial	4,687,096	1.18
81,160	Marathon Oil	2,084,189	0.52
1,032	Marathon Petroleum	130,465	0.03
30,091	Marsh & McLennan	4,896,708	1.23
4,796	Masco	251,646	0.06
12,853	Mastercard	4,560,502	1.15
9,599	McDonald's	2,532,120	0.64
43,294	Merck	4,673,588	1.18
28,352	Micron Technology	1,644,983	0.42
48,328	Microsoft	12,071,368	3.04
10,468	Mirion Technologies	95,468	0.02
13,789	Morgan Stanley	1,329,949	0.33
2,619	Mosaic	140,143	0.03
3,685	Mr Cooper	175,553	0.05
51,908	NextEra Energy	3,707,269	0.94
10,881	NVIDIA	2,555,403	0.64
19,766	Offerpad	10,871	0.00
6,990	Offerpad Solutions (Wts 1/9/2026)	344	0.00
5,722	Palo Alto Networks	1,087,867	0.28
4,666	Park Hotels & Resorts	65,044	0.02
24,016	Peloton Interactive*	311,728	0.08
17,472	Pfizer	705,257	0.18
1,934	Phillips 66	200,420	0.05
11,307	Rocket Lab USA*	50,938	0.01
3,199	Rockwell Automation	944,857	0.24
1,783	Sarcos Technology and Robotics	1,174	0.00
21,532	Sarcos Technology and Robotics (Wts 24/9/2026)	3,370	0.00
6,436	Seagen	1,140,845	0.29
33,807	Sempra Energy	5,058,880	1.27
2,678	ServiceNow	1,148,487	0.29
1,898	Splunk	193,008	0.05
20,997	Starbucks	2,154,292	0.54
25,075	Sun Country	512,784	0.13
7,193	Tesla	1,494,777	0.38
6,002	Thermo Fisher Scientific	3,246,241	0.82
23,390	TJX	1,800,562	0.45
1,714	Toll Brothers	101,657	0.03
18,517	United Parcel Service	3,375,279	0.85
12,523	UnitedHealth	5,995,762	1.52
2,500	Univar Solutions	85,850	0.02
27,403	Valero Energy	3,726,808	0.94
75,725	Vertiv	1,225,988	0.31
3,554	Visa*	783,302	0.20
3,940	Volta (Wts 26/8/2026)	788	0.00
12,360	Vulcan Materials	2,248,284	0.57
13,352	Walmart	1,890,643	0.47
33,650	Walt Disney	3,380,142	0.85
48,841	Wells Fargo	2,283,805	0.58
2,250	Yum China	132,208	0.03
5,756	Zoetis*	961,712	0.24
4,825	Zscaler	636,321	0.16
		207,879,866	52.42
Total Common / Preferred Stocks (Shares) & Warrants		354,328,750	89.39
BONDS			
	United States		
USD 26,000	Stem 0.5% 1/12/2028	15,952	0.00
Total Bonds		15,952	0.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		354,344,702	89.39
Other Transferable Securities			
COMMON / PREFERRED STOCKS (SHARES)			
	India		
97	Think & Learn Pvt**	185,810	0.05
138	Think & Learn Pvt**	264,348	0.06
		450,158	0.11
	United Kingdom		
14,725	Lookout**	48,740	0.01
119,463	Lookout Series F**	629,570	0.16
1,700	Neon Payments**	912,526	0.23
53,031	NMC Health**	-	0.00
		1,590,836	0.40
	United States		
6,147	ByteDance**	969,308	0.24
39,321	Databricks**	2,143,781	0.54
5,400	Databricks**	294,408	0.07
50,360	Deep Instinct**	355,038	0.09
1,544	Epic Games**	1,216,255	0.31
11,770	Farmer's Business Network**	585,087	0.15
392,536	Included Health**	596,655	0.15
151,300	JumpCloud**	464,491	0.12
30,196	Loadsmart**	460,791	0.12
27,846	Mythic**	-	0.00
10,380	SambaNova Systems**	659,026	0.17
25,939	Zero Mass Water**	694,127	0.18
		8,438,967	2.14
Total Common/Preferred Stocks (Shares)		10,479,961	2.65
BONDS			
	Cayman Islands		
CNY 5,600,000	Fresh Express Delivery 0% 18/10/2010**,***	-	0.00

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	India		
USD 1,215,000	REI Agro 5.5% 13/11/2014**,***	-	0.00
Total Bonds		-	0.00
Total Other Transferable Securities		10,479,961	2.65
Total Portfolio		364,824,663	92.04
Other Net Assets		31,545,057	7.96
Total Net Assets (USD)		396,369,720	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	18,598,474	USD	12,951,605	HSBC Bank	16/5/2023	(375,255)
CAD	9,255,000	USD	6,932,407	Bank of America	16/5/2023	(117,280)
CHF	11,060,018	USD	12,117,480	JP Morgan	16/5/2023	(196,666)
GBP	1,594,794	USD	1,933,590	JP Morgan	16/5/2023	5,125
JPY	2,888,864,594	USD	22,050,271	Morgan Stanley	16/5/2023	(667,674)
KRW	2,612,908,492	USD	2,054,093	Citigroup	17/5/2023	(67,155)
USD	15,246,754	EUR	14,175,172	Bank of America	16/5/2023	101,651
USD	8,085,041	EUR	7,589,416	JP Morgan	16/5/2023	(23,679)
Net unrealised depreciation						(1,340,933)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedged Share Class						
CNY	56,979	USD	8,411	BNY Mellon	15/3/2023	(206)
USD	523	CNY	3,600	BNY Mellon	15/3/2023	5
Net unrealised depreciation						(201)
EUR Hedged Share Class						
EUR	11,752,158	USD	12,668,919	BNY Mellon	15/3/2023	(157,593)
USD	1,133,317	EUR	1,063,496	BNY Mellon	15/3/2023	1,133
Net unrealised depreciation						(156,460)
Total net unrealised depreciation						(1,497,594)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
2	JPY	Nikkei 225 (Yen)	March 2023	(1,779)
5	AUD	KOSPI SPI 200 Index	March 2023	3,793
10	CAD	S&P/TSX 60 Index	March 2023	4,576
20	EUR	CAC 40 10 Euro	March 2023	(11,126)
(4)	USD	NASDAQ 100 E-Mini Index	March 2023	(20,722)
128	USD	S&P 500 E-Mini Index	March 2023	(253,070)
23	USD	SGX Nifty 50 Index	March 2023	(25,254)
Total				(303,582)

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
191,337	Call	TOPIX Banks Index	BNP Paribas	JPY 218.872	14/7/2023	1,850	13,398
318,769	Call	TOPIX Banks Index	Goldman Sachs	JPY 226.71	14/7/2023	(4,251)	16,497
127,686	Call	TOPIX Banks Index	JP Morgan	JPY 227.596	14/7/2023	(2,507)	6,381
37	Call	Albemarle	Exchange Traded	USD 240	17/3/2023	40,717	82,880
93	Put	Alphabet	Exchange Traded	USD 95	17/3/2023	24,997	51,150
96	Put	Amazon.com	Exchange Traded	USD 90	17/3/2023	(17,157)	16,656
66	Put	Apple	Exchange Traded	USD 135	17/3/2023	(21,167)	3,399
88	Call	Archer-Daniels-Midland	Exchange Traded	USD 100	17/3/2023	(7,587)	440

The notes on pages 986 to 999 form an integral part of these financial statements.

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
203	Put	Boston Scientific	Exchange Traded	USD 44	17/3/2023	(16,487)	3,045
17	Call	Charter Communications	Exchange Traded	USD 370	17/3/2023	(4,543)	25,075
121	Call	ConocoPhillips	Exchange Traded	USD 125	17/3/2023	(40,803)	605
19	Put	Costco Wholesale	Exchange Traded	USD 465	17/3/2023	(7,296)	9,785
44	Put	Crowdstrike	Exchange Traded	USD 90	17/3/2023	(24,012)	2,266
53	Put	Edwards Lifesciences	Exchange Traded	USD 75	17/3/2023	(4,358)	7,950
228	Call	EQT	Exchange Traded	USD 40	17/3/2023	(81,745)	1,938
175	Call	Freeport-McMoRan	Exchange Traded	USD 45	17/3/2023	(52,363)	4,200
18	Put	Intuitive Surgical	Exchange Traded	USD 245	17/3/2023	15,169	27,720
24	Call	Lowe's	Exchange Traded	USD 220	17/3/2023	(6,217)	3,816
12	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 750	17/3/2023	(12,400)	6,759
38	Put	Microsoft	Exchange Traded	USD 230	17/3/2023	(17,944)	3,990
22	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 402	17/3/2023	9,689	20,559
19	Put	Unitedhealth	Exchange Traded	USD 460	17/3/2023	(6,217)	7,410
53	Call	Visa	Exchange Traded	USD 220	17/3/2023	(30,381)	23,850
27	Put	Zscaler	Exchange Traded	USD 100	17/3/2023	(20,688)	2,471
99	Call	Advanced Micro Devices	Exchange Traded	USD 90	21/4/2023	(29,129)	16,137
41	Call	Bunge	Exchange Traded	USD 110	21/4/2023	(6,671)	1,948
3	Call	Chipotle Mexican Grill	Exchange Traded	USD 1,550	21/4/2023	(222)	12,750
26	Call	Constellation Brands	Exchange Traded	USD 240	21/4/2023	(6,883)	6,695
201	Call	Freeport-McMoRan	Exchange Traded	USD 45	21/4/2023	(26,377)	21,507
26	Call	Intuit	Exchange Traded	USD 430	21/4/2023	(11,897)	36,010
737	Put	Lloyds Banking	Exchange Traded	GBP 0.5	21/4/2023	(4,977)	13,867
24	Call	Lowe's	Exchange Traded	USD 230	21/4/2023	(4,709)	4,464
40	Call	Microsoft	Exchange Traded	USD 280	21/4/2023	(11,214)	7,260
28	Call	Salesforce	Exchange Traded	USD 170	21/4/2023	1,969	21,070
115	Call	Shell	Exchange Traded	USD 62.5	21/4/2023	(9,168)	20,412
183	Call	Shell	Exchange Traded	USD 60	21/4/2023	(5,896)	58,560
43	Call	Tesla	Exchange Traded	USD 175	21/4/2023	95,902	180,277
24	Call	Union Pacific	Exchange Traded	USD 220	21/4/2023	(3,510)	8,040
126	Call	ConocoPhillips	Exchange Traded	USD 120	19/5/2023	(30,080)	25,011
73	Call	ConocoPhillips	Exchange Traded	USD 110	19/5/2023	(528)	35,770
101	Put	ConocoPhillips	Exchange Traded	USD 100	19/5/2023	(3,255)	45,955
29	Call	Salesforce	Exchange Traded	USD 175	19/5/2023	(87)	21,822
78	Call	Tesla	Exchange Traded	USD 180	19/5/2023	230,863	328,770
Total						(111,570)	1,208,565

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(191,337)	Put	TOPIX Banks Index	BNP Paribas	JPY 175.098	14/7/2023	5,270	(3,770)
(318,769)	Put	TOPIX Banks Index	Goldman Sachs	JPY 181.37	14/7/2023	8,815	(8,933)
(127,686)	Put	TOPIX Banks Index	JP Morgan	JPY 182.077	14/7/2023	4,550	(3,718)
(56)	Call	Abbott Laboratories	Exchange Traded	USD 120	17/3/2023	9,515	(168)
(4)	Call	Abbvie	Exchange Traded	USD 155	17/3/2023	(231)	(722)
(21)	Call	Albemarle	Exchange Traded	USD 280	17/3/2023	7,336	(5,617)
(2)	Call	Albemarle	Exchange Traded	USD 310	17/3/2023	1,693	(85)
(91)	Call	Alphabet	Exchange Traded	USD 100	17/3/2023	15,987	(2,138)

The notes on pages 986 to 999 form an integral part of these financial statements.

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(139)	Put	Alphabet	Exchange Traded	USD 85	17/3/2023	664	(11,120)
(49)	Call	Apple	Exchange Traded	USD 150	17/3/2023	(4,591)	(13,058)
(25)	Call	Applied Materials	Exchange Traded	USD 125	17/3/2023	1,678	(3,112)
(4)	Call	Aptiv	Exchange Traded	USD 130	17/3/2023	506	(130)
(88)	Put	Archer-Daniels-Midland	Exchange Traded	USD 80	17/3/2023	3,324	(11,000)
(95)	Call	Bank of America	Exchange Traded	USD 38	17/3/2023	4,112	(238)
(231)	Call	Boston Scientific	Exchange Traded	USD 50	17/3/2023	3,023	(2,310)
(305)	Put	Boston Scientific	Exchange Traded	USD 40	17/3/2023	4,203	(1,525)
(109)	Call	Cameco	Exchange Traded	USD 28	17/3/2023	967	(8,556)
(15)	Call	Charles Schwab	Exchange Traded	USD 85	17/3/2023	162	(300)
(12)	Call	Charter Communications	Exchange Traded	USD 430	17/3/2023	9,070	(690)
(14)	Call	Comcast	Exchange Traded	USD 42.5	17/3/2023	845	(35)
(19)	Call	Costco Wholesale	Exchange Traded	USD 540	17/3/2023	4,413	(941)
(2)	Call	Costco Wholesale	Exchange Traded	USD 550	17/3/2023	1,259	(52)
(28)	Put	Costco Wholesale	Exchange Traded	USD 425	17/3/2023	4,923	(2,562)
(22)	Call	Crowdstrike	Exchange Traded	USD 115	17/3/2023	(19,519)	(27,940)
(5)	Call	CVS Health	Exchange Traded	USD 92.5	17/3/2023	293	(23)
(2)	Call	Deere	Exchange Traded	USD 440	17/3/2023	371	(465)
(28)	Call	Dexcom	Exchange Traded	USD 120	17/3/2023	6,405	(2,310)
(30)	Call	Dexcom	Exchange Traded	USD 130	17/3/2023	3,159	(300)
(53)	Call	Edwards Lifesciences	Exchange Traded	USD 85	17/3/2023	3,195	(2,650)
(79)	Put	Edwards Lifesciences	Exchange Traded	USD 70	17/3/2023	4,841	(1,778)
(19)	Call	EQT	Exchange Traded	USD 35	17/3/2023	72	(1,634)
(114)	Put	EQT	Exchange Traded	USD 30	17/3/2023	10,285	(3,762)
(15)	Call	Freeport-McMoRan	Exchange Traded	USD 50	17/3/2023	604	(38)
(87)	Call	Freeport-McMoRan	Exchange Traded	USD 49	17/3/2023	14,786	(305)
(39)	Call	General Motors	Exchange Traded	USD 41	17/3/2023	529	(1,833)
(25)	Call	HCA Healthcare	Exchange Traded	USD 280	17/3/2023	15,507	(563)
(3)	Call	Hilton Worldwide	Exchange Traded	USD 155	17/3/2023	545	(113)
(2)	Call	Intuitive Surgical	Exchange Traded	USD 280	17/3/2023	538	(20)
(27)	Put	Intuitive Surgical	Exchange Traded	USD 220	17/3/2023	(658)	(6,345)
(24)	Call	Lowe's	Exchange Traded	USD 240	17/3/2023	1,124	(252)
(24)	Put	Lowe's	Exchange Traded	USD 190	17/3/2023	463	(4,512)
(12)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 820	17/3/2023	13,222	(9,095)
(12)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 870	17/3/2023	7,296	(1,111)
(18)	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 670	17/3/2023	5,732	(2,240)
(130)	Call	LyondellBasell Industries	Exchange Traded	USD 100	17/3/2023	8,811	(7,150)
(21)	Call	Marathon Oil	Exchange Traded	USD 30	17/3/2023	531	(74)
(4)	Call	Mastercard	Exchange Traded	USD 400	17/3/2023	1,028	(28)
(3)	Call	McDonald's	Exchange Traded	USD 275	17/3/2023	276	(164)
(88)	Call	Micron Technology	Exchange Traded	USD 62.5	17/3/2023	7,559	(4,928)
(8)	Call	Micron Technology	Exchange Traded	USD 70	17/3/2023	628	(28)
(76)	Call	Microsoft	Exchange Traded	USD 260	17/3/2023	3,673	(18,506)
(40)	Call	Microsoft	Exchange Traded	USD 280	17/3/2023	11,486	(920)
(72)	Call	Morgan Stanley	Exchange Traded	USD 105	17/3/2023	7,421	(612)
(32)	Put	Morgan Stanley	Exchange Traded	USD 90	17/3/2023	3,353	(1,248)
(12)	Call	NextEra Energy	Exchange Traded	USD 80	17/3/2023	918	(90)
(13)	Call	NVIDIA	Exchange Traded	USD 195	17/3/2023	(48,178)	(53,430)
(16)	Call	NVIDIA	Exchange Traded	USD 200	17/3/2023	(51,111)	(58,800)
(3)	Call	NVIDIA	Exchange Traded	USD 240	17/3/2023	(528)	(2,445)

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(10)	Call	Schlumberger	Exchange Traded	USD 60	17/3/2023	235	(255)
(28)	Call	Seagen	Exchange Traded	USD 145	17/3/2023	(82,119)	(91,700)
(22)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	17/3/2023	(228)	(4,103)
(6)	Call	Starbucks	Exchange Traded	USD 120	17/3/2023	441	(15)
(6)	Call	Thermo Fisher Scientific	Exchange Traded	USD 610	17/3/2023	3,714	(300)
(2)	Call	Thermo Fisher Scientific	Exchange Traded	USD 620	17/3/2023	1,393	(115)
(6)	Call	TJX	Exchange Traded	USD 90	17/3/2023	168	(30)
(5)	Call	United Parcel Service	Exchange Traded	USD 200	17/3/2023	1,099	(60)
(30)	Call	Unitedhealth	Exchange Traded	USD 540	17/3/2023	7,207	(495)
(29)	Put	Unitedhealth	Exchange Traded	USD 420	17/3/2023	3,169	(1,870)
(61)	Call	Valero Energy	Exchange Traded	USD 150	17/3/2023	17,578	(3,233)
(53)	Call	Visa	Exchange Traded	USD 245	17/3/2023	13,371	(345)
(4)	Call	Walmart	Exchange Traded	USD 155	17/3/2023	276	(20)
(41)	Call	Walt Disney	Exchange Traded	USD 115	17/3/2023	2,718	(308)
(9)	Call	Walt Disney	Exchange Traded	USD 120	17/3/2023	2,075	(32)
(57)	Call	Wells Fargo	Exchange Traded	USD 47.5	17/3/2023	(183)	(3,705)
(13)	Call	Wells Fargo	Exchange Traded	USD 50	17/3/2023	488	(124)
(14)	Call	Zscaler	Exchange Traded	USD 140	17/3/2023	(4,502)	(8,260)
(99)	Call	Advanced Micro Devices	Exchange Traded	USD 105	21/4/2023	8,244	(2,722)
(99)	Put	Advanced Micro Devices	Exchange Traded	USD 70	21/4/2023	(7,250)	(22,275)
(99)	Put	Alphabet	Exchange Traded	USD 80	21/4/2023	1,140	(11,137)
(66)	Call	Apple	Exchange Traded	USD 165	21/4/2023	12,030	(5,775)
(97)	Call	Apple	Exchange Traded	USD 170	21/4/2023	11,187	(4,025)
(112)	Put	Apple	Exchange Traded	USD 135	21/4/2023	256	(21,840)
(62)	Put	Apple	Exchange Traded	USD 140	21/4/2023	(449)	(18,910)
(41)	Put	Bunge	Exchange Traded	USD 85	21/4/2023	8,027	(3,895)
(3)	Call	Chipotle Mexican Grill	Exchange Traded	USD 1,680	21/4/2023	110	(3,075)
(3)	Put	Chipotle Mexican Grill	Exchange Traded	USD 1,350	21/4/2023	1,515	(5,535)
(26)	Call	Constellation Brands	Exchange Traded	USD 260	21/4/2023	1,658	(780)
(26)	Put	Constellation Brands	Exchange Traded	USD 200	21/4/2023	917	(4,355)
(44)	Put	Crowdstrike	Exchange Traded	USD 70	21/4/2023	8,240	(1,452)
(201)	Call	Freeport-McMoRan	Exchange Traded	USD 50	21/4/2023	12,470	(6,231)
(151)	Put	Freeport-McMoRan	Exchange Traded	USD 38	21/4/2023	(5,245)	(24,537)
(26)	Call	Intuit	Exchange Traded	USD 480	21/4/2023	6,139	(7,410)
(26)	Put	Intuit	Exchange Traded	USD 360	21/4/2023	14,000	(16,510)
(737)	Call	Lloyds Banking	Exchange Traded	GBP 0.58	21/4/2023	3,256	(3,579)
(737)	Put	Lloyds Banking	Exchange Traded	GBP 0.44	21/4/2023	(347)	(3,579)
(24)	Call	Lowe's	Exchange Traded	USD 250	21/4/2023	1,254	(636)
(24)	Put	Lowe's	Exchange Traded	USD 190	21/4/2023	6	(9,540)
(101)	Call	Marathon Oil	Exchange Traded	USD 29	21/4/2023	3,310	(4,646)
(22)	Call	Microsoft	Exchange Traded	USD 290	21/4/2023	3,207	(2,024)
(22)	Put	Microsoft	Exchange Traded	USD 225	21/4/2023	(456)	(6,347)
(40)	Put	Microsoft	Exchange Traded	USD 230	21/4/2023	(4,158)	(15,100)
(15)	Call	NVIDIA	Exchange Traded	USD 260	21/4/2023	211	(12,750)
(28)	Call	Salesforce	Exchange Traded	USD 190	21/4/2023	(791)	(6,118)
(28)	Put	Salesforce	Exchange Traded	USD 140	21/4/2023	786	(7,308)
(237)	Call	Shell	Exchange Traded	USD 70	21/4/2023	14,814	(2,962)
(183)	Put	Shell	Exchange Traded	USD 50	21/4/2023	25,213	(2,745)
(115)	Put	Shell	Exchange Traded	USD 52.5	21/4/2023	19,007	(2,587)
(43)	Call	Tesla	Exchange Traded	USD 208.33	21/4/2023	(52,234)	(93,202)

The notes on pages 986 to 999 form an integral part of these financial statements.

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(43)	Put	Tesla	Exchange Traded	USD 108.33	21/4/2023	21,469	(2,515)
(24)	Call	Union Pacific	Exchange Traded	USD 240	21/4/2023	370	(840)
(24)	Put	Union Pacific	Exchange Traded	USD 195	21/4/2023	(1,106)	(6,900)
(73)	Call	ConocoPhillips	Exchange Traded	USD 125	19/5/2023	275	(8,687)
(101)	Call	ConocoPhillips	Exchange Traded	USD 130	19/5/2023	8,297	(6,918)
(126)	Call	ConocoPhillips	Exchange Traded	USD 140	19/5/2023	6,271	(3,276)
(101)	Put	ConocoPhillips	Exchange Traded	USD 85	19/5/2023	1,694	(12,726)
(199)	Put	ConocoPhillips	Exchange Traded	USD 90	19/5/2023	(1,623)	(39,402)
(25)	Put	Nice	Exchange Traded	USD 175	19/5/2023	2,323	(7,437)
(29)	Call	Salesforce	Exchange Traded	USD 195	19/5/2023	(116)	(7,569)
(29)	Put	Salesforce	Exchange Traded	USD 135	19/5/2023	(249)	(8,323)
(10)	Call	ServiceNow	Exchange Traded	USD 520	19/5/2023	8,107	(7,350)
(78)	Call	Tesla	Exchange Traded	USD 210	19/5/2023	(152,781)	(197,535)
(78)	Put	Tesla	Exchange Traded	USD 120	19/5/2023	34,336	(14,274)
(27)	Put	Zscaler	Exchange Traded	USD 80	19/5/2023	10,396	(2,956)
Total						92,780	(1,071,757)

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised depreciation USD
	France		
(1,519)	Pernod Ricard	JP Morgan	(13,902)
			(13,902)
	United Kingdom		
(2,883)	Diageo	JP Morgan	(1,266)
			(1,266)

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised depreciation USD
	United States		
(1,285)	JM Smucker	JP Morgan	(475)
			(475)
Total			(15,643)

The notes on pages 986 to 999 form an integral part of these financial statements.

Global Equity Income Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
2,172	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	217,288	0.02
Total Funds		217,288	0.02
COMMON STOCKS (SHARES)			
	Canada		
1,143,691	TELUS	22,764,348	2.41
	Denmark		
142,369	Novo Nordisk	20,242,564	2.14
	France		
92,304	Air Liquide*	14,723,705	1.56
80,311	EssilorLuxottica*	14,027,146	1.49
40,574	Kering	23,940,165	2.53
12,447	LVMH Moet Hennessy Louis Vuitton*	10,478,084	1.11
313,853	Sanofi	29,675,657	3.14
91,798	Schneider Electric	14,826,566	1.57
		107,671,323	11.40
	Indonesia		
32,126,000	Bank Rakyat Indonesia Persero	9,837,929	1.04
	Ireland		
87,295	Accenture	23,123,573	2.45
239,340	Medtronic	19,860,433	2.10
		42,984,006	4.55
	Japan		
523,800	KDDI	15,285,649	1.62
	Jersey		
155,854	Ferguson*	22,532,668	2.39
	Mexico		
4,781,725	Wal-Mart de Mexico	18,657,223	1.98
	Netherlands		
4,993,506	Koninklijke KPN*	17,230,884	1.82
	Portugal		
3,009,846	EDP - Energias de Portugal	15,226,752	1.61
	Singapore		
530,179	DBS	13,447,031	1.42
	Spain		
815,175	Industria de Diseno Textil	25,137,392	2.66
	Sweden		
1,016,425	Epiroc	19,696,693	2.09
	Switzerland		
32,214	Lonza	19,492,021	2.07
174,016	TE Connectivity	22,171,378	2.35
45,319	Zurich Insurance*	21,641,733	2.29
		63,305,132	6.71
	Taiwan		
748,000	MediaTek	17,749,016	1.88
1,638,000	Taiwan Semiconductor Manufacturing	27,470,666	2.91
		45,219,682	4.79
	United Kingdom		
217,410	AstraZeneca	28,618,834	3.03
473,040	Diageo	20,284,436	2.15
1,499,423	Prudential	22,897,482	2.42
432,906	Reckitt Benckiser	30,195,494	3.20
680,006	RELX	20,549,683	2.17
13,639,343	Taylor Wimpey	20,257,243	2.14
		142,803,172	15.11
	United States		
167,774	AbbVie	25,677,811	2.72
108,957	American Express	19,006,459	2.01
111,086	Assurant	14,189,015	1.50
598,814	Baker Hughes	18,557,246	1.97
57,413	Chevron	9,297,461	0.98
556,476	Citizens Financial	23,271,826	2.46
178,521	Intercontinental Exchange	18,127,022	1.92
201,030	International Flavors & Fragrances	18,778,212	1.99
58,371	Intuit	23,820,038	2.52
124,984	M&T Bank	19,431,263	2.06
120,648	Microsoft	30,135,457	3.19
252,225	Otis Worldwide	21,318,057	2.26
167,161	Paychex	18,561,557	1.97
398,663	Synchrony Financial	14,230,276	1.51
120,352	United Parcel Service	21,937,763	2.32
42,187	UnitedHealth	20,198,292	2.14
174,480	Walt Disney	17,526,516	1.85
308,333	Williams	9,342,490	0.99
		343,406,761	36.36
Total Common Stocks (Shares)		945,449,209	100.10
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		945,666,497	100.12
Total Portfolio		945,666,497	100.12
Other Net Liabilities		(1,162,433)	(0.12)
Total Net Assets (USD)		944,504,064	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	20,329,623	USD	14,194,154	BNY Mellon	15/3/2023	(476,519)
USD	804,683	AUD	1,174,456	BNY Mellon	15/3/2023	12,214
Net unrealised depreciation						(464,305)
CHF Hedged Share Class						
CHF	9,287,333	USD	10,130,183	BNY Mellon	15/3/2023	(186,057)
USD	613,665	CHF	569,199	BNY Mellon	15/3/2023	4,224
Net unrealised depreciation						(181,833)
CNH Hedged Share Class						
CNY	25,573,278	USD	3,774,853	BNY Mellon	15/3/2023	(91,898)
USD	293,535	CNY	2,019,263	BNY Mellon	15/3/2023	2,733
Net unrealised depreciation						(89,165)
EUR Hedged Share Class						
EUR	56,339,077	USD	60,732,188	BNY Mellon	15/3/2023	(753,703)
USD	4,160,244	EUR	3,903,857	BNY Mellon	15/3/2023	4,243
Net unrealised depreciation						(749,460)
GBP Hedged Share Class						
GBP	1,404,722	USD	1,707,441	BNY Mellon	15/3/2023	(1,825)
USD	365,820	GBP	305,624	BNY Mellon	15/3/2023	(5,267)
Net unrealised depreciation						(7,092)
HKD Hedged Share Class						
HKD	6,737,197	USD	860,220	BNY Mellon	15/3/2023	(1,290)
USD	49,174	HKD	385,425	BNY Mellon	15/3/2023	35
Net unrealised depreciation						(1,255)
PLN Hedged Share Class						
PLN	59,276,631	USD	13,414,054	BNY Mellon	15/3/2023	(38,062)
USD	786,382	PLN	3,519,649	BNY Mellon	15/3/2023	(7,849)
Net unrealised depreciation						(45,911)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	86,303,964	USD	65,277,743	BNY Mellon	15/3/2023	(1,195,861)
USD	3,777,996	SGD	5,056,993	BNY Mellon	15/3/2023	23,123
Net unrealised depreciation						(1,172,738)
ZAR Hedged Share Class						
USD	445,435	ZAR	8,112,110	BNY Mellon	15/3/2023	4,123
ZAR	35,535,789	USD	2,002,991	BNY Mellon	15/3/2023	(69,851)
Net unrealised depreciation						(65,728)
Total net unrealised depreciation						(2,777,487)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	26.35
Financials	18.63
Technology	14.92
Consumer Cyclical	12.81
Industrial	10.59
Communications	7.70
Energy	3.94
Basic Materials	3.55
Utilities	1.61
Investment Funds	0.02
Other Net Liabilities	(0.12)
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Global Government Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
BONDS			
	Argentina		
USD 118,560	Generacion Mediterranea / Central Termica Roca 9.875% 1/12/2027	92,406	0.01
USD 25,075	Genneia 8.75% 2/9/2027	23,897	0.00
USD 72,085	YPF 7% 30/9/2033	51,589	0.01
USD 65,000	YPF 7% 15/12/2047	42,941	0.00
		210,833	0.02
	Australia		
AUD 1,627,000	Australia Government Bond 0.25% 21/11/2024	1,034,849	0.11
AUD 2,515,000	Australia Government Bond 0.25% 21/11/2025	1,548,834	0.17
AUD 760,000	Australia Government Bond 1.75% 21/6/2051	306,041	0.03
AUD 380,000	Australia Government Bond 2.75% 21/4/2024	253,238	0.03
AUD 2,720,000	Australia Government Bond 2.75% 21/11/2027	1,759,160	0.20
AUD 609,000	Australia Government Bond 2.75% 21/11/2029	385,994	0.05
AUD 450,000	Australia Government Bond 2.75% 21/5/2041	247,246	0.03
AUD 1,090,000	Australia Government Bond 3% 21/3/2047	602,634	0.07
AUD 152,000	Australia Government Bond 3.25% 21/6/2039	91,540	0.01
		6,229,536	0.70
	Austria		
USD 249,000	BRF 4.35% 29/9/2026*	217,452	0.02
USD 200,000	Klabin Austria 3.2% 12/1/2031	160,000	0.02
EUR 1,357,000	Republic of Austria Government Bond 0% 20/2/2030	1,157,284	0.13
EUR 1,086,000	Republic of Austria Government Bond 0% 20/10/2040	642,051	0.07
EUR 808,000	Republic of Austria Government Bond 0.5% 20/2/2029	735,452	0.08
EUR 530,000	Republic of Austria Government Bond 0.75% 20/3/2051	307,345	0.03
EUR 70,000	Republic of Austria Government Bond 0.85% 30/6/2120	29,248	0.00
EUR 500,000	Republic of Austria Government Bond 0.9% 20/2/2032	435,667	0.05
EUR 3,767,000	Republic of Austria Government Bond 1.2% 20/10/2025	3,818,889	0.43
EUR 90,000	Republic of Austria Government Bond 1.5% 20/2/2047	67,275	0.01
EUR 127,000	Republic of Austria Government Bond 1.5% 2/11/2086	75,253	0.01
EUR 2,170,000	Republic of Austria Government Bond 1.65% 21/10/2024	2,251,582	0.25
EUR 635,000	Republic of Austria Government Bond 1.85% 23/5/2049	507,839	0.06
EUR 60,000	Republic of Austria Government Bond 3.15% 20/6/2044	62,074	0.01
EUR 300,000	Republic of Austria Government Bond 3.8% 26/1/2062	353,421	0.04
EUR 170,000	Republic of Austria Government Bond 4.15% 15/3/2037	196,067	0.02
USD 170,000	Suzano Austria 3.125% 15/1/2032	133,882	0.01
USD 70,000	Suzano Austria 3.75% 15/1/2031	59,318	0.01
		11,210,099	1.25
	Belgium		
EUR 2,831,000	Kingdom of Belgium Government Bond 0% 22/10/2031	2,285,760	0.26
EUR 2,128,000	Kingdom of Belgium Government Bond 0.1% 22/6/2030	1,826,130	0.20
EUR 510,000	Kingdom of Belgium Government Bond 0.4% 22/6/2040*	322,374	0.04
EUR 2,560,000	Kingdom of Belgium Government Bond 0.5% 22/10/2024*	2,607,353	0.29
EUR 700,000	Kingdom of Belgium Government Bond 0.65% 22/6/2071*	282,573	0.03
EUR 800,000	Kingdom of Belgium Government Bond 0.8% 22/6/2027	773,909	0.09
EUR 350,000	Kingdom of Belgium Government Bond 0.9% 22/6/2029	327,044	0.04
EUR 250,000	Kingdom of Belgium Government Bond 1.4% 22/6/2053	160,766	0.02
EUR 600,000	Kingdom of Belgium Government Bond 1.6% 22/6/2047	433,438	0.05
EUR 340,000	Kingdom of Belgium Government Bond 1.7% 22/6/2050	244,621	0.03
EUR 130,000	Kingdom of Belgium Government Bond 2.25% 22/6/2057	102,836	0.01
EUR 1,406,000	Kingdom of Belgium Government Bond 2.75% 22/4/2039	1,351,471	0.15
EUR 268,000	Kingdom of Belgium Government Bond 3% 22/6/2034	274,156	0.03
EUR 370,000	Kingdom of Belgium Government Bond 3.75% 22/6/2045*	401,514	0.04
		11,393,945	1.28
	Bermuda		
USD 76,446	Digicel 8% 1/4/2025	19,255	0.00
USD 1,072,500	OHA Credit Funding 12 8.089% 20/7/2033	1,071,217	0.12
USD 814,000	Shelter Growth CRE 2022-FL4 Issuer 6.86% 17/6/2037	814,502	0.09
USD 2,000,000	Symphony CLO 36 6.709% 24/10/2035	2,008,319	0.23
		3,913,293	0.44
	Brazil		
BRL 60,980	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	1,123,073	0.13
	Canada		
CAD 1,500,000	Canadian Government Bond 0.25% 1/8/2023	1,084,032	0.12
CAD 1,939,000	Canadian Government Bond 0.25% 1/3/2026	1,282,017	0.14
CAD 3,550,000	Canadian Government Bond 1.25% 1/3/2025	2,467,126	0.28

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
CAD 970,000	Canadian Government Bond 1.25% 1/6/2030	616,272	0.07
CAD 420,000	Canadian Government Bond 1.5% 1/9/2024	296,241	0.03
CAD 1,890,000	Canadian Government Bond 1.75% 1/12/2053	986,222	0.11
CAD 1,510,000	Canadian Government Bond 2% 1/9/2023	1,096,783	0.12
CAD 60,000	Canadian Government Bond 2% 1/6/2028	41,173	0.01
CAD 1,100,000	Canadian Government Bond 2.25% 1/3/2024	791,123	0.09
CAD 2,558,000	Canadian Government Bond 2.75% 1/9/2027	1,818,753	0.21
CAD 1,777,000	Canadian Government Bond 2.75% 1/12/2048	1,182,884	0.13
CAD 580,000	Canadian Government Bond 3.5% 1/12/2045	437,074	0.05
CAD 190,000	Canadian Government Bond 5% 1/6/2037	165,282	0.02
		12,264,982	1.38
	Cayman Islands		
USD 862,722	ACAS CLO 2015-1 5.685% 18/10/2028	853,829	0.10
USD 1,000,000	AGL CLO 1 6.458% 20/10/2034	967,987	0.11
USD 737,000	AGL CLO 3 8.092% 15/1/2033	702,949	0.08
USD 1,400,000	AGL CLO 5 5.968% 20/7/2034	1,376,799	0.15
USD 415,000	AGL Core CLO 2 6.708% 20/4/2032	407,762	0.05
USD 500,000	AIMCO CLO Series 2017-A 6.908% 20/4/2034	477,729	0.05
USD 1,375,000	Allegro CLO XI 6.188% 19/1/2033	1,357,889	0.15
USD 250,000	Allegro CLO XI 6.648% 19/1/2033	245,352	0.03
USD 295,000	ANCHORAGE CAPITAL CLO 1-R 5.805% 13/4/2031	291,913	0.03
USD 980,000	Anchorage Capital CLO 2018-10 5.992% 15/10/2031	972,611	0.11
USD 1,000,000	Apidos CLO XV 5.818% 20/4/2031	992,172	0.11
USD 1,733,000	Apidos CLO XXXII 6.128% 20/1/2033	1,718,168	0.19
USD 500,000	Apidos CLO XXXIX 5.953% 21/4/2035	493,104	0.05
USD 750,000	ASSURANT CLO 5.848% 20/4/2031	742,305	0.08
USD 250,000	Bain Capital Credit CLO 2021-4 5.978% 20/10/2034	245,701	0.03
USD 834,000	Bain Capital Credit CLO 2021-5 6.465% 23/10/2034	807,968	0.09
USD 350,000	Bean Creek CLO 5.828% 20/4/2031	346,188	0.04
USD 500,000	Benefit Street Partners CLO XV 6.495% 18/7/2031	496,016	0.06
USD 500,000	Canyon CLO 2018-1 5.862% 15/7/2031	495,809	0.06
USD 500,000	CARLYLE US CLO 2018-1 5.828% 20/4/2031	495,602	0.06
USD 250,000	CIFC Funding 2013-III-R 6.666% 24/4/2031	245,966	0.03
USD 1,374,497	CIFC Funding 2017-II 5.758% 20/4/2030	1,363,158	0.15
USD 800,000	CIFC Funding 2017-IV 6.366% 24/10/2030	773,814	0.09
USD 473,563	CIFC Funding 2017-V 5.972% 16/11/2030	470,424	0.05
USD 3,450,000	CIFC Funding 2018-I 5.795% 18/4/2031	3,420,536	0.38
USD 3,165,000	CIFC Funding 2018-II 5.848% 20/4/2031	3,140,057	0.35
USD 250,000	CIFC Funding 2018-V 5.982% 15/1/2032	247,626	0.03
USD 375,385	Clear Creek CLO 6.008% 20/10/2030	372,224	0.04
USD 1,000,000	Deer Creek Clo 2017-1 6.458% 20/10/2030	989,350	0.11
USD 1,000,000	Dryden 41 Senior Loan Fund 6.13% 15/4/2031	978,604	0.11
USD 280,290	Dryden 70 CLO 6.53% 16/1/2032	275,390	0.03
USD 482,379	Dryden XXVIII Senior Loan Fund 6.064% 15/8/2030	479,624	0.05
USD 1,350,000	Flatiron CLO 18 5.869% 17/4/2031	1,340,934	0.15
USD 330,000	Gaci First Investment 4.75% 14/2/2030	322,987	0.04
USD 317,000	Gaci First Investment 5% 13/10/2027	314,623	0.03
USD 691,000	Galaxy XXII CLO 5.992% 16/4/2034	682,190	0.08
USD 2,656,319	Galaxy XXIII CLO 5.686% 24/4/2029	2,634,429	0.30
USD 750,000	Generate CLO 2 5.965% 22/1/2031	742,645	0.08
USD 250,000	Goldentree Loan Management US CLO 1 5.828% 20/4/2034	245,449	0.03
USD 1,400,000	Goldentree Loan Management US Clo 10 5.908% 20/7/2034	1,375,006	0.15
USD 500,000	Goldentree Loan Management US Clo 10 6.408% 20/7/2034	490,325	0.06
USD 1,000,000	Goldentree Loan Management US Clo 4 6.416% 24/4/2031	979,390	0.11
USD 250,000	Goldentree Loan Management US CLO 5 6.358% 20/10/2032	244,777	0.03
USD 290,949	Goldentree Loan Opportunities XI 5.865% 18/1/2031	289,112	0.03
USD 1,300,000	GoldentTree Loan Management US CLO 1 5.938% 20/10/2034	1,277,485	0.14
USD 390,000	Grupo Aval 4.375% 4/2/2030	293,276	0.03
USD 507,992	Madison Park Funding XIII 5.748% 19/4/2030	504,985	0.06
USD 1,000,000	Madison Park Funding XIII 6.298% 19/4/2030	994,524	0.11
USD 637,497	Madison Park Funding XXVI 6.002% 29/7/2030	633,679	0.07
USD 246,574	Milos CLO 5.878% 20/10/2030	244,887	0.03

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	Neuberger Berman Loan Advisers CLO 27 6.192% 15/1/2030	986,052	0.11
USD 500,000	Neuberger Berman Loan Advisers CLO 29 5.928% 19/10/2031	495,972	0.06
USD 830,000	Neuberger Berman Loan Advisers CLO 29 6.498% 19/10/2031	819,194	0.09
USD 750,000	Neuberger Berman Loan Advisers CLO 33 5.872% 16/10/2033	740,514	0.08
USD 700,000	Neuberger Berman Loan Advisers CLO 33 6.392% 16/10/2033	686,322	0.08
USD 1,000,000	Neuberger Berman Loan Advisers CLO 37 6.258% 20/7/2031	985,203	0.11
USD 1,000,000	OCP CLO 2020-18 5.898% 20/7/2032	988,788	0.11
USD 500,000	Octagon Investment Partners XVII 5.818% 25/1/2031	496,331	0.06
USD 229,635	OZLM Funding IV 6.065% 22/10/2030	228,076	0.02
USD 650,000	OZLM VI 6.542% 17/4/2031	629,121	0.07
USD 500,000	OZLM XX 6.458% 20/4/2031	484,850	0.05
USD 500,000	Palmer Square CLO 2018-2 5.892% 16/7/2031	496,127	0.06
USD 250,000	Palmer Square CLO 2018-2 6.442% 16/7/2031	246,190	0.03
USD 250,000	Palmer Square CLO 2020-3 6.464% 15/11/2031	246,508	0.03
USD 1,100,000	Pikes Peak CLO 8 5.978% 20/7/2034	1,080,813	0.12
USD 1,722,000	Regata XII Funding 5.892% 15/10/2032	1,700,500	0.19
USD 415,000	Regatta XXI Funding 6.508% 20/10/2034	411,935	0.05
USD 277,863	Rockford Tower CLO 2017-3 5.998% 20/10/2030	276,301	0.03
USD 200,000	Ronshine China 7.35% 15/12/2023	19,500	0.00
USD 1,000,000	RR 3 5.882% 15/1/2030	993,679	0.11
USD 1,005,000	RR 4 6.342% 15/4/2030	986,265	0.11
GBP 100,000	Trafford Centre Finance 4.832% 28/7/2035	93,470	0.01
USD 236,019	Venture XXVI CLO 5.908% 20/1/2029	233,988	0.03
		55,181,028	6.19
	China		
CNY 16,000,000	China Government Bond 1.99% 9/4/2025	2,282,154	0.26
CNY 46,800,000	China Government Bond 2.18% 25/8/2025	6,682,015	0.75
CNY 22,200,000	China Government Bond 2.28% 17/3/2024	3,198,887	0.36
CNY 10,000,000	China Government Bond 2.47% 2/9/2024	1,442,203	0.16
CNY 10,000,000	China Government Bond 2.68% 21/5/2030	1,423,193	0.16
CNY 42,600,000	China Government Bond 2.69% 12/8/2026	6,144,073	0.69
CNY 2,300,000	China Government Bond 2.69% 15/8/2032	325,211	0.04
CNY 15,000,000	China Government Bond 2.74% 4/8/2026	2,167,513	0.24
CNY 23,200,000	China Government Bond 2.75% 17/2/2032	3,302,616	0.37
CNY 37,000,000	China Government Bond 2.8% 24/3/2029	5,323,869	0.60
CNY 23,000,000	China Government Bond 3.01% 13/5/2028	3,360,015	0.38
CNY 5,800,000	China Government Bond 3.53% 18/10/2051	868,148	0.10
CNY 18,800,000	China Government Bond 3.72% 12/4/2051	2,904,601	0.32
		39,424,498	4.43
	Colombia		
USD 218,000	Colombia Government International Bond 8% 20/4/2033	215,207	0.02
USD 204,000	Ecopetrol 4.125% 16/1/2025	195,613	0.02
USD 42,000	Ecopetrol 5.875% 18/9/2023	41,853	0.00
USD 946,000	Ecopetrol 6.875% 29/4/2030	843,123	0.10
		1,295,796	0.14
	Czech Republic		
CZK 27,500,000	Czech Republic Government Bond 5% 30/9/2030	1,243,455	0.14
	Denmark		
DKK 5,160,000	Denmark Government Bond 0.5% 15/11/2029	631,461	0.07
DKK 6,000,000	Denmark Government Bond 1.75% 15/11/2025	828,793	0.10
DKK 4,210,000	Denmark Government Bond 4.5% 15/11/2039	726,420	0.08
		2,186,674	0.25
	Dominican Republic		
USD 150,000	Dominican Republic International Bond 7.05% 3/2/2031	150,258	0.02
	Egypt		
USD 200,000	Egypt Government International Bond 7.5% 16/2/2061	118,500	0.01
	Finland		
EUR 290,000	Finland Government Bond 0% 15/9/2023	303,329	0.03
EUR 810,000	Finland Government Bond 0% 15/9/2030	679,941	0.08
EUR 510,000	Finland Government Bond 0.125% 15/4/2036	358,407	0.04
EUR 140,000	Finland Government Bond 0.125% 15/4/2052*	64,195	0.01
EUR 200,000	Finland Government Bond 0.25% 15/9/2040	125,798	0.01
EUR 570,000	Finland Government Bond 0.5% 15/4/2026*	560,712	0.06
EUR 770,000	Finland Government Bond 0.5% 15/9/2028	709,033	0.08
EUR 140,000	Finland Government Bond 0.5% 15/9/2029	125,821	0.02

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 290,000	Finland Government Bond 0.5% 15/4/2043	182,783	0.02
EUR 100,000	Finland Government Bond 0.75% 15/4/2031	88,020	0.01
EUR 390,000	Finland Government Bond 2% 15/4/2024*	409,292	0.05
EUR 30,000	Finland Government Bond 2.625% 4/7/2042	28,843	0.00
		3,636,174	0.41
	France		
EUR 12,304	FCT Noria 2018-1 3.514% 25/6/2038	12,986	0.00
EUR 12,304	FCT Noria 2018-1 4.664% 25/6/2038	12,843	0.00
EUR 74,098	FCT Noria 2021 3.903% 25/10/2049	76,301	0.01
EUR 720,000	French Republic Government Bond OAT 0% 25/2/2025	718,690	0.08
EUR 5,023,000	French Republic Government Bond OAT 0% 25/3/2025*	5,002,031	0.56
EUR 2,740,000	French Republic Government Bond OAT 0% 25/2/2026	2,655,546	0.30
EUR 10,875,000	French Republic Government Bond OAT 0% 25/2/2027*	10,251,376	1.15
EUR 610,000	French Republic Government Bond OAT 0% 25/11/2031	497,935	0.06
EUR 6,050,000	French Republic Government Bond OAT 0.5% 25/5/2025	6,064,469	0.68
EUR 1,640,000	French Republic Government Bond OAT 0.5% 25/5/2040	1,083,145	0.12
EUR 5,819,000	French Republic Government Bond OAT 0.5% 25/6/2044*	3,481,504	0.39
EUR 1,540,000	French Republic Government Bond OAT 0.75% 25/2/2028	1,462,292	0.16
EUR 150,000	French Republic Government Bond OAT 0.75% 25/5/2052	81,920	0.01
EUR 2,434,000	French Republic Government Bond OAT 0.75% 25/5/2053	1,302,166	0.15
EUR 3,556,000	French Republic Government Bond OAT 1% 25/11/2025*	3,573,389	0.40
EUR 2,590,000	French Republic Government Bond OAT 1% 25/5/2027	2,530,649	0.28
EUR 30,000	French Republic Government Bond OAT 1.25% 25/5/2036	24,783	0.00
EUR 2,453,382	French Republic Government Bond OAT 1.5% 25/5/2050	1,729,953	0.20
EUR 1,500,000	French Republic Government Bond OAT 1.75% 25/6/2039	1,274,691	0.14
EUR 354,000	French Republic Government Bond OAT 1.75% 25/5/2066	241,166	0.03
EUR 1,670,000	French Republic Government Bond OAT 2% 25/5/2048	1,349,788	0.15
EUR 140,000	French Republic Government Bond OAT 2.5% 25/5/2043	127,377	0.02
EUR 105,000	French Republic Government Bond OAT 3.25% 25/5/2045	107,888	0.01
EUR 525,000	French Republic Government Bond OAT 4% 25/10/2038	595,354	0.07
EUR 140,000	French Republic Government Bond OAT 4.5% 25/4/2041	169,062	0.02
EUR 246,000	French Republic Government Bond OAT 4.75% 25/4/2035	298,448	0.03
		44,725,752	5.02
	Germany		
EUR 22,150,000	Bundesobligation 0% 10/10/2025*	21,853,606	2.45
EUR 640,000	Bundesobligation 0% 10/4/2026*	622,375	0.07
EUR 940,000	Bundesobligation 0% 16/4/2027*	890,540	0.10
EUR 900,000	Bundesobligation 1.3% 15/10/2027*	897,218	0.10
EUR 69,600,000	Bundesobligation 1.3% 15/10/2027*	69,501,052	7.80
EUR 3,261,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031	2,782,571	0.31
EUR 4,271,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/5/2036*	3,163,000	0.36
EUR 2,450,000	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053*	2,166,406	0.24
EUR 4,409,000	Bundesrepublik Deutschland Bundesanleihe 4% 4/1/2037*	5,355,098	0.60
EUR 1,074,000	Bundesrepublik Deutschland Bundesanleihe 4.75% 4/7/2034*	1,369,742	0.16
EUR 100,000	FCT Autonoria DE 2023 0% 26/1/2043	106,503	0.01
		108,708,111	12.20
	Greece		
EUR 270,000	Hellenic Republic Government Bond 0% 12/2/2026	257,277	0.03
EUR 40,000	Hellenic Republic Government Bond 1.75% 18/6/2032	34,100	0.00
EUR 161,000	Hellenic Republic Government Bond 4.25% 15/6/2033	169,373	0.02
		460,750	0.05
	Hong Kong		
USD 400,000	Yango Justice International 7.5% 15/4/2024	13,000	0.00
USD 200,000	Yango Justice International 8.25% 25/11/2023	6,500	0.00
		19,500	0.00
	Indonesia		
USD 200,000	Freeport Indonesia 4.763% 14/4/2027	192,523	0.02
IDR 13,723,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	874,407	0.10
IDR 12,529,000,000	Indonesia Treasury Bond 7% 15/2/2033	828,746	0.09
IDR 7,403,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	485,872	0.05
IDR 6,808,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	492,785	0.06
		2,874,333	0.32
	International		
EUR 11,500,000	European Investment Bank 4.5% 15/10/2025	12,566,096	1.41
EUR 9,000,000	European Union 2% 4/10/2027*	9,045,039	1.02

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 683,200	European Union 3% 4/3/2053	652,645	0.07
EUR 838,000	European Union 3.375% 4/11/2042	864,266	0.10
		23,128,046	2.60
	Ireland		
USD 243,000	ASG Finance Designated Activity 7.875% 3/12/2024	236,925	0.03
EUR 145,000	Avoca CLO XXII 3.588% 15/4/2035	145,025	0.02
EUR 182,000	CVC Cordatus Loan Fund IV 3.967% 22/2/2034	182,637	0.02
EUR 250,000	CVC Cordatus Loan Fund V 3.893% 21/7/2030	258,305	0.03
EUR 100,000	Henley CLO IV 3.799% 25/4/2034	100,701	0.01
EUR 250,000	Invesco Euro CLO IV 3.988% 15/4/2033	253,441	0.03
EUR 2,365,000	Ireland Government Bond 1.1% 15/5/2029	2,237,681	0.25
EUR 417,000	Ireland Government Bond 1.5% 15/5/2050	292,458	0.03
EUR 470,000	Ireland Government Bond 1.7% 15/5/2037	405,602	0.05
EUR 386,000	Ireland Government Bond 3% 18/10/2043	386,489	0.04
EUR 144,333	Last Mile Logistics Pan Euro Finance 4.082% 17/8/2033	142,474	0.02
EUR 151,968	Last Mile PE 2021 3.882% 17/8/2031	152,728	0.02
EUR 136,971	Last Mile PE 2021 4.282% 17/8/2031	135,435	0.02
EUR 200,000	LT Autorahoitus III 5.156% 17/12/2032	217,973	0.02
EUR 269,055	Pearl Finance 2020 4.582% 17/11/2032	275,631	0.03
EUR 212,412	Pearl Finance 2020 5.182% 17/11/2032	218,262	0.02
EUR 97,000	River Green Finance 2020 3.443% 22/1/2032	98,108	0.01
EUR 591,000	RRE 5 Loan Management 4.038% 15/1/2037	594,331	0.07
GBP 451,656	Taurus 2019-2 UK 5.865% 17/11/2029	540,086	0.06
GBP 389,851	Taurus 2019-2 UK 6.165% 17/11/2029	462,751	0.05
GBP 99,271	Taurus 2021-1 UK 5.595% 17/5/2031	112,644	0.01
GBP 98,566	Taurus 2021-4 UK 6.045% 17/8/2031	110,936	0.01
EUR 113,000	Voya Euro CLO III 3.938% 15/4/2033	115,123	0.01
EUR 684,000	Voya Euro CLO IV 4.038% 15/10/2034	693,645	0.08
		8,369,391	0.94
	Isle of Man		
USD 200,000	AngloGold Ashanti 3.75% 1/10/2030	170,857	0.02
	Israel		
ILS 7,750,000	Israel Government Bond - Fixed 1% 31/3/2030	1,747,415	0.20
	Italy		
EUR 200,515	Cassia 2022-1 6.154% 22/5/2034	193,026	0.02
EUR 4,600,000	Italy Buoni Poliennali Del Tesoro 0% 1/4/2026	4,353,816	0.49
EUR 5,020,000	Italy Buoni Poliennali Del Tesoro 0% 1/8/2026	4,695,608	0.53
EUR 3,770,000	Italy Buoni Poliennali Del Tesoro 0.35% 1/2/2025	3,764,011	0.42
EUR 1,670,000	Italy Buoni Poliennali Del Tesoro 0.6% 1/8/2031*	1,323,190	0.15
EUR 290,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/8/2030	245,699	0.03
EUR 1,390,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/3/2037*	937,318	0.11
EUR 2,560,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	2,441,981	0.27
EUR 520,000	Italy Buoni Poliennali Del Tesoro 1.35% 1/4/2030	459,549	0.05
EUR 5,590,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	3,434,772	0.39
EUR 6,290,000	Italy Buoni Poliennali Del Tesoro 1.85% 1/7/2025	6,419,704	0.72
EUR 1,381,000	Italy Buoni Poliennali Del Tesoro 2.15% 1/3/2072*	820,223	0.09
EUR 1,030,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050*	739,241	0.08
EUR 2,680,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	2,700,446	0.30
EUR 720,000	Italy Buoni Poliennali Del Tesoro 2.8% 1/12/2028	719,920	0.08
EUR 640,000	Italy Buoni Poliennali Del Tesoro 3% 1/8/2029	639,235	0.07
EUR 1,610,000	Italy Buoni Poliennali Del Tesoro 3.25% 1/3/2038	1,451,119	0.16
EUR 470,000	Italy Buoni Poliennali Del Tesoro 3.45% 1/3/2048	415,651	0.05
EUR 595,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	555,214	0.06
		36,309,723	4.07
	Jamaica		
USD 41,183	Digicel International Finance /Digicel international 8% 31/12/2026	18,437	0.00
USD 103,163	Digicel International Finance /Digicel international 8.75% 25/5/2024	89,821	0.01
USD 62,757	Digicel International Finance /Digicel international 13% 31/12/2025	31,861	0.01
		140,119	0.02
	Japan		
JPY 417,200,000	Japan Government Five Year Bond 0.005% 20/3/2027	3,040,300	0.34
JPY 78,400,000	Japan Government Forty Year Bond 0.5% 20/3/2059	429,297	0.05

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The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
JPY 334,000,000	Japan Government Forty Year Bond 0.5% 20/3/2060	1,828,503	0.21
JPY 447,050,000	Japan Government Forty Year Bond 0.7% 20/3/2061	2,616,989	0.29
JPY 491,250,000	Japan Government Forty Year Bond 1% 20/3/2062	3,138,781	0.35
JPY 54,050,000	Japan Government Ten Year Bond 0.1% 20/12/2028	391,009	0.04
JPY 77,300,000	Japan Government Ten Year Bond 0.1% 20/6/2029	556,567	0.06
JPY 216,350,000	Japan Government Ten Year Bond 0.1% 20/9/2029	1,555,561	0.18
JPY 58,000,000	Japan Government Ten Year Bond 0.1% 20/12/2029	416,155	0.05
JPY 265,450,000	Japan Government Thirty Year Bond 0.4% 20/6/2049	1,531,998	0.17
JPY 351,400,000	Japan Government Thirty Year Bond 0.4% 20/12/2049	2,017,341	0.23
JPY 161,400,000	Japan Government Thirty Year Bond 0.4% 20/3/2050	924,189	0.10
JPY 5,400,000	Japan Government Thirty Year Bond 0.6% 20/6/2050	32,609	0.00
JPY 236,600,000	Japan Government Thirty Year Bond 0.7% 20/12/2050	1,462,160	0.16
JPY 53,150,000	Japan Government Thirty Year Bond 0.8% 20/3/2047	349,611	0.04
JPY 50,000,000	Japan Government Thirty Year Bond 0.8% 20/12/2047	326,034	0.04
JPY 7,400,000	Japan Government Thirty Year Bond 0.8% 20/3/2048	48,172	0.01
JPY 21,450,000	Japan Government Thirty Year Bond 0.9% 20/9/2048	142,380	0.02
JPY 1,914,050,000	Japan Government Thirty Year Bond 1% 20/3/2052	12,763,136	1.43
JPY 828,100,000	Japan Government Twenty Year Bond 0.3% 20/12/2039	5,339,848	0.60
JPY 516,450,000	Japan Government Twenty Year Bond 0.4% 20/3/2039	3,430,995	0.39
JPY 1,159,300,000	Japan Government Twenty Year Bond 0.4% 20/3/2040	7,584,805	0.85
JPY 160,800,000	Japan Government Twenty Year Bond 0.5% 20/3/2038	1,103,533	0.12
JPY 260,000,000	Japan Government Twenty Year Bond 0.5% 20/6/2038	1,775,515	0.20
JPY 102,000,000	Japan Government Twenty Year Bond 0.6% 20/12/2036	721,344	0.08
JPY 12,550,000	Japan Government Twenty Year Bond 0.7% 20/3/2037	89,797	0.01
JPY 477,000,000	Japan Government Twenty Year Bond 0.7% 20/9/2038	3,343,749	0.38
JPY 76,550,000	Japan Government Twenty Year Bond 1% 20/12/2035	575,030	0.06
JPY 106,350,000	Japan Government Twenty Year Bond 1.2% 20/12/2034	820,415	0.09
JPY 10,000,000	Japan Government Twenty Year Bond 1.8% 20/9/2030	80,414	0.01
JPY 45,150,000	Japan Government Twenty Year Bond 2.1% 20/3/2030	369,236	0.04
JPY 2,690,250,000	Japan Treasury Discount Bill 0% 10/4/2023	19,699,272	2.21
JPY 5,472,250,000	Japan Treasury Discount Bill 0% 15/5/2023	40,076,930	4.50
		118,581,675	13.31
	Jersey		
USD 1,500,000	AGL CLO 20 7.589% 20/7/2035	1,492,597	0.17
	Luxembourg		
USD 72,000	Atento Luxco 1 8% 10/2/2026	23,112	0.00
USD 32,000	Atento Luxco 1 8% 10/2/2026	10,272	0.00
EUR 147,000	BL Consumer Credit 2021 4.053% 25/9/2038	151,632	0.02
EUR 191,000	BL Consumer Credit 2021 5.253% 25/9/2038	193,955	0.02
USD 293,000	EIG Pearl 4.387% 30/11/2046*	224,035	0.02
EUR 102,290	Germany Compartment Consumer 2020-1 4.125% 14/11/2034	107,280	0.01
EUR 51,145	Germany Compartment Consumer 2020-1 4.875% 14/11/2034	53,410	0.01
USD 169,000	Gol Finance 7% 31/1/2025	76,219	0.01
USD 200,000	Kenbourne Invest 4.7% 22/1/2028*	140,077	0.02
USD 217,000	Kenbourne Invest 6.875% 26/11/2024	196,584	0.02
USD 193,250	MC Brazil Downstream Trading 7.25% 30/6/2031	159,307	0.02
USD 250,000	Simpar Europe 5.2% 26/1/2031	176,139	0.02
		1,512,022	0.17
	Malaysia		
MYR 10,000	Malaysia Government Bond 4.254% 31/5/2035	225,628	0.02
MYR 41,100	Malaysia Government Bond 4.696% 15/10/2042	975,872	0.11
MYR 9,500	Malaysia Government Bond 4.921% 6/7/2048	227,578	0.02
MYR 30,000	Malaysia Government Investment Issue 4.07% 30/9/2026	680,560	0.08
MYR 49,800	Malaysia Government Investment Issue 4.245% 30/9/2030	1,138,053	0.13
		3,247,691	0.36
	Mexico		
USD 200,000	Axtel 6.375% 14/11/2024	182,453	0.02
USD 200,000	Banco Mercantil del Norte 5.875% 24/1/2172	179,187	0.02
USD 200,000	Banco Mercantil del Norte 6.625% 24/1/2172	173,190	0.02
USD 200,000	Braskem Idesa SAPI 6.99% 20/2/2032	143,500	0.01
USD 74,000	Grupo Televisa SAB 6.625% 15/1/2040	76,754	0.01
USD 200,000	Industrias Penoles 4.75% 6/8/2050	163,041	0.02
USD 200,000	Metalsa S A P I De 3.75% 4/5/2031	153,834	0.02
MXN 248,000	Mexican Bonos 5.75% 5/3/2026	1,193,263	0.13
MXN 273,000	Mexican Bonos 7.5% 3/6/2027	1,370,376	0.15

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The notes on pages 986 to 999 form an integral part of these financial statements.

NM0423U-2875152-576/1102

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
MXN 540,000	Mexican Bonos 7.5% 26/5/2033	2,597,623	0.29
MXN 340,169	Mexican Bonos 7.75% 29/5/2031	1,693,008	0.19
MXN 150,000	Mexican Bonos 8% 5/9/2024	779,786	0.09
MXN 553,785	Mexican Bonos 8.5% 31/5/2029	2,889,770	0.33
MXN 263,904	Mexican Bonos 8.5% 18/11/2038	1,345,191	0.15
MXN 120,000	Mexican Bonos 10% 5/12/2024	642,860	0.07
USD 200,000	Mexico Government International Bond 4.28% 14/8/2041	159,555	0.02
USD 200,000	Mexico Government International Bond 4.875% 19/5/2033	185,500	0.02
USD 200,000	Minera Mexico de 4.5% 26/1/2050	151,388	0.02
USD 200,000	Nemak 3.625% 28/6/2031	151,147	0.02
		14,231,426	1.60
	Netherlands		
USD 263,000	Braskem Netherlands Finance 8.5% 23/1/2081	264,982	0.03
EUR 100,000	Domi 2023-1 0% 15/2/2055	105,801	0.01
EUR 125,000	Dutch Property Finance 2020-2 3.818% 28/1/2058	130,798	0.02
EUR 100,000	Jubilee Place 3.928% 17/1/2059	101,435	0.01
EUR 1,260,000	Netherlands Government Bond 0% 15/1/2026	1,228,654	0.14
EUR 1,270,000	Netherlands Government Bond 0% 15/7/2030	1,092,680	0.12
EUR 1,411,000	Netherlands Government Bond 0% 15/7/2031	1,178,797	0.13
EUR 1,072,000	Netherlands Government Bond 0% 15/1/2052*	519,859	0.06
EUR 350,000	Netherlands Government Bond 0.25% 15/7/2025	348,046	0.04
EUR 680,000	Netherlands Government Bond 0.25% 15/7/2029*	611,575	0.07
EUR 1,509,000	Netherlands Government Bond 0.5% 15/7/2026	1,474,401	0.17
EUR 1,550,000	Netherlands Government Bond 0.5% 15/1/2040	1,106,626	0.12
EUR 840,000	Netherlands Government Bond 0.75% 15/7/2028	796,696	0.09
EUR 160,000	Netherlands Government Bond 2.5% 15/1/2033	162,916	0.02
EUR 555,000	Netherlands Government Bond 2.75% 15/1/2047	573,342	0.06
EUR 280,000	Netherlands Government Bond 3.75% 15/1/2042	328,176	0.04
EUR 385,000	Netherlands Government Bond 4% 15/1/2037	452,620	0.05
EUR 520,000	Netherlands Government Bond 5.5% 15/1/2028	614,909	0.07
USD 122,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	95,964	0.01
USD 1,791,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	1,401,771	0.16
		12,590,048	1.42
	New Zealand		
NZD 2,390,000	New Zealand Government Bond 0.5% 15/5/2026	1,293,741	0.14
NZD 520,000	New Zealand Government Bond 2% 15/5/2032	260,322	0.03
		1,554,063	0.17
	Norway		
NOK 4,400,000	Norway Government Bond 1.375% 19/8/2030	367,823	0.04
NOK 7,000,000	Norway Government Bond 1.5% 19/2/2026	639,171	0.07
		1,006,994	0.11
	Paraguay		
USD 200,000	Frigorifico Concepcion 7.7% 21/7/2028	148,156	0.02
	Peru		
USD 200,000	InRetail Consumer 3.25% 22/3/2028	169,099	0.02
	Poland		
PLN 3,460,000	Republic of Poland Government Bond 1.75% 25/4/2032	533,394	0.06
PLN 3,420,000	Republic of Poland Government Bond 2.25% 25/10/2024	725,650	0.08
PLN 5,940,000	Republic of Poland Government Bond 2.5% 25/7/2027	1,149,019	0.13
PLN 3,615,000	Republic of Poland Government Bond 4% 25/10/2023	807,395	0.09
EUR 200,000	Republic of Poland Government International Bond 3.875% 14/2/2033	205,650	0.03
EUR 200,000	Republic of Poland Government International Bond 4.25% 14/2/2043	205,050	0.02
		3,626,158	0.41
	Portugal		
EUR 44,194	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	46,111	0.00
	Romania		
EUR 199,000	Romanian Government International Bond 2.125% 7/3/2028	179,215	0.02
	Saudi Arabia		
USD 373,000	Saudi Government International Bond 3.45% 2/2/2061	258,268	0.03
	Singapore		
USD 186,000	Continuum Energy Levanter 4.5% 9/2/2027	164,145	0.02
SGD 1,890,000	Singapore Government Bond 2.125% 1/6/2026	1,338,811	0.15
SGD 290,000	Singapore Government Bond 2.375% 1/7/2039	190,939	0.02
SGD 170,000	Singapore Government Bond 2.75% 1/4/2042	120,217	0.01
SGD 840,000	Singapore Government Bond 2.75% 1/3/2046	598,563	0.07
SGD 1,140,000	Singapore Government Bond 2.875% 1/9/2030	817,733	0.09
		3,230,408	0.36

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	South Africa		
ZAR 8,704,344	Republic of South Africa Government Bond 8% 31/1/2030	425,802	0.05
ZAR 10,898,431	Republic of South Africa Government Bond 9% 31/1/2040	483,597	0.05
		909,399	0.10
	Spain		
EUR 80,426	Autonoria Spain 2021 FT 3.953% 31/1/2039	82,223	0.01
EUR 80,426	Autonoria Spain 2021 FT 5.053% 31/1/2039	81,730	0.01
EUR 80,426	Autonoria Spain 2021 FT 6.303% 31/1/2039	80,929	0.01
EUR 100,000	Autonoria Spain 2022 FT 9.403% 29/1/2040	107,313	0.01
EUR 47,788	FT Santander Consumer Spain Auto 2020-1 3.997% 21/3/2033	49,179	0.00
EUR 1,120,000	Spain Government Bond 0% 31/1/2027	1,045,820	0.12
EUR 2,296,000	Spain Government Bond 0.85% 30/7/2037	1,626,452	0.18
EUR 1,850,000	Spain Government Bond 1% 31/10/2050*	1,002,090	0.11
EUR 2,230,000	Spain Government Bond 1.2% 31/10/2040	1,541,283	0.17
EUR 530,000	Spain Government Bond 1.4% 30/7/2028	509,359	0.06
EUR 540,000	Spain Government Bond 1.45% 31/10/2071	262,174	0.03
EUR 17,200,000	Spain Government Bond 2.55% 31/10/2032	16,723,847	1.88
EUR 370,000	Spain Government Bond 2.7% 31/10/2048	312,897	0.03
EUR 534,000	Spain Government Bond 3.45% 30/7/2066	492,665	0.06
EUR 64,000	Spain Government Bond 4.9% 30/7/2040	75,758	0.01
EUR 705,000	Spain Government Bond 5.15% 31/10/2044	875,932	0.10
		24,869,651	2.79
	Sweden		
SEK 200,000	Sweden Government Bond 0.75% 12/5/2028	17,295	0.00
SEK 4,450,000	Sweden Government Bond 0.75% 12/11/2029	374,932	0.04
SEK 8,000,000	Sweden Government Bond 1% 12/11/2026	715,306	0.08
SEK 1,500,000	Sweden Government Bond 3.5% 30/3/2039	158,278	0.02
		1,265,811	0.14
	Thailand		
USD 200,000	Bangkok Bank Hong Kong 5% 23/3/2171	189,997	0.02
	Turkey		
USD 257,000	Turkey Government International Bond 4.875% 16/4/2043	164,801	0.02
	United Arab Emirates		
USD 211,000	Emirates NBD Bank 6.125% 20/9/2171	210,112	0.02
	United Kingdom		
USD 572,150	Avianca Midco 2 9% 1/12/2028	475,242	0.06
GBP 165,000	Azure Finance NO 2 6.933% 20/7/2030	201,365	0.02
GBP 115,000	Canada Square Funding 6 5.267% 17/1/2059	132,270	0.02
GBP 130,000	Canada Square Funding 6 5.667% 17/1/2059	145,325	0.02
EUR 200,000	Channel Link Enterprises Finance 2.706% 30/6/2050	189,381	0.02
GBP 115,000	CMF 2020-1 4.933% 16/1/2057	138,573	0.02
GBP 100,000	CMF 2020-1 5.183% 16/1/2057	119,589	0.01
GBP 200,000	Dowson 2021-2 5.533% 20/10/2028	238,483	0.03
GBP 232,000	Finsbury Square 4.854% 16/12/2067	269,373	0.03
GBP 100,000	Funding V 5.633% 15/10/2025	118,962	0.01
GBP 100,000	Funding VI 7.033% 15/7/2026	123,023	0.02
GBP 87,729	Greene King Finance 4.064% 15/3/2035	90,458	0.01
GBP 181,000	Harben Finance 4.855% 28/9/2055	207,434	0.02
GBP 179,000	Harben Finance 5.205% 28/9/2055	194,560	0.02
GBP 100,000	Hops Hill No2 6.183% 27/11/2054	121,542	0.01
GBP 100,000	Hops Hill No2 6.783% 27/11/2054	120,025	0.01
GBP 140,000	Lanebrook Mortgage Transaction 2020-1 5.814% 12/6/2057	168,001	0.02
GBP 100,000	Mortimer BTL 2021-1 5.11% 23/6/2053	116,461	0.01
GBP 100,000	Newday Funding Master Issuer - Series 2022-2 8.933% 15/7/2030	122,466	0.01
EUR 27,967	Paragon Mortgages No 12 3.134% 15/11/2038	27,044	0.00
GBP 100,000	Paragon Mortgages No 25 5.015% 15/5/2050	121,438	0.01
GBP 100,000	Paragon Mortgages No 25 5.365% 15/5/2050	121,004	0.01
GBP 267,462	Parkmore Point RMBS 2022-1 5.362% 25/7/2045	320,163	0.04
GBP 136,000	Polaris 2022-1 5.933% 23/10/2059	154,490	0.02
GBP 298,000	Polaris 2022-1 7.333% 23/10/2059	342,282	0.04
GBP 100,000	Residential Mortgage 32 5.849% 20/6/2070	120,425	0.01
GBP 150,000	Sage AR Funding No 1 6.095% 17/11/2030	169,888	0.02
GBP 100,000	Tower Bridge Funding 2020-1 6.099% 20/9/2063	121,359	0.01
GBP 100,000	Tower Bridge Funding 2020-1 7.099% 20/9/2063	122,613	0.02
GBP 124,000	Tower Bridge Funding 2021-1 5.698% 21/7/2064	149,370	0.02
GBP 106,000	Tower Bridge Funding 2021-1 5.998% 21/7/2064	126,663	0.02

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
GBP 100,000	Tower Bridge Funding 2021-2 5.746% 20/11/2063	113,020	0.01
GBP 100,000	Tower Bridge Funding 2022-1 4.899% 20/12/2063	114,638	0.01
GBP 305,000	Turbo Finance 9 5.583% 20/8/2028	370,349	0.04
GBP 115,000	Twin Bridges 2020-1 5.814% 12/12/2054	138,921	0.02
GBP 125,000	Twin Bridges 2020-1 6.564% 12/12/2054	150,888	0.02
GBP 138,000	Twin Bridges 2021-1 5.164% 12/3/2055	161,578	0.02
GBP 100,000	Twin Bridges 2021-1 5.664% 12/3/2055	115,367	0.01
GBP 100,000	Twin Bridges 2022-1 5.264% 1/12/2055	112,589	0.01
GBP 100,000	Twin Bridges 2022-2 5.564% 12/6/2055	119,272	0.01
GBP 250,737	Unique Pub Finance 5.659% 30/6/2027	303,138	0.03
GBP 3,934,000	United Kingdom Gilt 0.125% 30/1/2026*	4,305,169	0.48
GBP 290,000	United Kingdom Gilt 0.25% 31/7/2031*	262,855	0.03
GBP 5,000	United Kingdom Gilt 0.375% 22/10/2030*	4,715	0.00
GBP 1,635,000	United Kingdom Gilt 0.5% 22/10/2061*	650,316	0.07
GBP 1,390,000	United Kingdom Gilt 0.625% 7/6/2025	1,574,473	0.18
GBP 5,800,000	United Kingdom Gilt 0.875% 31/7/2033	5,235,335	0.59
GBP 190,000	United Kingdom Gilt 1% 22/4/2024*	222,707	0.02
GBP 544,000	United Kingdom Gilt 1% 31/1/2032	520,705	0.06
GBP 1,750,000	United Kingdom Gilt 1.125% 22/10/2073	860,362	0.10
GBP 3,310,000	United Kingdom Gilt 1.25% 22/7/2027*	3,609,518	0.41
GBP 3,290,000	United Kingdom Gilt 1.25% 22/10/2041	2,481,006	0.28
GBP 3,280,000	United Kingdom Gilt 1.25% 31/7/2051*	2,062,505	0.23
GBP 2,010,000	United Kingdom Gilt 1.5% 31/7/2053	1,333,646	0.15
GBP 1,620,000	United Kingdom Gilt 1.625% 22/10/2054	1,105,409	0.12
GBP 139,000	United Kingdom Gilt 1.75% 7/9/2037	125,279	0.01
GBP 865,000	United Kingdom Gilt 1.75% 22/1/2049*	647,523	0.07
GBP 360,000	United Kingdom Gilt 1.75% 22/7/2057	252,009	0.03
GBP 960,000	United Kingdom Gilt 2% 7/9/2025*	1,115,520	0.13
GBP 4,310,000	United Kingdom Gilt 2.75% 7/9/2024*	5,131,692	0.58
GBP 675,000	United Kingdom Gilt 3.25% 22/1/2044	708,569	0.08
GBP 1,616,500	United Kingdom Gilt 3.5% 22/1/2045	1,757,232	0.20
GBP 20,000	United Kingdom Gilt 3.5% 22/7/2068	21,967	0.00
GBP 289,000	United Kingdom Gilt 4.25% 7/12/2040	352,826	0.04
GBP 36,000	United Kingdom Gilt 4.25% 7/12/2055	44,688	0.00
GBP 67,000	United Kingdom Gilt 4.5% 7/12/2042	84,451	0.01
		41,359,509	4.64
	United States		
USD 330,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	294,130	0.03
USD 500,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	452,964	0.05
USD 230,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	171,334	0.02
USD 415,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	351,043	0.04
USD 360,000	280 Park Avenue 2017-280P Mortgage Trust 6.117% 15/9/2034	338,396	0.04
USD 1,450,000	Aon 2.8% 15/5/2030	1,235,607	0.14
USD 730,000	AREIT 2022-CRE7 6.806% 17/6/2039	721,948	0.08
USD 340,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	283,051	0.03
USD 450,613	BAMLL Commercial Mortgage Trust 2018-DSNY 6.288% 15/9/2034	437,619	0.05
USD 662,106	Bayview Commercial Asset Trust 2006-1 5.022% 25/4/2036	601,317	0.07
USD 470,000	BBCMS 2017-DELC Mortgage Trust 5.743% 15/8/2036	466,450	0.05
USD 410,000	BDS 2022-FL12 6.7% 19/8/2038	407,240	0.05
USD 408,000	Benchmark 2018-B2 Mortgage Trust 4.271% 15/2/2051	352,843	0.04
USD 264,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	239,232	0.03
USD 795,000	Benchmark 2018-B4 Mortgage Trust 4.121% 15/7/2051	754,602	0.08
USD 510,000	Broadcom 4% 15/4/2029	460,762	0.05
USD 350,000	BXP Trust 2017-GM 3.425% 13/6/2039	285,314	0.03
USD 320,000	BXP Trust 2017-GM 3.425% 13/6/2039	269,026	0.03
USD 2,597,000	Cameron LNG 2.902% 15/7/2031	2,249,235	0.25
USD 12,000	Citigroup 3.057% 25/1/2033	9,803	0.00
USD 231,530	Citigroup Mortgage Loan Trust 2006-FX1 5.775% 25/10/2036	152,879	0.02
USD 305,304	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	277,032	0.03
USD 440,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	413,468	0.05

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,131,519	COMM 2015-CCRE27 Mortgage Trust 4.338% 10/10/2048	1,038,035	0.12
USD 876,000	Crown Castle 3.3% 1/7/2030	761,705	0.08
USD 201,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.558% 15/11/2048	167,417	0.02
USD 246,804	CWABS Asset-Backed Certificates Trust 2006-25 4.757% 25/6/2037	227,615	0.03
USD 725,761	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4/DE 4.997% 25/8/2047	573,238	0.06
USD 1,290,000	Entergy Louisiana 2.35% 15/6/2032	1,018,586	0.11
USD 4,190,000	Equinix 3.2% 18/11/2029	3,646,182	0.41
USD 625,000	FS Rialto 2022-FL6 Issuer 7.144% 17/8/2037	625,333	0.07
USD 250,010	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	198,139	0.02
USD 1,179,658	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,109,801	0.13
USD 369,515	GSMPS Mortgage Loan Trust 2005-RP1 3.672% 25/1/2035	322,140	0.04
USD 265,579	GSMPS Mortgage Loan Trust 2005-RP3 3.704% 25/9/2035	242,732	0.03
USD 460,000	HMH Trust 2017-NSS 3.062% 5/7/2031	434,316	0.05
USD 3,527,827	IXIS Real Estate Capital Trust 2006-HE2 5.137% 25/8/2036	1,000,901	0.11
USD 580,738	JP Morgan Mortgage Trust 2018-4 3.713% 25/10/2048	475,504	0.05
USD 495,000	JPMBB Commercial Mortgage Trust 2016-C1 4.236% 17/3/2049	414,495	0.05
USD 5,000	JPMorgan Chase 2.069% 1/6/2029	4,208	0.00
USD 441,000	KLA 4.65% 15/7/2032	427,739	0.05
USD 177,799	Mastr Asset Backed Trust 2005-WF1 6.342% 25/6/2035	175,082	0.02
USD 864,834	Mastr Asset Backed Trust 2005-WF1 6.477% 25/6/2035	846,405	0.10
USD 547,000	MF1 2022-FL10 7.199% 17/9/2037	547,000	0.06
USD 1,035,000	Moody's 4.25% 8/8/2032	954,770	0.11
USD 49,000	Morgan Stanley 1.794% 13/2/2032	37,133	0.01
USD 119,000	Morgan Stanley 2.943% 21/1/2033	96,876	0.01
USD 306,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.523% 15/10/2048	285,842	0.03
USD 132,260	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	115,700	0.01
USD 923,286	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	843,547	0.09
USD 253,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	195,422	0.02
USD 367,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	322,511	0.04
USD 176,453	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	164,433	0.02
USD 690,000	MSSG Trust 2017-237P 3.397% 13/9/2039	606,062	0.07
USD 132,808	Navient Private Education Refi Loan Trust 2019-D 3.01% 15/12/2059	122,115	0.01
USD 299,826	New Century Home Equity Loan Trust Series 2005-B 5.337% 25/10/2035	291,299	0.03
USD 661,086	Newcastle Mortgage Trust 2007-1 4.847% 25/4/2037	648,555	0.07
USD 621,000	Oncor Electric Delivery 4.55% 15/9/2032	599,219	0.07
USD 1,400,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	1,278,704	0.14
USD 485,764	OneMain Financial Issuance Trust 2020-A 3.84% 14/5/2032	482,925	0.05
USD 100,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	81,996	0.01
USD 100,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	77,861	0.01
USD 425,000	Oracle 6.25% 9/11/2032	440,343	0.05
USD 200,000	Periama 5.95% 19/4/2026	188,698	0.02
USD 1,196,213	RASC Series 2006-EMX9 Trust 5.097% 25/11/2036	957,800	0.11
USD 393,587	Ready Capital Mortgage Financing 2022-FL9 7.072% 25/6/2037	394,827	0.04
USD 4,000,000	RR 1 5.942% 15/7/2035	3,947,000	0.44
USD 200,000	Sasol Financing USA 4.375% 18/9/2026	180,219	0.02
USD 205,000	Sasol Financing USA 5.875% 27/3/2024	202,437	0.02
USD 231,600	Sesac Finance 5.216% 25/7/2049	215,692	0.02
USD 157,799	SLM Private Credit Student Loan Trust 2004-A 5.169% 15/6/2033	153,571	0.02
USD 860,253	SLM Private Credit Student Loan Trust 2006-A 5.059% 15/6/2039	810,926	0.09
USD 256,095	SLM Private Credit Student Loan Trust 2006-B 4.969% 15/12/2039	239,709	0.03
USD 849,954	SLM Private Credit Student Loan Trust 2006-B 5.039% 15/12/2039	797,475	0.09
USD 425,040	SLM Private Credit Student Loan Trust 2007-A 5.009% 16/12/2041	406,854	0.05
USD 680,254	SLM Private Education Loan Trust 2010-C 9.338% 15/10/2041	730,212	0.08
USD 345,000	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	325,424	0.04
USD 191,056	SMB Private Education Loan Trust 2019-A 3.44% 15/7/2036	182,026	0.02
USD 560,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	471,607	0.05
USD 690,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	545,389	0.06
USD 1,419,434	SMB Private Education Loan Trust 2022-B 5.851% 16/2/2055	1,417,180	0.16
USD 1,228,486	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,182,695	0.13

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 352,181	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	338,843	0.04
USD 1,430,000	Southern California Edison 2.75% 1/2/2032	1,178,929	0.13
USD 1,177,000	Southern California Edison 5.95% 1/11/2032	1,220,060	0.14
USD 10,000	State Street 4.164% 4/8/2033	9,129	0.00
USD 610,000	Thermo Fisher Scientific 4.95% 21/11/2032	605,835	0.07
USD 580,000	T-Mobile USA 5.05% 15/7/2033	555,746	0.06
USD 695,050	Tricon American Homes 2019-SFR1 Trust 2.75% 17/3/2038	640,149	0.07
USD 1,850,000	UBS Commercial Mortgage Trust 2017-C2 3.487% 15/8/2050	1,701,669	0.19
USD 34,323,000	United States Treasury Note/Bond 0.25% 30/6/2025*	31,008,015	3.48
USD 10,548,000	United States Treasury Note/Bond 0.5% 30/4/2027	9,023,896	1.01
USD 770,000	United States Treasury Note/Bond 0.875% 30/9/2026	680,036	0.08
USD 6,890,000	United States Treasury Note/Bond 1.125% 15/8/2040*	4,295,619	0.48
USD 5,530,000	United States Treasury Note/Bond 1.25% 30/11/2026	4,931,961	0.55
USD 7,380,000	United States Treasury Note/Bond 1.25% 31/12/2026	6,569,641	0.74
USD 4,960,000	United States Treasury Note/Bond 1.5% 29/2/2024*	4,785,469	0.54
USD 8,489,900	United States Treasury Note/Bond 1.75% 15/8/2041†	5,828,349	0.66
USD 4,870,000	United States Treasury Note/Bond 1.875% 15/2/2041	3,450,091	0.39
USD 1,770,000	United States Treasury Note/Bond 2% 15/11/2041	1,267,762	0.14
USD 728,400	United States Treasury Note/Bond 2% 15/2/2050	486,193	0.05
USD 10,030,000	United States Treasury Note/Bond 2.25% 31/3/2024	9,726,749	1.09
USD 260,000	United States Treasury Note/Bond 2.25% 15/8/2049	184,168	0.02
USD 3,050,000	United States Treasury Note/Bond 2.25% 15/2/2052	2,145,723	0.24
USD 21,200,000	United States Treasury Note/Bond 2.5% 31/3/2027	19,736,289	2.21
USD 9,790,000	United States Treasury Note/Bond 2.75% 31/7/2027*	9,178,890	1.03
USD 20,960,000	United States Treasury Note/Bond 2.75% 15/8/2032*	18,947,513	2.13
USD 908,000	United States Treasury Note/Bond 2.75% 15/11/2047	714,057	0.08
USD 1,398,000	United States Treasury Note/Bond 2.875% 15/5/2032	1,279,361	0.14
USD 688,100	United States Treasury Note/Bond 2.875% 15/11/2046	554,996	0.06
USD 30,000	United States Treasury Note/Bond 2.875% 15/5/2049	24,254	0.00
USD 770,000	United States Treasury Note/Bond 3% 15/5/2045	636,995	0.07
USD 2,360,000	United States Treasury Note/Bond 3% 15/2/2047	1,944,741	0.22
USD 3,760,000	United States Treasury Note/Bond 3% 15/2/2048*	3,100,238	0.35
USD 3,380,000	United States Treasury Note/Bond 3% 15/8/2048	2,789,490	0.31
USD 1,369,000	United States Treasury Note/Bond 3% 15/8/2052	1,136,056	0.13
USD 9,740,000	United States Treasury Note/Bond 3.125% 31/8/2027	9,278,301	1.04
USD 1,670,000	United States Treasury Note/Bond 3.125% 15/5/2048	1,409,878	0.16
USD 770,000	United States Treasury Note/Bond 3.375% 15/11/2048	681,390	0.08
USD 13,650,000	United States Treasury Note/Bond 4.125% 31/1/2025	13,466,045	1.51
USD 6,500,000	United States Treasury Note/Bond 4.5% 15/11/2025	6,484,004	0.73
USD 1,194,000	Verizon Communications 2.1% 22/3/2028	1,030,055	0.12
USD 796,000	Verizon Communications 2.355% 15/3/2032	623,259	0.07
USD 495,000	Verizon Communications 4.329% 21/9/2028	473,501	0.05
USD 643,988	WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust 3.753% 25/9/2046	525,626	0.06
USD 1,153,841	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 3.673% 25/10/2046	974,280	0.11
USD 954,734	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 3.591% 25/6/2047	733,877	0.08
USD 1,225,795	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 3.643% 25/10/2046	1,008,172	0.11
USD 674,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 5.673% 13/12/2031	670,415	0.08
USD 145,433	WinWater Mortgage Loan Trust 2014-1 3.918% 20/6/2044	135,767	0.02
		234,648,404	26.33
Total Bonds		841,727,756	94.46
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		841,727,756	94.46
Total Portfolio		841,727,756	94.47
Other Net Assets		49,318,446	5.53
Total Net Assets (USD)		891,046,202	100.00

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	330,000	USD	233,105	Bank of America	14/3/2023	(10,447)
AUD	200,000	USD	137,513	Goldman Sachs	14/3/2023	(2,568)
BRL	34,511,400	USD	6,640,000	Barclays	15/3/2023	(36,423)
BRL	11,484,369	USD	2,193,232	BNY Mellon	15/3/2023	4,243
BRL	1,375,987	USD	270,000	Goldman Sachs	2/3/2023	(6,005)
BRL	5,776,691	USD	1,120,000	JP Morgan	15/3/2023	(14,660)
BRL	939,137	USD	180,000	JP Morgan	2/3/2023	182
CAD	307,686	USD	230,000	HSBC Bank	14/3/2023	(3,609)
CLP	71,573,400	USD	90,000	Morgan Stanley	14/3/2023	(3,882)
CLP	111,871,200	USD	140,000	Barclays	14/3/2023	(5,395)
CNH	895,000	USD	128,940	JP Morgan	15/3/2023	(49)
CNH	1,790,000	USD	258,254	HSBC Bank	15/3/2023	(471)
CNH	895,000	USD	129,090	Morgan Stanley	15/3/2023	(199)
CNH	6,080,000	USD	886,633	Deutsche Bank	15/3/2023	(11,037)
CNH	2,990,000	USD	442,111	Nomura	15/3/2023	(11,514)
COP	608,405,200	USD	130,000	Barclays	14/3/2023	(3,812)
CZK	33,950,000	USD	1,535,663	UBS	15/3/2023	(357)
CZK	6,837,493	USD	310,000	Morgan Stanley	14/3/2023	(771)
CZK	4,957,676	USD	222,020	Goldman Sachs	2/3/2023	2,365
EUR	2,930,000	USD	3,138,073	Goldman Sachs	15/3/2023	(18,833)
EUR	8,150,000	USD	8,764,543	Bank of America	15/3/2023	(88,157)
EUR	1,120,000	USD	1,202,605	Citigroup	15/3/2023	(10,268)
EUR	4,330,000	USD	4,671,235	Deutsche Bank	15/3/2023	(61,573)
EUR	1,950,917	USD	2,115,222	HSBC Bank	15/3/2023	(38,302)
EUR	2,090,000	USD	2,253,612	State Street	15/3/2023	(28,625)
EUR	4,390,000	USD	4,699,457	JP Morgan	15/3/2023	(25,918)
EUR	692,005	NOK	7,345,000	Bank of America	15/3/2023	24,566
EUR	630,699	NOK	6,695,000	Barclays	15/3/2023	22,320
EUR	711,648	NOK	7,560,000	BNP Paribas	15/3/2023	24,632
EUR	1,040,000	GBP	918,189	State Street	15/3/2023	(7,697)
EUR	1,679,083	USD	1,819,041	Barclays	15/3/2023	(31,511)
EUR	9,840,000	USD	10,707,334	BNP Paribas	15/3/2023	(231,797)
EUR	2,050,000	USD	2,243,973	Morgan Stanley	15/3/2023	(61,568)
EUR	1,815,437	USD	1,979,705	Morgan Stanley	2/3/2023	(48,616)
EUR	120,000	USD	128,788	Morgan Stanley	14/3/2023	(1,046)
EUR	66,885	USD	71,697	BNY Mellon	10/5/2023	(261)
EUR	105,696	HUF	41,000,000	JP Morgan	16/3/2023	(2,503)
EUR	1,864,524	USD	1,979,705	JP Morgan	4/4/2023	7,721
EUR	1,300,000	USD	1,381,795	HSBC Bank	4/4/2023	3,896
GBP	923,544	EUR	1,040,000	State Street	15/3/2023	14,199
GBP	447,041	EUR	507,380	Royal Bank of Canada	2/3/2023	2,961
GBP	10,900,000	USD	13,494,994	HSBC Bank	2/3/2023	(263,484)
GBP	832,282	USD	1,004,269	Barclays	15/3/2023	6,288
GBP	2,347,718	USD	2,822,223	JP Morgan	15/3/2023	28,382
GBP	1,400,000	USD	1,694,990	Morgan Stanley	15/3/2023	4,893
GBP	1,540,000	USD	1,865,510	Goldman Sachs	15/3/2023	4,362
GBP	620,000	USD	741,243	BNY Mellon	15/3/2023	11,562
GBP	447,541	EUR	507,380	Royal Bank of Canada	4/4/2023	2,787
HUF	41,000,000	EUR	103,623	JP Morgan	16/3/2023	4,710
IDR	10,320,000,000	USD	662,187	JP Morgan	15/3/2023	14,339
IDR	3,490,000,000	USD	223,618	BNP Paribas	15/3/2023	5,169
IDR	1,362,798,866	USD	86,791	Barclays	15/3/2023	2,547
IDR	6,995,000,000	USD	448,743	UBS	15/3/2023	9,813
IDR	6,995,000,000	USD	448,743	Citibank	15/3/2023	9,813
IDR	20,526,750,000	USD	1,350,000	HSBC Bank	15/3/2023	(4,373)
IDR	8,153,970,000	USD	538,038	Citibank	17/4/2023	(3,862)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
IDR	17,815,000,000	USD	1,184,539	BNY Mellon	15/3/2023	(16,681)
IDR	1,947,426,000	USD	130,000	Barclays	14/3/2023	(2,335)
IDR	2,693,067,566	USD	177,012	Citigroup	15/3/2023	(469)
INR	13,780,000	USD	164,988	Goldman Sachs	15/3/2023	1,565
INR	42,965,000	USD	526,467	Citibank	17/4/2023	(8,273)
INR	43,870,000	USD	540,191	Barclays	15/3/2023	(9,951)
INR	11,442,900	USD	140,000	Morgan Stanley	14/3/2023	(1,685)
JPY	711,915,982	USD	5,437,246	JP Morgan	15/3/2023	(215,044)
JPY	249,733,335	USD	1,853,312	UBS	15/3/2023	(21,414)
JPY	253,040,000	USD	1,963,608	Deutsche Bank	15/3/2023	(107,454)
JPY	776,587,847	USD	5,980,784	HSBC Bank	15/3/2023	(284,189)
JPY	60,000,000	USD	458,253	BNP Paribas	15/3/2023	(18,128)
JPY	18,370,000	USD	140,747	State Street	15/3/2023	(5,995)
JPY	78,320,000	USD	604,806	Standard Chartered Bank	15/3/2023	(30,295)
JPY	19,660,000	USD	147,707	BNY Mellon	15/3/2023	(3,493)
JPY	383,969,737	USD	2,923,232	Morgan Stanley	15/3/2023	(106,653)
JPY	415,000,000	USD	3,211,338	Goldman Sachs	15/3/2023	(167,141)
JPY	77,220,000	USD	592,561	Citibank	15/3/2023	(26,120)
JPY	35,280,000	USD	272,475	Bank of America	15/3/2023	(13,682)
JPY	157,600,000	USD	1,214,574	Citigroup	15/3/2023	(58,513)
JPY	29,378,580	NZD	350,000	Deutsche Bank	15/3/2023	(801)
JPY	35,048,133	USD	270,000	BNY Mellon	14/3/2023	(12,946)
KRW	580,000,000	USD	467,403	Barclays	15/3/2023	(28,264)
KRW	176,247,400	USD	140,000	Barclays	14/3/2023	(6,576)
MXN	126,771,677	USD	6,640,000	HSBC Bank	15/3/2023	259,939
MXN	33,555,000	USD	1,763,459	Morgan Stanley	15/3/2023	62,875
MXN	6,811,635	USD	360,000	Royal Bank of Canada	14/3/2023	10,819
MXN	20,876,535	USD	1,100,000	Goldman Sachs	15/3/2023	36,270
MXN	16,632,145	USD	888,985	JP Morgan	10/5/2023	6,606
MXN	6,408,560	USD	347,098	State Street	15/3/2023	1,707
MXN	6,489,742	USD	350,864	UBS	2/3/2023	3,284
MYR	1,950,000	USD	452,962	Goldman Sachs	15/3/2023	(18,055)
NOK	4,300,000	EUR	413,349	RBS	15/3/2023	(23,140)
NOK	15,413,477	USD	1,589,073	Bank of America	15/3/2023	(94,660)
NOK	9,985,000	EUR	945,024	Bank of America	15/3/2023	(37,964)
NOK	7,785,000	EUR	742,077	Barclays	15/3/2023	(35,211)
NOK	1,730,000	EUR	164,786	Morgan Stanley	15/3/2023	(7,697)
NOK	20,250,000	USD	2,039,641	JP Morgan	15/3/2023	(76,302)
NOK	25,540,000	USD	2,578,448	Deutsche Bank	15/3/2023	(102,218)
NOK	1,950,000	USD	196,743	Goldman Sachs	15/3/2023	(7,681)
NZD	350,000	JPY	29,218,805	Deutsche Bank	15/3/2023	1,973
SEK	36,069,251	USD	3,481,603	JP Morgan	15/3/2023	(17,169)
SEK	5,510,000	USD	528,651	Deutsche Bank	15/3/2023	582
SEK	3,500,000	USD	336,824	Bank of America	15/3/2023	(651)
SGD	1,490,000	USD	1,100,004	BNP Paribas	15/3/2023	6,334
SGD	1,490,000	USD	1,098,091	Bank of America	15/3/2023	8,247
SGD	590,000	USD	445,250	Goldman Sachs	15/3/2023	(7,170)
THB	15,500,000	USD	443,733	Barclays	15/3/2023	(4,558)
THB	15,100,000	USD	452,015	Goldman Sachs	15/3/2023	(24,174)
TWD	2,650,000	USD	87,373	Barclays	15/3/2023	(598)
TWD	2,650,000	USD	87,478	JP Morgan	15/3/2023	(704)
TWD	13,600,000	USD	455,428	BNP Paribas	15/3/2023	(10,094)
USD	394,246	TWD	11,900,000	Barclays	15/3/2023	4,578
USD	267,316	JPY	36,000,000	UBS	15/3/2023	3,241

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	497,102	EUR	470,000	UBS	15/3/2023	(3,254)
USD	516,960	CNH	3,580,000	Morgan Stanley	15/3/2023	1,395
USD	12,056,502	EUR	11,187,380	Deutsche Bank	15/3/2023	146,561
USD	1,584,385	SEK	16,079,251	BNP Paribas	15/3/2023	39,981
USD	10,217,562	EUR	9,444,064	Bank of America	15/3/2023	163,533
USD	676,258	EUR	630,000	Citigroup	15/3/2023	5,568
USD	447,255	KRW	580,000,000	Bank of America	15/3/2023	8,116
USD	1,993,746	JPY	267,382,458	Société Générale	15/3/2023	32,385
USD	448,293	BRL	2,430,000	Goldman Sachs	15/3/2023	(16,675)
USD	410,000	IDR	6,422,855,000	Toronto-Dominion	15/3/2023	(11,049)
USD	641,093	INR	53,482,607	Royal Bank of Canada	15/3/2023	(5,331)
USD	212,252	KRW	279,128,029	BNP Paribas	15/3/2023	914
USD	2,839,481	MYR	12,515,452	Barclays	15/3/2023	48,168
USD	230,605	TWD	7,000,000	BNP Paribas	15/3/2023	1,388
USD	8,965,854	EUR	8,330,000	BNP Paribas	15/3/2023	97,844
USD	3,707,443	NOK	37,143,477	JP Morgan	15/3/2023	106,197
USD	1,547,015	SGD	2,080,000	UBS	15/3/2023	2,595
USD	1,103,091	SGD	1,490,000	Barclays	15/3/2023	(3,247)
USD	530,321	NOK	5,270,000	Deutsche Bank	15/3/2023	19,368
USD	664,470	EUR	620,000	HSBC Bank	15/3/2023	4,426
USD	2,988,176	JPY	390,100,050	JP Morgan	15/3/2023	126,630
USD	40,840	JPY	5,289,950	Barclays	15/3/2023	2,036
USD	2,057,381	SEK	21,280,000	JP Morgan	15/3/2023	13,447
USD	2,586,920	SEK	26,570,000	Deutsche Bank	15/3/2023	34,886
USD	2,537,099	JPY	326,710,000	HSBC Bank	15/3/2023	140,546
USD	1,524,309	IDR	23,368,196,512	Bank of America	15/3/2023	(7,588)
USD	1,348,695	EUR	1,240,000	Barclays	15/3/2023	28,607
USD	150,234	EUR	140,000	State Street	15/3/2023	1,192
USD	1,291,977	IDR	19,982,501,000	HSBC Bank	15/3/2023	(17,971)
USD	1,514,470	JPY	192,800,000	Bank of America	15/3/2023	100,201
USD	5,634,591	JPY	727,000,000	Deutsche Bank	15/3/2023	301,743
USD	9,065,973	EUR	8,430,000	JP Morgan	15/3/2023	91,502
USD	499,826	ZAR	8,735,000	Morgan Stanley	17/4/2023	25,974
USD	540,191	INR	43,870,000	Barclays	15/3/2023	9,951
USD	202,701	SEK	2,070,000	Goldman Sachs	15/3/2023	3,878
USD	1,685,769	BRL	8,680,000	BNP Paribas	15/3/2023	24,896
USD	1,191,349	IDR	17,815,000,000	UBS	15/3/2023	23,490
USD	454,603	EUR	420,000	Deutsche Bank	2/3/2023	7,846
USD	3,328,300	PLN	14,420,000	HSBC Bank	2/3/2023	71,176
USD	6,889,479	AUD	9,726,277	State Street	2/3/2023	330,003
USD	3,942,678	SGD	5,172,676	HSBC Bank	2/3/2023	103,182
USD	740,799	JPY	96,066,666	UBS	2/3/2023	37,478
USD	112,148	TRY	2,140,000	Barclays	2/3/2023	(1,185)
USD	1,913,780	NZD	2,950,000	RBS	2/3/2023	90,690
USD	255,850,538	EUR	234,621,084	Morgan Stanley	2/3/2023	6,282,948
USD	2,308,817	CZK	50,670,000	Barclays	2/3/2023	15,494
USD	51,472,727	GBP	41,562,300	Citigroup	2/3/2023	1,020,251
USD	8,473,951	MXN	159,970,178	HSBC Bank	2/3/2023	(255,670)
USD	30,826,696	CNH	207,813,331	Barclays	2/3/2023	925,125
USD	1,548,852	SEK	16,010,000	Deutsche Bank	2/3/2023	12,209
USD	43,503	CHF	40,000	Royal Bank of Canada	2/3/2023	741
USD	3,041,733	DKK	20,732,655	Morgan Stanley	2/3/2023	78,774
USD	1,224,240	NOK	12,140,000	HSBC Bank	2/3/2023	48,058

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	2,325,541	ILS	8,050,000	Deutsche Bank	2/3/2023	127,337
USD	13,035,419	CAD	17,389,452	Morgan Stanley	2/3/2023	242,052
USD	123,852,801	JPY	16,072,799,086	Deutsche Bank	2/3/2023	6,180,942
USD	360,000	CLP	293,497,200	Barclays	14/3/2023	6,860
USD	2,128,945	ZAR	37,040,000	State Street	2/3/2023	111,452
USD	1,359,458	EUR	1,250,000	Morgan Stanley	15/3/2023	28,724
USD	321,297	GBP	260,000	HSBC Bank	14/3/2023	5,611
USD	456,631	EUR	420,000	HSBC Bank	14/3/2023	9,532
USD	170,000	PLN	740,749	JP Morgan	14/3/2023	2,834
USD	130,000	TWD	3,884,660	BNP Paribas	14/3/2023	2,774
USD	135,853	NZD	210,000	HSBC Bank	14/3/2023	6,074
USD	491,523	THB	16,505,000	Goldman Sachs	15/3/2023	23,874
USD	2,889,488	CNH	19,500,000	Goldman Sachs	3/3/2023	83,509
USD	1,303,418	GBP	1,062,271	HSBC Bank	2/3/2023	13,928
USD	98,533	AUD	140,000	Citigroup	14/3/2023	4,072
USD	1,360,901	MXN	25,690,000	Deutsche Bank	2/3/2023	(41,011)
USD	238,750	EUR	220,000	Royal Bank of Canada	2/3/2023	4,735
USD	5,396,520	EUR	4,960,000	Toronto-Dominion	2/3/2023	120,543
USD	1,699,943	GBP	1,380,000	Toronto-Dominion	2/3/2023	24,761
USD	249,115	JPY	32,420,000	Citigroup	15/3/2023	11,301
USD	5,390,000	MXN	101,218,005	JP Morgan	15/3/2023	(119,101)
USD	4,654,311	JPY	616,093,960	BNP Paribas	15/3/2023	135,005
USD	14,311,167	EUR	13,010,000	HSBC Bank	2/3/2023	472,367
USD	712,076	MXN	13,522,117	Barclays	10/5/2023	(16,048)
USD	418,696	THB	14,095,000	Citigroup	15/3/2023	19,331
USD	1,338,331	CNH	9,070,000	Citigroup	15/3/2023	32,137
USD	270,000	BRL	1,410,178	UBS	2/3/2023	(555)
USD	91,353	NZD	145,000	Morgan Stanley	14/3/2023	1,741
USD	576,832	GBP	480,000	UBS	2/3/2023	(5,840)
USD	9,034,227	MXN	171,470,000	BNP Paribas	2/3/2023	(322,943)
USD	4,449,623	GBP	3,690,000	State Street	2/3/2023	(29,668)
USD	180,000	BRL	949,770	Citigroup	2/3/2023	(2,222)
USD	270,000	ZAR	4,887,881	UBS	14/3/2023	4,064
USD	90,000	MXN	1,711,541	Goldman Sachs	14/3/2023	(3,175)
USD	24,336,163	EUR	22,840,000	State Street	2/3/2023	41,143
USD	6,345,917	MXN	118,910,000	Bank of America	2/3/2023	(143,038)
USD	259,596	EUR	241,082	Citigroup	10/5/2023	2,109
USD	2,562,718	MXN	48,218,831	JP Morgan	10/5/2023	(33,718)
USD	270,000	JPY	35,737,507	BNP Paribas	14/3/2023	7,890
USD	540,033	ZAR	9,750,130	State Street	10/5/2023	12,098
USD	4,010,000	JPY	535,917,893	Goldman Sachs	15/3/2023	78,819
USD	138,899	MXN	2,616,982	Morgan Stanley	10/5/2023	(2,018)
USD	3,209,086	GBP	2,680,000	JP Morgan	15/3/2023	(44,977)
USD	1,129,875	GBP	940,000	Morgan Stanley	15/3/2023	(11,475)
USD	4,512,993	GBP	3,770,000	Goldman Sachs	15/3/2023	(64,550)
USD	441,428	IDR	6,715,000,000	BNP Paribas	15/3/2023	1,227
USD	347,156	MXN	6,408,560	Goldman Sachs	15/3/2023	(1,650)
USD	3,212,836	GBP	2,680,000	Barclays	15/3/2023	(41,227)
USD	563,164	ZAR	10,213,419	JP Morgan	15/3/2023	7,533
USD	1,810,000	MXN	33,391,549	Deutsche Bank	15/3/2023	(7,438)
USD	140,000	KRW	181,951,000	Standard Chartered Bank	14/3/2023	2,258
USD	230,000	CAD	310,033	Bank of America	14/3/2023	1,883
USD	350,980	MXN	6,489,742	Morgan Stanley	2/3/2023	(3,167)
USD	103,266	ZAR	1,900,000	Citigroup	15/3/2023	(98)
USD	45,013	MXN	830,000	UBS	2/3/2023	(280)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	159,618	EUR	150,000	UBS	2/3/2023	62
USD	127,401	EUR	120,000	RBS	2/3/2023	(244)
USD	2,430,918	GBP	2,020,000	Bank of America	15/3/2023	(21,770)
USD	255,813	BRL	1,316,255	Citigroup	15/3/2023	3,954
USD	221,597	CZK	4,957,676	Deutsche Bank	15/3/2023	(2,601)
USD	936,357	JPY	127,000,000	Toronto-Dominion	15/3/2023	4,759
USD	4,509,801	EUR	4,270,000	Standard Chartered Bank	15/3/2023	(35,986)
USD	937,226	JPY	127,000,000	Morgan Stanley	15/3/2023	5,629
USD	32,729,548	CNH	227,313,331	UBS	4/4/2023	(50,685)
USD	351,882	MXN	6,489,742	Morgan Stanley	15/3/2023	(1,342)
USD	1,539,604	SEK	16,010,000	UBS	4/4/2023	149
USD	118,770,268	JPY	16,072,799,086	JP Morgan	4/4/2023	521,058
USD	740,799	JPY	100,268,048	Bank of America	4/4/2023	3,117
USD	12,838,288	CAD	17,389,452	Toronto-Dominion	4/4/2023	40,716
USD	293,412,054	EUR	276,341,084	JP Morgan	4/4/2023	(1,144,398)
USD	137,657	EUR	130,000	Barclays	14/3/2023	(730)
USD	2,956,869	DKK	20,732,655	Bank of America	4/4/2023	(13,204)
USD	1,815,920	NZD	2,950,000	UBS	4/4/2023	(7,276)
USD	820,000	GBP	681,452	State Street	4/4/2023	(7,736)
USD	3,846,623	SGD	5,180,719	Bank of America	4/4/2023	(2,075)
USD	44,122,178	GBP	36,612,300	HSBC Bank	4/4/2023	(349,453)
USD	3,232,792	PLN	14,420,000	UBS	4/4/2023	(16,334)
USD	1,874,780	ZAR	34,553,200	UBS	4/4/2023	(1,571)
USD	111,224	TRY	2,140,000	HSBC Bank	4/4/2023	(81)
USD	129,430	GBP	107,620	HSBC Bank	15/3/2023	(1,243)
USD	2,044,643	CZK	45,712,324	HSBC Bank	4/4/2023	(20,028)
USD	6,565,953	AUD	9,755,347	Goldman Sachs	4/4/2023	(21,452)
USD	1,830,000	BRL	9,523,104	Toronto-Dominion	15/3/2023	7,803
USD	42,830	CHF	40,000	Morgan Stanley	4/4/2023	(96)
USD	25,400,011	MXN	470,380,436	UBS	4/4/2023	(100,207)
USD	2,201,059	ILS	8,050,000	Goldman Sachs	4/4/2023	447
USD	1,175,086	NOK	12,140,000	HSBC Bank	4/4/2023	(3,233)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	413,487	EUR	388,749	Citibank	10/5/2023	(1,717)
USD	287,427	BRL	1,500,000	JP Morgan	15/3/2023	410
ZAR	22,900,000	USD	1,357,761	Barclays	15/3/2023	(111,952)
ZAR	26,055,000	USD	1,514,280	Deutsche Bank	15/3/2023	(96,831)
ZAR	1,900,000	USD	110,885	Bank of America	15/3/2023	(7,521)
ZAR	3,117,846	USD	180,000	Barclays	14/3/2023	(10,367)
ZAR	1,534,450	USD	90,000	Morgan Stanley	14/3/2023	(6,515)
ZAR	5,106,798	USD	279,429	Morgan Stanley	10/5/2023	(2,914)
ZAR	7,726,619	USD	426,946	Goldman Sachs	15/3/2023	(6,602)
ZAR	2,186,551	USD	119,407	BNP Paribas	10/5/2023	(1,013)
ZAR	2,486,800	USD	136,009	Société Générale	2/3/2023	(558)
Net unrealised appreciation						13,752,142
EUR Hedged Share Class						
EUR	514,574,266	USD	554,704,873	BNY Mellon	15/3/2023	(6,889,996)
USD	16,500,559	EUR	15,451,541	BNY Mellon	15/3/2023	51,003
Net unrealised depreciation						(6,838,993)
GBP Hedged Share Class						
GBP	780,896	USD	949,304	BNY Mellon	15/3/2023	(1,138)
USD	245,860	GBP	205,118	BNY Mellon	15/3/2023	(3,194)
Net unrealised depreciation						(4,332)
HKD Hedged Share Class						
HKD	35,435	USD	4,525	BNY Mellon	15/3/2023	(7)
USD	94	HKD	739	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(7)
NOK Hedged Share Class						
NOK	73,337,365	USD	7,240,295	BNY Mellon	15/3/2023	(129,778)
USD	141,231	NOK	1,444,460	BNY Mellon	15/3/2023	1,183
Net unrealised depreciation						(128,595)
SEK Hedged Share Class						
SEK	1,918,689,398	USD	185,037,429	BNY Mellon	15/3/2023	(747,732)
USD	3,602,532	SEK	37,520,310	BNY Mellon	15/3/2023	(1,274)
Net unrealised depreciation						(749,006)
Total net unrealised appreciation						6,031,209

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(621)	EUR	Euro BOBL	March 2023	1,317,039
44	EUR	Euro Bund	March 2023	(113,675)
20	EUR	Euro BUXL	March 2023	(144,511)
(89)	EUR	Euro Schatz	March 2023	89,941
51	EUR	Euro-BTP	March 2023	(95,857)
127	EUR	Euro-OAT	March 2023	(1,107,147)
75	EUR	Short-Term Euro-BTP	March 2023	(118,678)
1	JPY	Japanese 10 Year Bond (OSE)	March 2023	1,977
74	GBP	3 Month SONIA	March 2023	196,467
69	AUD	Australian 10 Year Bond	March 2023	(236,836)
6	KRW	Korean 10 Year Bond	March 2023	(3,718)
39	KRW	Korean 3 Year Bond	March 2023	(26,344)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(7)	AUD	90 Day Bank Bill	June 2023	6,049
(7)	JPY	Japanese 10 Year Bond (OSE)	June 2023	(5,345)
(411)	EUR	3 Month EURIBOR	June 2023	94,191
(49)	CAD	Banker's Acceptance	June 2023	17,574
48	CAD	Canadian 10 Year Bond	June 2023	(16,244)
110	USD	US Long Bond (CBT)	June 2023	(173,099)
275	USD	US Treasury 10 Year Note (CBT)	June 2023	(172,301)
(7)	USD	US Ultra 10 Year Note	June 2023	3,683
212	USD	US Ultra Bond (CBT)	June 2023	(293,235)
(12)	GBP	Long Gilt	June 2023	16,485
(68)	USD	US Treasury 2 Year Note (CBT)	June 2023	36,152
356	USD	US Treasury 5 Year Note (CBT)	June 2023	(177,047)
(14)	AUD	90 Day Bank Bill	September 2023	11,695
(70)	EUR	3 Month EURIBOR	September 2023	35,799
180	USD	3 Month SOFR	September 2023	(232,482)
14	AUD	90 Day Bank Bill	March 2024	(13,640)
7	GBP	3 Month SONIA	March 2024	6,828
7	AUD	90 Day Bank Bill	June 2024	(8,597)
10	GBP	3 Month SONIA	June 2024	(26,488)
19	GBP	3 Month SONIA	September 2024	(55,005)
70	EUR	3 Month EURIBOR	December 2024	(72,297)
18	GBP	3 Month SONIA	December 2024	(53,439)
94	GBP	3 Month SONIA	March 2025	153,058
Total				(1,159,047)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 1,270,000	Fund receives default protection on ITRAXX.EUR.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	(37)	(12,176)
CDS	USD 205,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Bank of America	20/12/2027	(886)	1,399
CDS	USD 212,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(1,940)	10
CDS	USD 210,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(1,922)	9
CDS	USD 210,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(1,922)	9
CDS	USD 214,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(1,922)	10
CDS	USD 300,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(2,693)	13
CDS	USD 129,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(1,158)	6
CDS	USD 1,256,675	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(12,864)	67,238
CDS	USD 1,152,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(11,793)	61,637
CDS	USD 102,500	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(562)	5,484
CDS	USD 316,046	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(5,329)	(1,141)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 438,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(1,809)	33,169
CDS	USD 212,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(3,324)	1,447
CDS	USD 250,000	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(739)	(1,044)
CDS	USD 152,923	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	699	11,581
CDS	USD 229,384	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	1,304	17,371
CDS	USD 147,693	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	726	11,185
CDS	USD 720,708	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Citibank	20/12/2027	7,804	54,578
CDS	USD 301,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Deutsche Bank	20/12/2027	(3,104)	2,055
CDS	USD 300,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(1,111)	16,051
CDS	USD 717,000	Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(7,581)	(2,471)
CDS	EUR 1,552,000	Fund receives default protection on ITRAXX.XO.38.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	2,445	(56,021)
CDS	USD 171,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(2,402)	1,167
CDS	USD 170,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(2,596)	1,161
CDS	USD 606,990	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(2,890)	(2,535)
CDS	USD 315,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(11,163)	54,275
CDS	USD 557,305	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	(8,520)	3,805
CDS	USD 175,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	(1,477)	1,195
CDS	USD (205,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	2,878	(37,220)
IFS	EUR 840,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.72%	Bank of America	16/10/2027	19,538	19,538
IFS	EUR 875,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.555%	Bank of America	16/10/2027	27,702	27,702
IFS	EUR 1,675,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.7%	Bank of America	16/12/2027	17,197	17,197
IFS	EUR 1,250,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.3125%	Bank of America	16/1/2028	24,215	24,237
IFS	EUR 905,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.415%	Bank of America	16/10/2032	(37,469)	(37,469)
IFS	EUR 860,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.5475%	Bank of America	16/10/2032	(24,327)	(24,327)
IFS	EUR 1,580,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.50481%	Bank of America	16/12/2032	(29,522)	(29,522)
IFS	EUR 280,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.73%	BNP Paribas	16/10/2027	6,370	6,370
IFS	EUR 730,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 3%	BNP Paribas	16/11/2027	2,456	2,456
IFS	EUR 540,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 3.0467%	BNP Paribas	16/11/2027	517	517
IFS	EUR 945,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.27375%	BNP Paribas	16/1/2028	19,331	20,149
IFS	EUR 840,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.539%	BNP Paribas	16/1/2028	6,749	6,749

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS	EUR 1,250,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.295%	BNP Paribas	17/1/2028	25,328	25,328
IFS	EUR 310,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.545%	BNP Paribas	16/10/2032	(8,846)	(8,846)
IFS	EUR 710,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.67625%	BNP Paribas	16/11/2032	(7,056)	(7,056)
IFS	EUR 540,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.70603%	BNP Paribas	16/11/2032	(3,750)	(3,750)
IFS	EUR 950,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.29%	BNP Paribas	16/1/2033	(25,820)	(27,953)
IFS	EUR 840,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.4475%	BNP Paribas	16/1/2033	(11,852)	(11,852)
IFS	EUR 2,500,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.3%	BNP Paribas	17/1/2033	(71,124)	(71,146)
IRS	CLP 1,382,339,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	84,513	84,513
IRS	CLP 1,382,339,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(81,292)	(81,292)
IRS	BRL 636,868	Fund receives Fixed 13.125%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	903	903
IRS	BRL 13,262,534	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	19,877	19,877
IRS	BRL 13,233,719	Fund receives Fixed 13.32%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	27,183	27,183
IRS	MYR 10,660,000	Fund receives Fixed 3.5%; and pays Floating MYR KLIB3M 3 Month	Bank of America	21/6/2025	(5,320)	(5,320)
IRS	EUR 802,000	Fund receives Fixed 2.4425%; and pays Floating EURIBOR 6 Month	Bank of America	14/7/2032	(22,490)	(22,490)
IRS	MXN 24,288,000	Fund receives Fixed 11.7%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	12/2/2024	(614)	(614)
IRS	MXN 14,484,000	Fund receives Fixed 11.72%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	14/2/2024	(221)	(221)
IRS	PLN 2,476,000	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.15%	BNP Paribas	11/4/2024	4,475	4,475
IRS	NZD 3,910,000	Fund receives Fixed 4.697%; and pays Floating NZD BBR FRA 3 Month	BNP Paribas	20/12/2024	(13,261)	(13,261)
IRS	AUD 3,385,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 4.0425%	BNP Paribas	20/12/2024	6,013	6,013
IRS	CNY 15,550,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.455%	BNP Paribas	21/12/2024	4,901	4,901
IRS	CNY 16,540,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.4625%	BNP Paribas	21/12/2024	4,863	4,863
IRS	CNY 15,550,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.532%	BNP Paribas	21/12/2024	1,516	1,516
IRS	JPY 426,570,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2724%	BNP Paribas	6/1/2025	(6,050)	(6,050)
IRS	JPY 434,125,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	BNP Paribas	11/1/2025	(3,597)	(3,597)
IRS	JPY 320,875,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.265%	BNP Paribas	12/1/2025	(4,200)	(4,200)
IRS	JPY 692,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	BNP Paribas	19/1/2025	(6,138)	(6,138)
IRS	MXN 46,382,504	Fund receives Fixed 9.775%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	4/2/2025	(44,105)	(44,105)
IRS	MXN 46,382,504	Fund receives Fixed 9.785%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	4/2/2025	(43,661)	(43,661)
IRS	MXN 23,191,252	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 9.8%	BNP Paribas	4/2/2025	(21,497)	(21,497)
IRS	MXN 87,133,917	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	5/2/2025	(72,342)	(72,342)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	MXN 41,979,823	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	5/2/2025	(34,048)	(34,048)
IRS	AUD 3,380,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.8025%	BNP Paribas	9/2/2025	17,339	17,339
IRS	NZD 3,760,000	Fund receives Fixed 4.94%; and pays Floating NZD BBR FRA 3 Month	BNP Paribas	10/2/2025	(18,035)	(18,035)
IRS	MXN 4,828,000	Fund receives Fixed 10.7%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	12/2/2025	(280)	(280)
IRS	GBP 7,220,000	Fund receives Fixed 3.9825%; and pays Floating GBP SONIA 1 Day	BNP Paribas	16/2/2025	(46,306)	(46,306)
IRS	GBP 5,990,000	Fund receives Fixed 4.03%; and pays Floating GBP SONIA 1 Day	BNP Paribas	19/2/2025	(34,884)	(34,884)
IRS	EUR 7,400,000	Fund receives Fixed 3.27%; and pays Floating EURIBOR 1 Day	BNP Paribas	20/2/2025	(27,210)	(26,994)
IRS	CHF 7,130,000	Fund receives Floating CHF SARON 1 Day; and pays Fixed 1.708%	BNP Paribas	20/2/2025	16,404	17,086
IRS	USD 16,240,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.42%	BNP Paribas	28/2/2025	11,382	11,290
IRS	NZD 1,880,000	Fund receives Fixed 4.97%; and pays Floating NZD BBR FRA 3 Month	BNP Paribas	15/3/2025	(8,541)	(8,541)
IRS	THB 75,610,000	Fund receives Floating THB BKIBOR 3 Month; and pays Fixed 1.735%	BNP Paribas	15/3/2025	16,153	16,153
IRS	ZAR 25,291,000	Fund receives Fixed 7.2%; and pays Floating JIBAR 3 Month	BNP Paribas	20/3/2025	(8,716)	(8,716)
IRS	CNY 10,420,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.69%	BNP Paribas	21/6/2025	326	326
IRS	USD 2,150,000	Fund receives Fixed 3.6%; and pays Floating USD SOFR 1 Day	BNP Paribas	1/12/2025	(37,814)	(26,192)
IRS	USD 2,150,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.47%	BNP Paribas	1/12/2025	31,989	31,989
IRS	KRW 1,111,825,000	Fund receives Fixed 3.303%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	15/3/2026	(10,792)	(10,792)
IRS	KRW 6,254,955,000	Fund receives Fixed 3.023%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	21/6/2026	(94,380)	(94,380)
IRS	KRW 3,673,545,000	Fund receives Fixed 3.05%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	21/6/2026	(53,336)	(53,336)
IRS	EUR 8,420,000	Fund receives Fixed 2.2639%; and pays Floating EURIBOR 1 Day	BNP Paribas	27/1/2027	(106,581)	(114,264)
IRS	EUR 8,950,000	Fund receives Fixed 2.3055%; and pays Floating EURIBOR 1 Day	BNP Paribas	27/1/2027	(114,289)	(114,289)
IRS	GBP 2,780,000	Fund receives Fixed 3.09%; and pays Floating GBP SONIA 1 Day	BNP Paribas	2/2/2027	(18,615)	(18,377)
IRS	EUR 23,690,000	Fund receives Fixed 2.4365%; and pays Floating EURIBOR 1 Day	BNP Paribas	11/2/2027	(237,487)	(237,487)
IRS	GBP 8,760,000	Fund receives Fixed 3.514%; and pays Floating GBP SONIA 1 Day	BNP Paribas	17/2/2027	(65,086)	(65,086)
IRS	USD 4,320,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1055%	BNP Paribas	19/2/2027	26,256	26,256
IRS	USD 6,460,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.193%	BNP Paribas	19/2/2027	29,383	29,383
IRS	MXN 10,494,000	Fund receives Fixed 8.42%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	20/1/2028	(18,389)	(18,389)
IRS	JPY 2,323,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.46%	BNP Paribas	20/1/2028	(43,970)	(41,832)
IRS	GBP 2,530,000	Fund receives Fixed 3.165%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(9,345)	(9,256)
IRS	GBP 4,290,000	Fund receives Fixed 3.175%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(15,391)	(15,267)
IRS	GBP 1,640,000	Fund receives Fixed 3.2%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(5,984)	(5,428)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	GBP 17,420,000	Fund receives Fixed 2.92%; and pays Floating GBP SONIA 1 Day	BNP Paribas	2/2/2028	(105,535)	(105,535)
IRS	GBP 10,150,000	Fund receives Fixed 2.81702%; and pays Floating GBP SONIA 1 Day	BNP Paribas	3/2/2028	(64,928)	(71,840)
IRS	GBP 26,680,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 3.41%	BNP Paribas	23/2/2028	28,722	28,399
IRS	USD 31,480,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.231%	BNP Paribas	26/2/2028	(4,977)	(4,977)
IRS	USD 4,250,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.24%	BNP Paribas	26/2/2028	(936)	(992)
IRS	CNY 6,590,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.7975%	BNP Paribas	15/3/2028	6,976	6,976
IRS	CNY 6,570,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.95%	BNP Paribas	15/3/2028	(26)	(26)
IRS	PLN 730,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.67%	BNP Paribas	15/3/2028	1,987	1,987
IRS	PLN 2,043,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.92%	BNP Paribas	15/3/2028	739	739
IRS	PLN 692,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.99%	BNP Paribas	15/3/2028	(207)	(207)
IRS	CNY 7,120,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.9375%	BNP Paribas	21/6/2028	3,325	3,325
IRS	JPY 199,055,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.298%	BNP Paribas	7/4/2032	59,694	59,694
IRS	JPY 200,705,700	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.30125%	BNP Paribas	7/4/2032	59,766	59,766
IRS	JPY 199,933,755	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3029%	BNP Paribas	7/4/2032	59,322	59,322
IRS	JPY 174,513,606	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3058%	BNP Paribas	7/4/2032	51,451	51,451
IRS	JPY 196,791,939	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.306%	BNP Paribas	7/4/2032	57,994	57,994
IRS	JPY 127,500,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3935%	BNP Paribas	2/5/2032	31,022	31,022
IRS	JPY 127,500,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.396%	BNP Paribas	2/5/2032	30,814	30,814
IRS	JPY 262,730,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.42%	BNP Paribas	14/6/2032	61,230	61,230
IRS	JPY 296,270,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.424%	BNP Paribas	14/6/2032	68,262	68,262
IRS	EUR 890,000	Fund receives Fixed 2.41%; and pays Floating EURIBOR 1 Day	BNP Paribas	27/1/2033	(18,724)	(18,724)
IRS	EUR 2,050,000	Fund receives Fixed 2.618%; and pays Floating EURIBOR 1 Day	BNP Paribas	9/2/2033	(25,754)	(25,184)
IRS	AUD 790,000	Fund receives Fixed 4.15%; and pays Floating AUD BBSW 6 Month	BNP Paribas	9/2/2033	(14,496)	(14,496)
IRS	USD 2,330,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.01946%	BNP Paribas	9/2/2033	24,206	26,113
IRS	NZD 870,000	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 4.2525%	BNP Paribas	10/2/2033	18,562	18,562
IRS	USD 990,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2565%	BNP Paribas	28/2/2033	2,278	2,278
IRS	NZD 442,000	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 4.23%	BNP Paribas	15/3/2033	9,942	9,942
IRS	KRW 2,074,067,100	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 2.97%	BNP Paribas	21/6/2033	72,448	72,448
IRS	KRW 1,218,102,900	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 2.973%	BNP Paribas	21/6/2033	42,320	42,320
IRS	EUR 621,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.72691%	BNP Paribas	4/11/2042	33,906	35,920

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 160,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.7395%	BNP Paribas	4/11/2042	8,943	8,943
IRS	EUR 225,400	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.263%	BNP Paribas	4/3/2053	23,311	23,311
IRS	EUR 110,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.2705%	BNP Paribas	4/3/2053	11,203	11,203
IRS	BRL 2,312,000	Fund receives Fixed 13.965%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2024	2,313	2,313
IRS	BRL 2,191,191	Fund receives Fixed 13.98%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2024	2,201	2,201
IRS	BRL 1,369,000	Fund receives Fixed 11.694%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	(7,061)	(7,061)
IRS	BRL 2,928,000	Fund receives Fixed 12.845%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	1,446	1,446
IRS	BRL 4,345,578	Fund receives Fixed 12.85%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	1,786	1,786
IRS	BRL 3,640,361	Fund receives Fixed 13.22%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	6,281	6,281
IRS	BRL 13,264,146	Fund receives Fixed 13.225%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	23,128	23,128
IRS	BRL 2,368,925	Fund receives Fixed 14.485%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2024	4,722	4,722
IRS	BRL 977,578	Fund receives Fixed 11.65%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(5,226)	(5,226)
IRS	BRL 13,847,182	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	20,717	20,717
IRS	BRL 6,920,103	Fund receives Fixed 13.18%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	11,033	11,033
IRS	BRL 4,840,109	Fund receives Fixed 12.755%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	1,081	1,081
Total					(579,781)	(269,871)

CDS: Credit Default Swaps
IFS: Inflation Rate Swaps
IRS: Interest Rate Swaps

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
330,000	Call	OTC AUD/NZD	Bank of America	AUD 1.09	13/3/2023	(1,983)	1,322
160,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(9,600)	-
160,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(9,600)	-
110,000	Put	OTC USD/JPY	Bank of America	USD 110	19/4/2023	(7,907)	145
8,310,000	Call	OTC EUR/USD	Bank of America	EUR 1.13	21/4/2023	(34,088)	3,259
18,020,000	Put	OTC USD/JPY	Bank of America	USD 123.25	6/6/2023	(210,673)	60,510
11,830,000	Put	OTC USD/JPY	Bank of America	USD 126.7	16/6/2023	(63,055)	83,530
330,000	Call	OTC AUD/NZD	Citibank	AUD 1.06	13/3/2023	3,358	6,470
2,800,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.1	14/3/2023	(10,894)	501
5,600,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.1	14/3/2023	(36,448)	1,003
10,510,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.11	5/5/2023	(31,380)	23,275
6,030,000	Call	OTC EUR/USD	JP Morgan	EUR 1.1	7/3/2023	(19,439)	70
8,310,000	Call	OTC EUR/USD	JP Morgan	EUR 1.1	7/3/2023	(28,016)	96
9	Call	US Long Bond (CBT)	Exchange Traded	USD 127	24/3/2023	(2,008)	6,891
32	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 109	24/3/2023	(3,141)	2,500

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
21	Put	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 107	24/3/2023	4,264	14,602
50	Call	US Treasury 10 Year Note	Exchange Traded	USD 119.5	26/5/2023	(18,161)	3,906
Total						(478,771)	208,080

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(8,310,000)	Call	OTC EUR/USD	Bank of America	EUR 1.1	7/3/2023	60,452	(96)
(330,000)	Call	OTC AUD/NZD	Bank of America	AUD 1.06	13/3/2023	2,359	(6,470)
(18,020,000)	Put	OTC USD/JPY	Bank of America	USD 121.31	6/6/2023	170,321	(37,017)
(11,830,000)	Put	OTC USD/JPY	Bank of America	USD 124.7	16/6/2023	50,190	(60,066)
(330,000)	Call	OTC AUD/NZD	Citibank	AUD 1.09	13/3/2023	(399)	(1,322)
(21)	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 108	24/3/2023	5,329	(4,430)
Total						288,252	(109,401)

Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
EUR 9,060,000	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EURIBOR annually from 19/2/2025; and pays 2.2% Fixed semi-annually from 19/2/2026	Morgan Stanley	17/2/2025	(8,973)	37,527
Total				(8,973)	37,527

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
GBP (975,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.2% Fixed semi-annually from 17/7/2024; and pays Floating GBP SONIA annually from 14/7/2024	Barclays	17/7/2023	(6,746)	(12,279)
USD (2,325,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.45% Fixed semi-annually from 6/8/2024; and pays Floating USD SOFR annually from 6/2/2025	Barclays	2/2/2024	(23,205)	(38,364)
GBP (1,029,917)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.7% Fixed semi-annually from 14/6/2024; and pays Floating GBP SONIA annually from 14/6/2024	Citibank	14/6/2023	196	(6,159)
GBP (817,785)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.7% Fixed semi-annually from 14/6/2024; and pays Floating GBP SONIA annually from 14/6/2024	Citibank	14/6/2023	156	(4,890)
USD (48,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 5/6/2024; and pays Floating USD SOFR annually from 5/12/2024	Citibank	1/12/2023	(288,208)	(593,758)
USD (48,500,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/1/2025; and pays 2.75% Fixed semi-annually from 19/7/2024	Citibank	17/1/2024	189,955	(86,495)
Total				(127,852)	(741,945)

To Be Announced Securities Contracts as at 28 February 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
	United States		
USD 8,896,000	Fannie Mae or Freddie Mac 4.5% TBA	8,538,075	0.96
Total TBA		8,538,075	0.96

The notes on pages 986 to 999 form an integral part of these financial statements.

Global High Yield Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
COMMON STOCKS (SHARES)			
	Belgium		
15,978	Telenet	247,630	0.02
	Cayman Islands		
217,951	Diversey	1,283,731	0.08
	France		
186,861	Constellium	2,911,294	0.18
	United States		
5,742	Block	429,903	0.03
61,468	Element Solutions*	1,270,544	0.08
64,765	Informatica	1,121,730	0.07
2,770	Twilio	189,302	0.01
20,830	Uber Technologies	702,596	0.04
		3,714,075	0.23
Total Common Stocks (Shares)		8,156,730	0.51
BONDS			
	Argentina		
USD 3,544,281	YPF 9% 12/2/2026	3,496,868	0.22
	Australia		
USD 393,000	Macquarie Bank 6.798% 18/1/2033	395,117	0.02
	Austria		
EUR 3,200,000	ams-OSRAM 0% 5/3/2025	2,769,887	0.17
USD 3,413,000	Klabin Austria 3.2% 12/1/2031	2,730,400	0.17
USD 4,123,000	Suzano Austria 3.75% 15/1/2031	3,493,810	0.22
		8,994,097	0.56
	Bermuda		
USD 225,000	China Oil & Gas 4.7% 30/6/2026	200,992	0.01
USD 200,000	China Water Affairs 4.85% 18/5/2026	180,285	0.01
USD 509,000	Nabors Industries 7.25% 15/1/2026	484,983	0.03
USD 1,326,000	Nabors Industries 7.5% 15/1/2028	1,227,366	0.08
USD 1,472,000	NCL 5.875% 15/3/2026	1,285,257	0.08
USD 179,000	NCL 7.75% 15/2/2029	157,520	0.01
USD 462,000	NCL 8.375% 1/2/2028	471,656	0.03
USD 833,000	NCL Finance 6.125% 15/3/2028	696,638	0.05
USD 1,250,000	OHA Credit Funding 11 8.233% 19/7/2033	1,203,247	0.07
USD 249,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	212,143	0.01
USD 762,000	Weatherford International 6.5% 15/9/2028	745,647	0.04
USD 1,525,000	Weatherford International 8.625% 30/4/2030	1,524,909	0.10
USD 27,000	Weatherford International 11% 1/12/2024	27,778	0.00
		8,418,421	0.52
	Brazil		
USD 2,554,000	Banco do Brasil 4.875% 11/1/2029	2,377,761	0.15
	British Virgin Islands		
USD 811,000	Arcos Dorados 5.875% 4/4/2027	785,877	0.05
USD 200,000	Celestial Miles 5.75% 31/7/2171	196,183	0.01
USD 2,773,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029*	2,558,092	0.16
USD 200,000	Central Plaza Development 5.75% 14/5/2171	178,139	0.01
USD 9,658	Easy Tactic 7.5% 11/7/2027	2,651	0.00
USD 275,000	ENN Clean Energy International Investment 3.375% 12/5/2026	248,447	0.02
USD 300,000	Fortune Star BVI 5% 18/5/2026	227,731	0.01
USD 440,000	Fortune Star BVI 6.85% 2/7/2024	405,900	0.03
EUR 1,142,000	Global Switch 2.25% 31/5/2027	1,120,552	0.07
USD 1,500,000	Gold Fields Orogen BVI 5.125% 15/5/2024	1,479,094	0.09
USD 325,000	Gold Fields Orogen BVI 6.125% 15/5/2029	321,497	0.02
USD 200,000	New Metro Global 4.8% 15/12/2024	166,500	0.01
USD 200,000	New Metro Global 6.8% 5/8/2023	190,000	0.01
USD 550,000	NWD Finance BVI 4.125% 10/12/2171	418,727	0.03
USD 530,000	RKPF Overseas 2019 A 6% 4/9/2025	452,158	0.03
USD 225,000	Sino-Ocean Land Treasure Finance I 6% 30/7/2024	191,483	0.01
USD 200,000	Sino-Ocean Land Treasure IV 4.75% 14/1/2030	122,605	0.01
USD 243,240	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	235,773	0.01
USD 350,000	Studio City Finance 5% 15/1/2029	270,625	0.02
USD 250,000	Studio City Finance 6% 15/7/2025	226,971	0.01
USD 200,000	Sun Hung Kai BVI 5% 7/9/2026	173,769	0.01
		9,972,774	0.62
	Canada		
USD 535,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	443,269	0.03
USD 1,330,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	1,191,976	0.08
USD 445,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	441,625	0.03
USD 2,321,000	Air Canada 3.875% 15/8/2026	2,092,626	0.13
USD 338,000	ATS Automation Tooling Systems 4.125% 15/12/2028	295,435	0.02
USD 2,073,000	Bombardier 6% 15/2/2028	1,937,650	0.12
USD 2,962,000	Bombardier 7.125% 15/6/2026	2,906,151	0.18
USD 536,000	Bombardier 7.45% 1/5/2034	544,903	0.04
USD 255,000	Bombardier 7.5% 15/3/2025	254,650	0.02
USD 1,387,000	Bombardier 7.5% 1/2/2029	1,365,786	0.08
USD 3,488,000	Bombardier 7.875% 15/4/2027	3,472,540	0.22
USD 909,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	686,363	0.04
USD 319,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	249,126	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,756,000	Clarios Global 6.75% 15/5/2025	1,748,822	0.11
USD 2,936,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026*	2,880,679	0.18
USD 10,423,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	10,354,311	0.65
USD 868,000	Enerflex 9% 15/10/2027	851,343	0.06
USD 829,000	ERO Copper 6.5% 15/2/2030	699,857	0.04
USD 434,000	Garda World Security 4.625% 15/2/2027	384,914	0.03
USD 1,184,000	Garda World Security 7.75% 15/2/2028	1,163,162	0.07
USD 47,000	GFL Environmental 3.5% 1/9/2028	41,080	0.00
USD 226,000	GFL Environmental 3.75% 1/8/2025	212,609	0.01
USD 1,226,000	GFL Environmental 4% 1/8/2028	1,067,674	0.07
USD 219,000	GFL Environmental 4.25% 1/6/2025	208,360	0.01
USD 543,000	GFL Environmental 4.375% 15/8/2029	468,544	0.03
USD 1,465,000	GFL Environmental 4.75% 15/6/2029	1,305,278	0.08
USD 1,321,000	GFL Environmental 5.125% 15/12/2026	1,265,710	0.08
USD 976,000	Husky III 13% 15/2/2025	897,920	0.06
USD 926,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	943,808	0.06
USD 908,000	Masonite International 3.5% 15/2/2030	739,502	0.05
USD 147,000	Masonite International 5.375% 1/2/2028	137,538	0.01
USD 432,000	Mattamy 4.625% 1/3/2030	359,342	0.02
USD 367,000	Mattamy 5.25% 15/12/2027	328,181	0.02
USD 2,259,000	New Gold 7.5% 15/7/2027	1,945,578	0.12
USD 892,000	NOVA Chemicals 4.875% 1/6/2024	875,173	0.06
USD 3,167,000	Open Text 6.9% 1/12/2027	3,209,438	0.20
USD 550,000	Parkland 5.875% 15/7/2027	516,927	0.03
USD 264,000	Precision Drilling 6.875% 15/1/2029	240,284	0.01
USD 252,000	Tervita 11% 1/12/2025	272,081	0.02
USD 3,220,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026	2,916,628	0.18
USD 377,000	TransAlta 7.75% 15/11/2029	385,121	0.02
USD 641,000	Vermilion Energy 6.875% 1/5/2030	567,429	0.04
USD 354,000	Videotron 3.625% 15/6/2029	296,784	0.02
		53,166,177	3.35
	Cayman Islands		
USD 200,000	Agile 5.5% 17/5/2026	105,322	0.01
USD 285,000	Agile 5.75% 2/1/2025	179,550	0.01
USD 200,000	Agile 8.375% 4/12/2171	71,331	0.01
USD 1,000,000	AGL CLO 17 11.003% 21/1/2035	922,565	0.06
USD 1,000,000	AGL CLO 5 11.258% 20/7/2034	932,656	0.06
USD 1,000,000	Aimco CLO 12 7.558% 17/1/2032	945,487	0.06
USD 1,000,000	Allegany Park CLO 7.739% 20/1/2035	931,061	0.06
USD 1,000,000	Allegany Park CLO 11.039% 20/1/2035	914,677	0.06
USD 250,000	Allegro CLO VIII 6.942% 15/7/2031	239,054	0.01
USD 1,500,000	ANCHORAGE CAPITAL CLO 1-R 10.315% 13/4/2031	1,300,200	0.08
USD 1,000,000	Bain Capital Credit CLO 2019-2 7.942% 17/10/2032	974,142	0.06
USD 1,000,000	Beechwood Park CLO 11.158% 17/1/2035	930,294	0.06
USD 1,000,000	BSL CLO 2 8.142% 15/4/2034	953,482	0.06
USD 1,000,000	Canyon Capital CLO 2022-1 7.832% 15/4/2035	951,968	0.06
USD 275,000	China SCE 7% 2/5/2025	125,907	0.01
USD 200,000	China SCE 7.375% 9/4/2024	117,000	0.01
USD 750,000	CIFC Funding 2017-V 7.642% 16/11/2030	714,849	0.04
USD 200,000	CIFI 6% 16/7/2025	51,000	0.00
USD 200,000	CIFI 6.45% 7/11/2024	51,500	0.00
USD 300,000	Country Garden 3.125% 22/10/2025	195,000	0.01
USD 200,000	Country Garden 3.3% 12/1/2031	106,715	0.01
USD 200,000	Country Garden 4.8% 6/8/2030	110,500	0.01
USD 200,000	Country Garden 5.125% 17/1/2025	144,500	0.01
USD 250,000	Country Garden 6.15% 17/9/2025	176,250	0.01
USD 200,000	Country Garden 7.25% 8/4/2026	138,000	0.01
USD 1,695,000	CSN Inova Ventures 6.75% 28/1/2028*	1,615,521	0.10
USD 2,065,000	Dar Al-Arkan Sukuk 7.75% 7/2/2026*	2,088,195	0.13
USD 2,673,000	DP World Salaam 6% 1/1/2172	2,662,952	0.17
USD 350,000	Fantasia 0% 18/10/2022***	49,875	0.00
USD 630,000	Fantasia 0% 9/1/2023***	89,775	0.01
USD 275,000	Fantasia 6.95% 17/12/2021***	40,596	0.00
USD 500,000	Fantasia 9.25% 28/7/2023	71,250	0.01
USD 640,000	Fantasia 9.875% 19/10/2023	91,200	0.01
USD 1,148,000	Fantasia 11.875% 1/6/2023	163,590	0.01
USD 800,000	Fantasia 15% 18/12/2021***	119,958	0.01
USD 991,449	Global Aircraft Leasing 6.5% 15/9/2024	889,221	0.05
USD 1,000,000	Goldentree Loan Management US Clo 8 7.908% 20/10/2034	933,494	0.06
USD 1,000,000	Golub Capital Partners CLO 50B-R 8.089% 20/4/2035	961,987	0.06
USD 200,000	Greentown China 4.7% 29/4/2025	186,000	0.01
USD 1,038,932	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	964,314	0.06
USD 2,959,000	IHS 5.625% 29/11/2026	2,533,725	0.16
USD 291,000	IHS 6.25% 29/11/2028	239,599	0.01
USD 1,000,000	Invesco CLO 7.692% 15/7/2034	952,596	0.06
USD 3,000,000	Invesco CLO 2022-1 7.689% 20/4/2035	2,861,919	0.18
USD 2,000,000	Invesco CLO 2022-1 10.939% 20/4/2035	1,835,776	0.12
USD 200,000	KWG 5.875% 10/11/2024	67,041	0.01

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	KWG 6% 14/1/2024	214,182	0.01
USD 417,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	396,150	0.03
USD 1,235,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031*	1,173,250	0.07
USD 1,000,000	Madison Park Funding XXVIII 7.492% 15/7/2030	945,718	0.06
USD 3,473,000	MAF Global 6.375% 20/9/2171	3,396,958	0.21
USD 887,000	MAF Global 7.875% 30/9/2171	904,669	0.06
USD 300,000	Melco Resorts Finance 4.875% 6/6/2025	279,863	0.02
USD 204,000	Melco Resorts Finance 5.25% 26/4/2026	184,890	0.01
USD 200,000	Melco Resorts Finance 5.375% 4/12/2029	167,500	0.01
USD 442,000	Melco Resorts Finance 5.625% 17/7/2027*	392,343	0.03
USD 250,000	MGM China 4.75% 1/2/2027	218,759	0.01
USD 200,000	MGM China 5.25% 18/6/2025	188,215	0.01
USD 250,000	MGM China 5.375% 15/5/2024	243,526	0.02
USD 200,000	MGM China 5.875% 15/5/2026	186,113	0.01
USD 165,333	Modern Land China 7% 30/12/2023	13,859	0.00
USD 323,362	Modern Land China 8% 30/12/2024	27,401	0.00
USD 347,422	Modern Land China 9% 30/12/2025	30,724	0.00
USD 407,572	Modern Land China 9% 30/12/2026	34,537	0.00
USD 848,779	Modern Land China 9% 30/12/2027	71,308	0.01
USD 1,000,000	Neuberger Berman Loan Advisers CLO 47 10.882% 14/4/2035	915,550	0.06
USD 190,857	Pearl II 6% 29/12/2049	6,770	0.00
USD 200,000	Powerlong Real Estate 6.25% 10/8/2024	56,885	0.00
USD 200,000	Powerlong Real Estate 6.95% 23/7/2023	63,500	0.00
USD 400,000	Sable International Finance 5.75% 7/9/2027	369,337	0.02
USD 300,000	Sands China 3.35% 8/3/2029	246,240	0.02
USD 200,000	Sands China 4.875% 18/6/2030	174,500	0.01
USD 200,000	Sands China 5.9% 8/8/2028	189,500	0.01
USD 200,000	Shui On Development 5.5% 3/3/2025	177,278	0.01
USD 300,000	Shui On Development 6.15% 24/8/2024	275,218	0.02
USD 132,327	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	132,790	0.01
USD 604,000	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	607,171	0.04
USD 1,000,000	Symphony CLO XXIX 7.942% 15/1/2034	951,601	0.06
USD 865,000	Transocean 7.5% 15/1/2026	794,861	0.05
USD 3,384,000	Transocean 8.75% 15/2/2030	3,439,734	0.22
USD 553,000	Transocean 11.5% 30/1/2027	567,522	0.04
USD 618,000	Transocean Titan Financing 8.375% 1/2/2028	631,349	0.04
USD 200,000	Wynn Macau 5.125% 15/12/2029	162,931	0.01
USD 262,000	Wynn Macau 5.5% 15/1/2026	239,262	0.02
USD 242,000	Wynn Macau 5.5% 1/10/2027*	211,145	0.01
USD 350,000	Wynn Macau 5.625% 26/8/2028	299,082	0.02
USD 552,000	Zhenro Properties 8% 6/3/2023	47,175	0.00
USD 300,000	Zhenro Properties 8.3% 15/9/2023	25,500	0.00
USD 450,000	Zhenro Properties 8.35% 10/3/2024	38,250	0.00
		51,394,710	3.25
	Chile		
USD 3,542,000	CAP 3.9% 27/4/2031	2,807,309	0.18
USD 2,247,000	Empresa Nacional de Telecomunicaciones 3.05% 14/9/2032	1,738,616	0.11
USD 4,179,000	Empresa Nacional del Petroleo 3.45% 16/9/2031	3,458,008	0.22
USD 2,040,000	Interchile 4.5% 30/6/2056	1,642,200	0.10
		9,646,133	0.61
	China		
USD 225,000	Country Garden 5.125% 14/1/2027	144,563	0.01
USD 200,000	KWG 6% 14/8/2026	63,539	0.00
		208,102	0.01
	Colombia		
USD 998,000	Banco Davivienda 6.65% 22/10/2171	761,085	0.05
USD 1,855,000	Banco de Bogota 4.375% 3/8/2027	1,694,227	0.10
USD 2,393,000	Bancolombia 7.139% 18/10/2027	2,343,944	0.15
USD 8,060,000	Ecopetrol 4.625% 2/11/2031	6,016,790	0.38
USD 1,883,000	Ecopetrol 5.375% 26/6/2026	1,792,616	0.11
USD 2,981,000	Ecopetrol 5.875% 18/9/2023	2,970,566	0.19
USD 4,119,000	Ecopetrol 5.875% 2/11/2051	2,656,755	0.17
USD 927,000	Geopark 5.5% 17/1/2027*	787,241	0.05
USD 3,293,000	Interconexion Electrica 3.825% 26/11/2033	2,689,423	0.17
		21,712,647	1.37
	Cyprus		
EUR 825,000	Bank of Cyprus 2.5% 24/6/2027	749,525	0.05
	Finland		
USD 876,000	Ahlstrom-Munksjo 3 Oy 4.875% 4/2/2028	748,066	0.05
EUR 186,000	Citycon 4.496% 22/2/2172	124,398	0.01
EUR 925,000	Finnair 4.25% 19/5/2025	882,327	0.06
USD 546,000	Nokia 6.625% 15/5/2039	532,924	0.03
EUR 800,000	SBB Treasury 0.75% 14/12/2028	563,681	0.03
EUR 600,000	SBB Treasury 1.125% 26/11/2029	418,149	0.03
		3,269,545	0.21
	France		
EUR 13,365	Accor 0.7% 7/12/2027	650,500	0.04
EUR 1,400,000	Accor 4.375% 30/4/2171	1,443,119	0.09
EUR 1,200,000	Air France-KLM 8.125% 31/5/2028	1,286,983	0.08

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 936,000	Altice France 2.125% 15/2/2025	915,978	0.06
USD 1,095,000	Altice France 5.125% 15/1/2029	841,721	0.05
USD 616,000	Altice France 5.125% 15/7/2029	473,686	0.03
USD 1,556,000	Altice France 5.5% 15/10/2029	1,215,887	0.08
EUR 1,500,000	Altice France 5.875% 1/2/2027	1,420,445	0.09
USD 2,352,000	Altice France 8.125% 1/2/2027	2,183,597	0.14
EUR 1,300,000	Atos 0% 6/11/2024	1,222,147	0.08
EUR 1,100,000	Atos 1.75% 7/5/2025	1,065,874	0.07
EUR 800,000	Atos 2.5% 7/11/2028	658,042	0.04
EUR 700,000	Banijay 6.5% 1/3/2026	708,205	0.04
EUR 300,000	Banijay Entertainment 3.5% 1/3/2025	302,197	0.02
USD 460,000	BNP Paribas 4.245% 23/3/2171	374,808	0.02
EUR 400,000	BNP Paribas 6.875% 12/6/2029	422,833	0.03
EUR 800,000	BNP Paribas 7.375% 6/11/2030*	856,070	0.05
EUR 556,000	Burger King France 7.232% 1/11/2026	589,178	0.04
EUR 1,500,000	Casino Guichard Perrachon 3.992% 31/1/2172	344,545	0.02
USD 3,387,000	Constellium 3.75% 15/4/2029	2,789,215	0.18
EUR 370,000	Constellium 4.25% 15/2/2026	382,189	0.02
USD 1,096,000	Constellium 5.625% 15/6/2028	1,018,942	0.07
USD 382,000	Constellium 5.875% 15/2/2026	370,887	0.02
USD 925,000	Credit Agricole 4.75% 23/3/2171	756,095	0.05
EUR 600,000	Electricite de France 2.875% 15/3/2171	541,692	0.03
EUR 200,000	Electricite de France 3% 3/12/2171	175,086	0.01
EUR 4,000,000	Electricite de France 3.375% 15/9/2171	3,276,211	0.21
GBP 1,300,000	Electricite de France 6% 29/7/2171	1,456,953	0.09
EUR 800,000	Electricite de France 7.5% 9/6/2028	853,091	0.05
EUR 481,000	Elior 3.75% 15/7/2026	432,865	0.03
EUR 700,000	Eutelsat 2% 2/10/2025	681,002	0.04
EUR 2,100,000	Faurecia 2.75% 15/2/2027*	1,966,777	0.12
EUR 790,000	Faurecia 3.75% 15/6/2028	737,702	0.05
EUR 875,000	Faurecia 7.25% 15/6/2026	956,919	0.06
EUR 2,413,000	Goldstory 5.375% 1/3/2026*	2,403,245	0.15
EUR 2,300,000	iliad 5.375% 14/6/2027	2,392,331	0.15
EUR 700,000	iliad 5.625% 15/2/2030	720,286	0.04
EUR 640,000	Iliad 5.625% 15/10/2028	625,938	0.04
USD 3,402,000	Iliad 6.5% 15/10/2026	3,183,518	0.20
USD 2,079,000	Iliad 7% 15/10/2028*	1,912,641	0.12
GBP 1,600,000	Korian 4.125% 15/6/2171	1,529,514	0.10
EUR 1,232,000	La Financiere Atalian 5.125% 15/5/2025	871,059	0.05
GBP 206,000	La Financiere Atalian 6.625% 15/5/2025	166,964	0.01
EUR 1,273,000	Loxam 3.75% 15/7/2026	1,248,233	0.08
EUR 600,000	Novafives 5% 15/6/2025*	524,792	0.03
EUR 926,000	Paprec 3.5% 1/7/2028	843,915	0.05
EUR 987,000	Picard Groupe 3.875% 1/7/2026*	947,388	0.06
EUR 1,450,000	Quatrim 5.875% 15/1/2024	1,446,791	0.09
EUR 5,100,000	RCI Banque 2.625% 18/2/2030	5,004,466	0.32
EUR 200,000	Renault 1.25% 24/6/2025	196,418	0.01
EUR 500,000	Renault 2.375% 25/5/2026	488,094	0.03
EUR 500,000	Societe Generale 7.875% 18/1/2029	540,623	0.04
EUR 1,025,000	Tereos Finance Groupe I 7.25% 15/4/2028	1,088,782	0.07
EUR 1,000,000	Unibail-Rodamco-Westfield 2.125% 25/7/2023	974,034	0.06
EUR 669,000	Vallourec 8.5% 30/6/2026	718,806	0.05
EUR 1,300,000	Verallia 1.875% 10/11/2031	1,089,445	0.07
		62,288,724	3.92
	Germany		
EUR 300,000	ADLER Real Estate 1.875% 27/4/2023	305,406	0.02
EUR 2,900,000	Bayer 4.5% 25/3/2082*	2,879,297	0.18
EUR 803,000	Cheplapharm Arzneimittel 3.5% 11/2/2027	759,532	0.05
EUR 255,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	240,662	0.01
USD 1,669,000	Cheplapharm Arzneimittel 5.5% 15/1/2028	1,478,203	0.09
EUR 2,600,000	Commerzbank 6.125% 9/4/2171	2,615,597	0.16
GBP 500,000	Commerzbank 8.625% 28/2/2033	623,957	0.04
EUR 1,700,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	1,346,368	0.09
EUR 3,400,000	Deutsche Bank 4% 24/6/2032	3,260,181	0.21
EUR 600,000	Deutsche Bank 10% 12/1/2027	679,296	0.04
EUR 600,000	Deutsche Lufthansa 2.875% 16/5/2027	568,293	0.04
EUR 600,000	Deutsche Lufthansa 3.5% 14/7/2029	553,770	0.03
EUR 1,600,000	Deutsche Lufthansa 3.75% 11/2/2028	1,542,227	0.10
EUR 1,900,000	DIC Asset 2.25% 22/9/2026	1,441,971	0.09
EUR 1,678,000	Gruenenthal 4.125% 15/5/2028	1,566,184	0.10
EUR 780,000	HT Troplast 9.25% 15/7/2025	805,811	0.05
EUR 806,000	IHO Verwaltungs 3.875% 15/5/2027*	762,065	0.05
EUR 882,000	Nidda Healthcare 7.5% 21/8/2026	919,583	0.06
EUR 800,000	Novelis Sheet Ingot 3.375% 15/4/2029	715,201	0.05
EUR 1,114,000	PCF 4.75% 15/4/2026*	1,018,272	0.06
EUR 1,392,000	Renk 5.75% 15/7/2025	1,459,504	0.09
EUR 1,494,636	Techem Verwaltungsgesellschaft 674 6% 30/7/2026	1,534,223	0.10
EUR 2,464,000	Tele Columbus 3.875% 2/5/2025*	2,129,642	0.13
USD 1,938,000	TK Elevator Holdco 7.625% 15/7/2028*	1,779,926	0.11
EUR 1,275,000	TK Elevator Midco 4.375% 15/7/2027	1,235,045	0.08
EUR 600,000	Vantage Towers 0% 31/3/2025	616,737	0.04
EUR 300,000	Vantage Towers 0.375% 31/3/2027	300,588	0.02
EUR 1,100,000	ZF Finance 2% 6/5/2027	1,007,675	0.06
EUR 1,100,000	ZF Finance 2.25% 3/5/2028	978,423	0.06
EUR 600,000	ZF Finance 2.75% 25/5/2027	566,059	0.04

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,000,000	ZF Finance 3% 21/9/2025	1,003,749	0.06
EUR 1,000,000	ZF Finance 3.75% 21/9/2028	945,011	0.06
EUR 400,000	ZF Finance 5.75% 3/8/2026	428,535	0.03
		38,066,993	2.40
	Hong Kong		
USD 320,000	Bank of East Asia 5.825% 21/4/2171	299,200	0.02
USD 250,000	Bank of East Asia 5.875% 19/3/2171	239,653	0.02
USD 400,000	China CITIC Bank International 4.8% 22/4/2027	385,487	0.02
USD 200,000	Gemdale Ever Prosperity Investment 4.95% 12/8/2024	188,031	0.01
USD 300,000	Nanyang Commercial Bank 6.5% 28/10/2171	292,615	0.02
USD 300,000	Sino-Ocean Land Treasure IV 3.25% 5/5/2026	219,306	0.01
USD 300,000	Sino-Ocean Land Treasure IV 4.75% 5/8/2029	186,925	0.01
USD 750,000	Yango Justice International 7.5% 15/4/2024	24,375	0.00
USD 601,000	Yango Justice International 8.25% 25/11/2023	19,533	0.00
USD 307,000	Yango Justice International 9.25% 15/4/2023	9,978	0.00
USD 682,000	Yango Justice International 10.25% 15/9/2022***	20,954	0.00
USD 242,000	Yanlord Land HK 6.75% 23/4/2023*	241,395	0.02
		2,127,452	0.13
	India		
USD 200,000	Delhi International Airport 6.125% 31/10/2026	192,792	0.01
USD 200,000	Delhi International Airport 6.45% 4/6/2029	185,597	0.01
USD 200,000	GMR Hyderabad International Airport 4.25% 27/10/2027	175,342	0.01
USD 400,000	HDFC Bank 3.7% 25/2/2172	341,500	0.02
USD 221,250	JSW Hydro Energy 4.125% 18/5/2031	182,173	0.01
USD 225,000	JSW Steel 5.05% 5/4/2032	182,482	0.01
USD 200,000	JSW Steel 5.375% 4/4/2025	192,595	0.01
USD 200,000	JSW Steel 5.95% 18/4/2024	198,072	0.02
USD 200,000	ReNew Power Pvt 5.875% 5/3/2027	191,024	0.01
USD 200,000	Shriram Transport Finance 4.15% 18/7/2025	185,746	0.01
USD 200,000	Shriram Transport Finance 4.4% 13/3/2024	194,000	0.02
		2,221,323	0.14
	Indonesia		
USD 250,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	231,250	0.02
USD 200,000	Bank Negara Indonesia Persero 4.3% 24/3/2171	171,500	0.01
USD 200,000	Japfa Comfeed Indonesia 5.375% 23/3/2026	178,357	0.01
USD 200,000	Pakuwon Jati 4.875% 29/4/2028	177,098	0.01
		758,205	0.05
	Ireland		
EUR 2,097,000	AIB 5.25% 9/4/2171	2,072,775	0.13
EUR 600,000	AIB 6.25% 23/12/2171	605,035	0.04
EUR 1,800,000	AlbaCore EURO CLO I 8.288% 18/10/2034	1,613,722	0.10
EUR 900,000	Aurium CLO II 8.161% 22/6/2034	853,649	0.05
EUR 1,050,000	Avoca CLO XV 6.418% 15/4/2031	939,775	0.06
EUR 1,800,000	Bilbao CLO II 8.673% 20/8/2035	1,679,266	0.11
EUR 1,800,000	BlueMountain Fuji CLO IV 8.073% 25/2/2034	1,702,545	0.11
EUR 1,000,000	Bridgepoint CLO 3 8.528% 15/1/2036	938,424	0.06
EUR 1,214,000	Contego CLO IX 8.427% 24/1/2034	1,129,973	0.07
USD 845,000	Jazz 4.375% 15/1/2029	748,635	0.05
USD 1,299,000	LCPR Senior Secured Financing 6.75% 15/10/2027	1,203,668	0.07
USD 377,000	Motion Bondco 6.625% 15/11/2027	347,986	0.02
EUR 1,573,000	Neuberger Berman Loan Advisers Euro CLO 2 8.348% 15/4/2034	1,482,253	0.09
EUR 210,000	North Westerly VII ESG CLO 8.314% 15/5/2034	194,225	0.01
EUR 920,000	Rockfield Park CLO 8.238% 16/7/2034	870,675	0.06
GBP 880,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028*	902,571	0.06
USD 1,691,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,470,609	0.09
EUR 1,005,000	Voya Euro CLO II 8.308% 15/7/2035	941,024	0.06
		19,696,810	1.24
	Isle of Man		
USD 954,000	AngloGold Ashanti 3.75% 1/10/2030	814,988	0.05
	Israel		
USD 1,110,000	Bank Leumi Le-Israel 3.275% 29/1/2031	979,228	0.06
USD 660,000	Bank Leumi Le-Israel 7.129% 18/7/2033	662,980	0.04
USD 2,288,393	Energean Israel Finance 4.5% 30/3/2024	2,231,183	0.14
USD 718,824	Energean Israel Finance 4.875% 30/3/2026*	667,608	0.04
USD 3,044,512	Leviathan Bond 6.125% 30/6/2025	2,959,189	0.19
USD 521,962	Leviathan Bond 6.75% 30/6/2030	489,992	0.03
USD 1,924,000	Mizrahi Tefahot Bank 3.077% 7/4/2031*	1,695,525	0.11
		9,685,705	0.61
	Italy		
EUR 1,100,000	Atlantia 1.875% 12/2/2028	992,774	0.06
EUR 2,348,000	Azzurra Aeroporti 2.125% 30/5/2024	2,421,091	0.15

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 878,000	Azzurra Aeroporti 2.625% 30/5/2027	817,121	0.05
EUR 2,125,000	Banco BPM 2.875% 29/6/2031	1,983,477	0.13
EUR 1,109,000	Banco BPM 3.375% 19/1/2032*	1,036,616	0.07
EUR 518,000	Brunello Bidco 3.5% 15/2/2028	489,924	0.03
EUR 600,000	Cedacri Mergeco 7.279% 15/5/2028*	621,856	0.04
EUR 1,307,000	Centurion Bidco 5.875% 30/9/2026	1,255,177	0.08
EUR 1,169,000	doValue 3.375% 31/7/2026	1,137,241	0.07
EUR 575,000	Enel 6.375% 16/4/2028	612,395	0.04
USD 1,124,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	920,005	0.06
EUR 768,000	Fiber Bidco 11% 25/10/2027	875,826	0.06
EUR 943,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	879,029	0.05
EUR 1,691,000	Gamma Bidco 6.25% 15/7/2025	1,811,145	0.12
EUR 1,040,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	962,296	0.06
EUR 978,000	Inter Media and Communication 6.75% 9/2/2027	983,310	0.06
USD 695,000	Intesa Sanpaolo 4.198% 1/6/2032	521,747	0.03
USD 510,000	Intesa Sanpaolo 4.95% 1/6/2042	340,743	0.02
GBP 350,000	Intesa Sanpaolo 5.148% 10/6/2030	355,914	0.02
EUR 2,931,000	Intesa Sanpaolo 5.5% 1/3/2172	2,663,311	0.17
USD 500,000	Intesa Sanpaolo 5.71% 15/1/2026	478,437	0.03
EUR 1,265,000	Intesa Sanpaolo 7.75% 11/7/2171*	1,336,336	0.09
EUR 879,000	Lottomatica 9.75% 30/9/2027	1,003,789	0.06
EUR 1,300,000	Nexi 0% 24/2/2028	1,016,172	0.06
EUR 1,750,000	Poste Italiane 2.625% 24/6/2171	1,435,669	0.09
EUR 1,613,000	Rekeep 7.25% 1/2/2026	1,485,313	0.10
EUR 1,070,000	Telecom Italia 1.625% 18/1/2029	864,635	0.06
EUR 561,000	Telecom Italia 2.375% 12/10/2027	506,637	0.03
EUR 299,000	Telecom Italia 2.75% 15/4/2025	302,889	0.02
EUR 854,000	Telecom Italia 2.875% 28/1/2026	840,982	0.05
EUR 300,000	Telecom Italia 3% 30/9/2025	303,587	0.02
EUR 646,000	Telecom Italia 3.625% 25/5/2026	652,830	0.04
EUR 639,000	Telecom Italia 4% 11/4/2024	672,390	0.04
USD 346,000	Telecom Italia 5.303% 30/5/2024	337,160	0.02
EUR 1,000,000	Telecom Italia 6.875% 15/2/2028	1,077,485	0.07
EUR 400,000	UniCredit 2.731% 15/1/2032	365,915	0.02
EUR 1,400,000	UniCredit 6.625% 3/12/2171	1,483,602	0.09
EUR 1,400,000	UniCredit 7.5% 3/6/2171*	1,465,732	0.09
		37,310,558	2.35
	Jamaica		
USD 38,669	Digicel International Finance /Digicel international 8% 31/12/2026	17,312	0.00
USD 955,000	Digicel International Finance /Digicel international 8.75% 25/5/2024	833,362	0.05
USD 1,992	Digicel International Finance /Digicel international 13% 31/12/2025	1,011	0.00
		851,685	0.05
	Japan		
EUR 2,438,000	SoftBank 2.125% 6/7/2024	2,444,521	0.15
EUR 149,000	SoftBank 3.125% 19/9/2025	145,475	0.01
EUR 300,000	SoftBank 4.5% 20/4/2025	305,457	0.02
EUR 2,306,000	SoftBank 4.75% 30/7/2025*	2,348,594	0.15
USD 700,000	SoftBank 6% 19/1/2172	683,358	0.04
		5,927,405	0.37
	Jersey		
GBP 700,000	AA Bond 4.875% 31/7/2043	830,090	0.05
EUR 1,826,000	Adient Global 3.5% 15/8/2024	1,901,682	0.12
USD 2,000,000	Boyce Park Clo 7.753% 21/4/2035	1,879,109	0.12
USD 1,000,000	Boyce Park Clo 10.903% 21/4/2035	915,075	0.06
GBP 400,000	CPUK Finance 4.5% 28/8/2027	419,334	0.03
GBP 665,000	CPUK Finance 4.875% 28/2/2047	776,278	0.05
GBP 1,892,000	Galaxy Bidco 6.5% 31/7/2026	2,107,221	0.13
		8,828,789	0.56
	Liberia		
USD 663,000	Royal Caribbean Cruises 5.375% 15/7/2027	584,434	0.03
USD 524,000	Royal Caribbean Cruises 5.5% 31/8/2026	474,817	0.03
USD 408,000	Royal Caribbean Cruises 5.5% 1/4/2028	355,788	0.02
USD 908,000	Royal Caribbean Cruises 7.25% 15/1/2030	909,171	0.06
USD 659,000	Royal Caribbean Cruises 8.25% 15/1/2029	682,775	0.04
USD 1,631,000	Royal Caribbean Cruises 9.25% 15/1/2029	1,731,470	0.11
USD 355,000	Royal Caribbean Cruises 11.5% 1/6/2025	377,075	0.02
USD 652,000	Royal Caribbean Cruises 11.625% 15/8/2027	693,337	0.04
		5,808,867	0.35
	Luxembourg		
EUR 3,100,000	ADLER 2.75% 13/11/2026	1,498,146	0.10
EUR 1,300,000	ADLER 3.25% 5/8/2025	654,847	0.04
USD 837,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	745,796	0.05
EUR 1,060,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	918,405	0.06
USD 3,230,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	2,689,053	0.17
USD 1,563,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	1,285,450	0.08
EUR 724,000	Altice Financing 2.25% 15/1/2025	719,856	0.05
EUR 429,000	Altice Financing 3% 15/1/2028	363,562	0.02
EUR 1,349,000	Altice Financing 4.25% 15/8/2029*	1,154,709	0.07
USD 2,088,000	Altice Financing 5% 15/1/2028	1,737,529	0.11
USD 3,224,000	Altice Financing 5.75% 15/8/2029	2,655,077	0.17
USD 4,011,000	Altice France 10.5% 15/5/2027	3,296,258	0.21
EUR 602,000	Aramark International Finance 3.125% 1/4/2025	617,157	0.04

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 3,055,625	ARD Finance 6.5% 30/6/2027	2,502,068	0.16
EUR 2,200,000	Aroundtown 3.375% 23/12/2171*	1,288,604	0.08
USD 694,000	Camelot Finance 4.5% 1/11/2026	637,085	0.04
EUR 238,000	Cidron Aida Finco 5% 1/4/2028	223,405	0.01
GBP 1,441,000	Cidron Aida Finco 6.25% 1/4/2028*	1,503,629	0.10
EUR 367,000	Cirsa Finance International 4.5% 15/3/2027	343,731	0.02
EUR 539,000	Cirsa Finance International 4.75% 22/5/2025	561,503	0.04
EUR 48,266	Cirsa Finance International 6.25% 20/12/2023	51,261	0.00
EUR 798,000	Cirsa Finance International Sarl 10.375% 30/11/2027	900,378	0.06
EUR 2,081,073	Codere Finance 2 Luxembourg 11% 30/9/2026	1,983,982	0.12
EUR 688,047	Codere Finance 2 Luxembourg 12.75% 30/11/2027	367,184	0.02
USD 2,232,000	CSN Resources 4.625% 10/6/2031	1,759,977	0.11
EUR 1,299,000	Cullinan Holdco 4.625% 15/10/2026	1,228,157	0.08
EUR 1,700,000	European TopSoho 4% 18/10/2021***	1,668,275	0.11
USD 2,663,000	EverArc Escrow 5% 30/10/2029	2,126,192	0.14
EUR 971,000	Garfunkelux Holdco 3 6.75% 1/11/2025*	842,569	0.05
GBP 1,500,000	Garfunkelux Holdco 3 7.75% 1/11/2025*	1,466,567	0.09
USD 2,008,000	Herens Holdco 4.75% 15/5/2028	1,648,631	0.10
EUR 180,000	Herens Midco 5.25% 15/5/2029	130,695	0.01
USD 1,080,000	ION Trading Technologies 5.75% 15/5/2028*	877,495	0.06
EUR 250,000	Kleopatra 2 6.5% 1/9/2026	151,768	0.01
EUR 1,949,000	Kleopatra Finco 4.25% 1/3/2026	1,754,558	0.11
EUR 297,696	Lincoln Financing 3.625% 1/4/2024	316,502	0.02
USD 1,103,400	Millicom International Cellular 6.25% 25/3/2029	1,007,744	0.06
EUR 1,408,000	Monitchem HoldCo 3 5.25% 15/3/2025	1,479,949	0.09
USD 2,726,000	Petrorio Luxembourg Trading 6.125% 9/6/2026*	2,579,532	0.16
USD 200,000	Puma International Financing 5% 24/1/2026	182,734	0.01
EUR 1,830,000	Rossini 6.75% 30/10/2025	1,958,746	0.12
EUR 1,360,000	SES 2.875% 27/8/2171	1,227,328	0.08
EUR 1,100,000	SES 5.625% 29/1/2172	1,160,656	0.07
EUR 475,000	Stena International 7.25% 15/2/2028	510,173	0.03
EUR 1,643,000	Summer BC Holdco B 5.75% 31/10/2026	1,552,121	0.10
USD 1,378,000	Telecom Italia Capital 6% 30/9/2034	1,144,969	0.07
USD 1,778,000	Telecom Italia Capital 6.375% 15/11/2033	1,539,242	0.10
USD 415,000	Telecom Italia Capital 7.2% 18/7/2036	363,186	0.02
USD 317,000	Telecom Italia Capital 7.721% 4/6/2038	286,300	0.02
USD 1,200,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	1,130,700	0.07
		58,793,441	3.71
	Marshall Islands		
USD 2,011,000	Danaos 8.5% 1/3/2028	1,966,973	0.12
	Mauritius		
USD 200,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	171,785	0.01
USD 2,488,000	CA Magnum 5.375% 31/10/2026	2,307,495	0.15
USD 400,000	CA Magnum 5.375% 31/10/2026	370,980	0.02
USD 200,000	Greenko Solar Mauritius 5.95% 29/7/2026	185,418	0.01
USD 650,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	614,632	0.04
USD 250,000	India Airport Infra 6.25% 25/10/2025	238,750	0.02
USD 250,000	India Green Power 4% 22/2/2027	213,125	0.01
USD 200,000	Network i2i 3.975% 3/6/2171	177,068	0.01
USD 400,000	Network i2i 5.65% 15/4/2171	381,654	0.03
		4,660,907	0.30
	Mexico		
USD 481,000	Alpek 3.25% 25/2/2031	389,602	0.03
USD 860,000	Banco Mercantil del Norte 6.625% 24/1/2172	744,715	0.05
USD 2,545,000	Banco Mercantil del Norte 7.5% 27/9/2171	2,374,269	0.15
USD 2,322,000	Banco Mercantil del Norte 7.625% 6/10/2171	2,205,029	0.14
USD 4,018,000	BBVA Bancomer 5.125% 18/1/2033	3,624,105	0.23
USD 3,640,000	BBVA Bancomer 5.875% 13/9/2034	3,384,135	0.21
USD 4,160,000	Cemex 5.125% 8/9/2171	3,806,400	0.24
USD 2,235,000	GCC 3.614% 20/4/2032*	1,880,395	0.12
USD 3,071,000	Grupo Bimbo 5.95% 17/7/2171*	3,071,269	0.19
USD 1,065,073	Grupo Posadas 5% 30/12/2027	855,225	0.05
USD 3,881,000	Industrias Penoles 4.15% 12/9/2029*	3,531,128	0.22
USD 4,590,000	Metalsa S A P I De 3.75% 4/5/2031	3,530,490	0.22
USD 3,511,000	Nemak 3.625% 28/6/2031	2,653,383	0.17
USD 1,654,000	Orbia Advance 5.5% 15/1/2048	1,367,089	0.09
USD 1,824,000	Orbia Advance 5.875% 17/9/2044	1,603,036	0.10
		35,020,270	2.21
	Netherlands		
EUR 1,800,000	Abertis Infraestructuras Finance 3.248% 24/2/2172	1,723,681	0.11
USD 3,122,000	Arcos Dorados 6.125% 27/5/2029	2,983,071	0.19
EUR 200,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	209,624	0.02
USD 2,308,000	Braskem Netherlands Finance 4.5% 31/1/2030	1,950,491	0.12
USD 1,345,000	Braskem Netherlands Finance 7.25% 13/2/2033	1,313,056	0.08

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 2,246,000	Clear Channel International 6.625% 1/8/2025	2,200,867	0.14
EUR 100,000	Darling Global Finance 3.625% 15/5/2026	101,922	0.01
USD 2,265,000	Diamond BC 4.625% 1/10/2029	1,857,878	0.12
USD 1,725,000	Elastic 4.125% 15/7/2029	1,416,334	0.09
EUR 436,000	Energizer Gamma Acquisition 3.5% 30/6/2029	370,162	0.02
EUR 102,000	Goodyear Europe 2.75% 15/8/2028	88,879	0.00
USD 334,250	Greenko Dutch 3.85% 29/3/2026	296,417	0.02
USD 807,000	ING Groep 5.75% 16/11/2026	747,247	0.05
EUR 1,900,000	Naturgy Finance 2.374% 23/2/2172	1,762,851	0.11
EUR 832,000	Promontoria 264 6.375% 1/3/2027	856,041	0.05
EUR 2,392,000	Repsol International Finance 4.247% 11/12/2171*	2,281,039	0.14
EUR 1,000,000	Saipem Finance International 3.375% 15/7/2026	1,001,361	0.06
USD 1,317,000	Sensata Technologies 4% 15/4/2029	1,157,480	0.08
USD 943,000	Sensata Technologies 5% 1/10/2025	918,371	0.06
USD 236,000	Sensata Technologies 5.625% 1/11/2024	233,739	0.01
USD 879,000	Sensata Technologies 5.875% 1/9/2030	836,254	0.05
EUR 781,965	Summer BidCo 9% 15/11/2025*	655,651	0.04
EUR 1,197,528	Summer BidCo 9% 15/11/2025	992,672	0.06
EUR 1,500,000	Telefonica Europe 3.875% 22/9/2171	1,480,198	0.09
EUR 3,400,000	Telefonica Europe 6.135% 2/3/2030	3,477,593	0.22
EUR 1,500,000	Telefonica Europe 7.125% 23/8/2028	1,640,472	0.10
EUR 544,000	Teva Pharmaceutical Finance Netherlands II 1.25% 31/3/2023	578,055	0.04
EUR 500,000	Teva Pharmaceutical Finance Netherlands II 1.625% 15/10/2028	406,460	0.03
EUR 1,154,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	1,096,991	0.07
EUR 887,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	795,001	0.05
EUR 1,585,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	1,669,129	0.10
EUR 1,000,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	1,081,705	0.07
USD 6,361,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	5,575,194	0.35
USD 1,279,000	Teva Pharmaceutical Finance Netherlands III 4.1% 1/10/2046	844,453	0.05
USD 1,632,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	1,481,057	0.09
USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	194,058	0.01
USD 937,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	949,181	0.06
EUR 543,000	Trivium Packaging Finance 3.75% 15/8/2026	528,112	0.03
USD 1,982,000	Trivium Packaging Finance 5.5% 15/8/2026	1,870,007	0.12
EUR 698,000	Trivium Packaging Finance 6.404% 15/8/2026	731,685	0.05
USD 4,010,000	Trivium Packaging Finance 8.5% 15/8/2027*	3,815,686	0.24
EUR 635,000	United 4.875% 1/7/2024	654,210	0.04
USD 2,723,000	UPC Broadband Finco 4.875% 15/7/2031	2,282,963	0.15
EUR 1,412,000	VZ Secured Financing 3.5% 15/1/2032	1,176,771	0.08
EUR 500,000	ZF Europe Finance 2% 23/2/2026	485,382	0.03
EUR 800,000	ZF Europe Finance 2.5% 23/10/2027	743,232	0.05
USD 644,000	Ziggo 4.875% 15/1/2030	546,595	0.04
USD 1,324,000	Ziggo Bond 5.125% 28/2/2030	1,059,551	0.06
USD 200,000	Ziggo Bond 6% 15/1/2027	185,195	0.01
		61,304,024	3.86
	Panama		
USD 3,970,000	AES Panama Generation 4.375% 31/5/2030	3,478,712	0.22
USD 2,787,000	Cable Onda 4.5% 30/1/2030	2,287,082	0.14
USD 1,132,000	Carnival 4% 1/8/2028	962,732	0.06
USD 3,732,000	Carnival 5.75% 1/3/2027	3,059,083	0.19
USD 1,709,000	Carnival 6% 1/5/2029	1,323,963	0.08
USD 418,000	Carnival 7.625% 1/3/2026	377,121	0.02
EUR 789,000	Carnival 7.625% 1/3/2026	747,221	0.05
USD 1,262,000	Carnival 9.875% 1/8/2027	1,286,079	0.08
EUR 2,221,000	Carnival 10.125% 1/2/2026	2,473,738	0.16
USD 1,591,000	Carnival 10.5% 1/2/2026*	1,648,212	0.10
		17,643,943	1.10
	Paraguay		
USD 755,000	Banco Continental SAECA 2.75% 10/12/2025	669,006	0.04
USD 2,279,000	Telefonica Celular del Paraguay 5.875% 15/4/2027	2,077,593	0.13
		2,746,599	0.17
	Peru		
USD 2,957,000	InRetail Consumer 3.25% 22/3/2028	2,500,129	0.16
USD 3,321,000	Minsur 4.5% 28/10/2031	2,833,145	0.18
		5,333,274	0.34
	Philippines		
USD 300,000	Globe Telecom 4.2% 2/5/2171	277,874	0.02
	Poland		
USD 359,000	Canpack / Canpack US 3.125% 1/11/2025	317,975	0.02
	Portugal		
EUR 3,000,000	Banco Espirito Santo 2.625% 8/5/2017***	462,712	0.03
EUR 3,400,000	Banco Espirito Santo 4% 21/1/2019***	524,406	0.03
EUR 4,400,000	Banco Espirito Santo 4.75% 15/1/2018***	678,644	0.04
EUR 600,000	EDP - Energias de Portugal 1.7% 20/7/2080	577,273	0.04

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The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,200,000	EDP - Energias de Portugal 1.875% 2/8/2081*	1,103,487	0.07
EUR 300,000	EDP - Energias de Portugal 5.943% 23/4/2083	314,963	0.02
		3,661,485	0.23
	Romania		
EUR 1,200,000	RCS & RDS 2.5% 5/2/2025	1,199,735	0.07
	Singapore		
USD 279,000	Continuum Energy Levanter 4.5% 9/2/2027	246,218	0.01
USD 37,430	JGC Ventures 0% 30/6/2025	8,215	0.00
USD 1,194,377	JGC Ventures 3% 30/6/2025	409,950	0.03
USD 300,000	Medco Bell 6.375% 30/1/2027	275,385	0.02
USD 300,000	Medco Oak Tree 7.375% 14/5/2026*	293,250	0.02
USD 200,000	TML 4.35% 9/6/2026	184,064	0.01
		1,417,082	0.09
	South Africa		
USD 1,800,000	Growthpoint Properties International Pty 5.872% 2/5/2023	1,789,974	0.11
USD 2,691,000	Transnet SOC 8.25% 6/2/2028	2,701,091	0.17
		4,491,065	0.28
	South Korea		
USD 400,000	KDB Life Insurance 7.5% 21/11/2171	370,000	0.02
USD 200,000	Woori Bank 4.25% 4/4/2171	191,435	0.01
		561,435	0.03
	Spain		
EUR 1,600,000	Banco Bilbao Vizcaya Argentaria 6% 29/6/2171*	1,672,144	0.11
EUR 1,600,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2171	1,642,565	0.10
EUR 3,000,000	Banco de Sabadell 2.5% 15/4/2031	2,843,535	0.18
EUR 500,000	Banco de Sabadell 5.25% 7/2/2029	518,793	0.03
EUR 600,000	Bankinter 7.375% 15/8/2028	635,383	0.04
EUR 1,200,000	CaixaBank 6.375% 19/12/2171	1,271,914	0.08
EUR 400,000	CaixaBank 6.75% 13/9/2171	421,051	0.03
EUR 2,200,000	Cellnex Finance 1.25% 15/1/2029	1,877,468	0.12
EUR 2,400,000	Cellnex Telecom 0.75% 20/11/2031	2,067,970	0.13
EUR 400,000	Cellnex Telecom 1% 20/4/2027	365,038	0.02
EUR 667,000	Food Service Project 5.5% 21/1/2027	663,293	0.04
EUR 410,000	Grupo Antolin-Irausa 3.375% 30/4/2026	370,740	0.03
EUR 1,405,000	Grupo Antolin-Irausa 3.5% 30/4/2028*	1,107,473	0.07
EUR 2,100,000	International Consolidated Airlines 1.125% 18/5/2028	1,836,860	0.12
EUR 359,000	Kaixo Bondco Telecom 5.125% 30/9/2029	331,509	0.02
EUR 2,665,000	Lorca Telecom Bondco 4% 18/9/2027	2,566,292	0.16
		20,192,028	1.28
	Sri Lanka		
USD 1,150,000	Sri Lanka Government International Bond 6.85% 14/3/2024	421,213	0.03
	Sweden		
EUR 519,000	Dometic 3% 8/5/2026	488,990	0.03
EUR 457,000	Fastighets Balder 2.873% 2/6/2081	378,925	0.02
EUR 2,525,000	Heimstaden Bostad 2.625% 1/5/2171	1,726,736	0.11
EUR 100,000	Heimstaden Bostad 3.375% 15/1/2026	70,226	0.01
EUR 312,667	Intrum 3.125% 15/7/2024	324,191	0.02
EUR 1,608,000	Intrum 4.875% 15/8/2025	1,607,956	0.10
EUR 900,000	Intrum 9.25% 15/3/2028*	972,264	0.06
EUR 593,000	Verisure 3.25% 15/2/2027	545,650	0.03
EUR 645,000	Verisure 3.875% 15/7/2026	625,398	0.04
EUR 415,000	Verisure 7.125% 1/2/2028	435,657	0.03
EUR 1,060,000	Verisure 9.25% 15/10/2027	1,194,119	0.08
		8,370,112	0.53
	Switzerland		
USD 590,000	Credit Suisse 5.25% 11/2/2172*	408,028	0.03
USD 864,000	Credit Suisse 6.25% 18/12/2171	713,627	0.05
USD 200,000	Credit Suisse 7.5% 11/6/2171	182,792	0.01
GBP 100,000	Credit Suisse 7.75% 10/3/2026	123,010	0.01
USD 680,000	UBS 4.375% 10/8/2171	536,335	0.03
		1,963,792	0.13
	Thailand		
USD 425,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	360,733	0.02
USD 200,000	Kasikornbank Hong Kong 3.343% 2/10/2031	176,941	0.01
USD 250,000	Kasikornbank Hong Kong 4% 10/2/2172	215,941	0.01
USD 200,000	Kasikornbank Hong Kong 5.275% 14/4/2171	190,000	0.01
USD 300,000	Krung Thai Bank 4.4% 25/9/2171	270,375	0.02
		1,213,990	0.07
	Turkey		
USD 1,339,000	KOC 5.25% 15/3/2023	1,340,004	0.09
USD 874,000	KOC 6.5% 11/3/2025	852,056	0.05
USD 1,566,000	Turk Telekomunikasyon 6.875% 28/2/2025	1,479,412	0.09
USD 2,433,000	Turkiye Sise ve Cam Fabrikalari 6.95% 14/3/2026	2,338,125	0.15
		6,009,597	0.38
	United Kingdom		
USD 384,257	Ardonagh Midco 2 11.5% 15/1/2027*	360,956	0.02
USD 2,075,000	Barclays 4.375% 15/12/2171*	1,626,374	0.10
USD 400,000	Barclays 5.2% 12/5/2026	389,361	0.03
GBP 200,000	Barclays 6.375% 15/3/2171	226,696	0.02
GBP 1,400,000	Barclays 7.125% 15/9/2171	1,632,833	0.10
USD 690,000	Barclays 8% 15/12/2171*	674,268	0.04
GBP 700,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	731,494	0.05

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
GBP 2,404,000	Bellis Acquisition 3.25% 16/2/2026	2,422,644	0.15
GBP 1,226,000	Bellis Acquisition 4.5% 16/2/2026	1,276,331	0.08
USD 2,347,000	Bidvest UK 3.625% 23/9/2026	2,095,325	0.13
USD 670,000	British Telecommunications 4.25% 23/11/2081	591,704	0.04
EUR 177,721	Codere New Topco 7.5% 30/11/2027	93,302	0.01
GBP 1,646,000	Constellation Automotive Financing 4.875% 15/7/2027	1,445,860	0.09
EUR 537,000	EC Finance 3% 15/10/2026	522,283	0.03
EUR 1,080,000	eG Global Finance 3.625% 7/2/2024*	1,080,206	0.07
USD 1,627,000	eG Global Finance 6.75% 7/2/2025	1,454,050	0.09
USD 816,000	eG Global Finance 8.5% 30/10/2025	723,943	0.04
USD 200,000	EnQuest 11.625% 1/11/2027	195,442	0.01
GBP 1,150,000	Gatwick Airport Finance 4.375% 7/4/2026	1,284,125	0.08
GBP 100,000	Greene King Finance 5.512% 15/12/2034	92,788	0.01
GBP 100,000	Greene King Finance 5.792% 15/3/2036	93,865	0.01
USD 376,000	Harbour Energy 5.5% 15/10/2026	348,236	0.02
GBP 957,000	Heathrow Finance 4.125% 1/9/2029	984,909	0.06
GBP 600,000	Heathrow Finance 4.75% 1/3/2024	717,954	0.05
USD 285,000	HSBC 4.6% 17/6/2171	230,375	0.02
USD 890,000	HSBC 7.39% 3/11/2028	940,563	0.06
USD 2,080,000	HSBC Bank 5.401% 19/12/2171	1,637,168	0.10
EUR 987,000	INEOS Finance 6.625% 15/5/2028*	1,037,294	0.06
EUR 1,329,000	INEOS Quattro Finance 2 2.5% 15/1/2026	1,251,601	0.08
EUR 1,300,000	International Consolidated Airlines 1.5% 4/7/2027*	1,133,273	0.07
GBP 1,067,000	Iron Mountain UK 3.875% 15/11/2025*	1,228,112	0.08
EUR 630,000	Jaguar Land Rover Automotive 4.5% 15/1/2026*	616,845	0.04
USD 640,000	Jaguar Land Rover Automotive 7.75% 15/10/2025	632,000	0.05
GBP 500,000	Jerrold Finco 5.25% 15/1/2027	521,061	0.03
USD 831,000	Merlin Entertainments 5.75% 15/6/2026	789,386	0.05
GBP 1,116,000	National Express 4.25% 26/2/2172	1,214,770	0.08
GBP 736,000	Nationwide Building Society 5.75% 20/12/2171	809,310	0.05
USD 2,213,000	Neptune Energy Bondco 6.625% 15/5/2025	2,154,490	0.14
USD 400,000	Neptune Energy Bondco 6.625% 15/5/2025	389,425	0.02
GBP 989,000	Ocado 3.875% 8/10/2026	934,938	0.06
USD 215,000	Odeon Finco 12.75% 1/11/2027	200,102	0.01
GBP 440,000	Pinewood Finance 3.625% 15/11/2027	477,633	0.03
GBP 590,000	Premier Foods Finance 3.5% 15/10/2026	642,801	0.04
GBP 580,000	Santander UK 6.75% 24/6/2171	682,387	0.04
EUR 672,000	Sherwood Financing 4.5% 15/11/2026*	625,651	0.04
GBP 611,000	Stonegate Pub Financing 2019 8% 13/7/2025	697,303	0.04
GBP 1,464,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	1,695,721	0.11
EUR 471,000	Synthomer 3.875% 1/7/2025	465,629	0.03
GBP 827,000	Thames Water Kemble Finance 4.625% 19/5/2026	897,192	0.06
GBP 1,177,000	Unique Pub Finance 6.464% 30/3/2032	1,432,075	0.09
GBP 373,000	Very Funding 6.5% 1/8/2026*	362,810	0.02
GBP 508,000	Virgin Media Secured Finance 4.25% 15/1/2030	494,155	0.03
USD 472,000	Virgin Media Secured Finance 4.5% 15/8/2030	389,661	0.02
GBP 920,000	Virgin Media Secured Finance 5% 15/4/2027*	1,042,175	0.07
GBP 286,000	Virgin Media Secured Finance 5.25% 15/5/2029	300,626	0.02
GBP 1,100,000	Vmed O2 UK Financing I 4% 31/1/2029	1,096,660	0.07
USD 236,000	Vmed O2 UK Financing I 4.25% 31/1/2031	189,625	0.01
GBP 2,174,000	Vmed O2 UK Financing I 4.5% 15/7/2031	2,075,338	0.13
USD 943,000	Vmed O2 UK Financing I 4.75% 15/7/2031	781,841	0.05
EUR 1,300,000	Vodafone 2.625% 27/8/2080	1,237,828	0.08
EUR 2,024,000	Vodafone 4.2% 3/10/2078	1,969,939	0.12
GBP 1,444,000	Vodafone 4.875% 3/10/2078	1,682,844	0.11
USD 1,000,000	Vodafone 6.25% 3/10/2078	973,730	0.06
		56,999,286	3.60
	United States		
USD 260,000	Acadia Healthcare 5% 15/4/2029	235,795	0.02
USD 312,000	Acadia Healthcare 5.5% 1/7/2028	292,113	0.02
USD 598,000	ACI Worldwide 5.75% 15/8/2026	577,785	0.04
USD 1,024,000	Acrisure / Acrisure Finance 6% 1/8/2029	836,383	0.05
USD 2,027,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	1,617,931	0.10
USD 209,000	AdaptHealth 5.125% 1/3/2030	182,336	0.01
USD 217,000	AdaptHealth 6.125% 1/8/2028	203,501	0.01
USD 97,000	ADT Security 4.125% 15/6/2023	96,491	0.01
USD 48,000	ADT Security 4.875% 15/7/2032	41,087	0.00
USD 549,000	Advanced Drainage Systems 5% 30/9/2027	510,190	0.03
USD 1,830,000	Advanced Drainage Systems 6.375% 15/6/2030	1,750,995	0.11
USD 2,768,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	2,653,909	0.17
USD 653,000	Ahead DB 6.625% 1/5/2028	551,253	0.03
USD 1,548,000	AHP Health Partners 5.75% 15/7/2029	1,296,328	0.08

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,328,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	1,219,649	0.08
USD 567,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	479,325	0.03
USD 819,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027*	770,691	0.05
USD 1,587,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	1,424,996	0.09
USD 216,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	209,294	0.01
USD 521,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	517,655	0.03
USD 413,000	Allegiant Travel 7.25% 15/8/2027	405,167	0.03
USD 5,844,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	5,163,665	0.32
USD 5,731,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	4,797,282	0.31
USD 7,929,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	7,208,496	0.45
USD 2,074,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	2,029,399	0.13
USD 3,939,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	2,941,473	0.19
USD 5,228,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	4,959,307	0.31
USD 3,016,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	2,770,679	0.17
USD 492,000	AMC Networks 4.25% 15/2/2029	364,552	0.02
USD 200,000	AMC Networks 4.75% 1/8/2025	187,910	0.01
USD 5,432,000	American Airlines 11.75% 15/7/2025	5,947,573	0.38
USD 408,981	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	398,566	0.03
USD 3,470,231	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	3,300,161	0.21
USD 269,000	American Builders & Contractors Supply 3.875% 15/11/2029	222,597	0.01
USD 887,000	American Tower 4.05% 15/3/2032	786,575	0.05
USD 285,000	AMN Healthcare 4% 15/4/2029	241,082	0.02
USD 401,000	Amsted Industries 5.625% 1/7/2027	384,463	0.02
USD 1,251,000	AmWINS 4.875% 30/6/2029	1,064,464	0.07
USD 828,000	ANGI 3.875% 15/8/2028	623,043	0.04
USD 1,018,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	917,228	0.06
USD 589,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	557,297	0.04
USD 245,000	Antero Resources 7.625% 1/2/2029	247,480	0.02
USD 729,000	Apache 4.25% 15/1/2030	645,757	0.04
USD 1,231,000	Apache 5.1% 1/9/2040	1,018,422	0.06
USD 487,000	Apache 5.35% 1/7/2049	387,377	0.02
USD 595,000	APi DE 4.125% 15/7/2029	512,209	0.03
USD 485,000	APi DE 4.75% 15/10/2029	433,529	0.03
USD 1,228,000	APX 5.75% 15/7/2029	1,030,752	0.07
USD 720,000	APX 6.75% 15/2/2027	692,132	0.04
USD 907,000	Aramark Services 5% 1/4/2025	880,707	0.06
USD 1,866,000	Aramark Services 5% 1/2/2028	1,722,281	0.11
USD 1,334,000	Aramark Services 6.375% 1/5/2025	1,328,197	0.08
USD 336,000	Arches Buyer 4.25% 1/6/2028	275,199	0.02
USD 3,387,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	3,196,024	0.21
USD 1,369,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	1,327,538	0.08
USD 567,000	Arconic 6% 15/5/2025	557,150	0.03
USD 1,461,000	Arconic 6.125% 15/2/2028	1,377,240	0.09
USD 1,676,000	Arcosa 4.375% 15/4/2029	1,465,749	0.09
EUR 1,181,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	1,027,048	0.06
EUR 400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	320,913	0.02
USD 415,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	349,016	0.02
USD 5,988,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	4,821,029	0.30
USD 1,922,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,853,250	0.12
EUR 644,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	592,753	0.04
EUR 900,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026*	828,568	0.05
GBP 624,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027*	592,845	0.04
USD 496,000	Aretec Escrow Issuer 7.5% 1/4/2029	436,448	0.03
USD 874,000	Arko 5.125% 15/11/2029	687,047	0.04
USD 326,000	Asbury Automotive 4.5% 1/3/2028	292,572	0.02
USD 65,000	Asbury Automotive 4.75% 1/3/2030	55,999	0.00
USD 602,000	Asbury Automotive 5% 15/2/2032	512,803	0.03
USD 2,474,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	2,142,571	0.14
USD 165,000	Ascent Resources Utica / ARU Finance 8.25% 31/12/2028	160,422	0.01
USD 2,226,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	2,719,365	0.17
USD 653,000	Ashland 3.375% 1/9/2031	521,412	0.04
USD 401,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	328,199	0.02
USD 647,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	521,331	0.03

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 180,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	163,291	0.01
USD 576,000	AthenaHealth 6.5% 15/2/2030	456,329	0.03
USD 477,000	ATI 4.875% 1/10/2029	427,756	0.03
USD 1,257,000	ATI 5.125% 1/10/2031	1,108,809	0.07
USD 515,000	ATI 5.875% 1/12/2027	491,050	0.03
EUR 100,000	Avantor Funding 3.875% 15/7/2028	97,675	0.01
USD 636,000	Avantor Funding 3.875% 1/11/2029	550,366	0.04
USD 3,214,000	Avantor Funding 4.625% 15/7/2028	2,960,255	0.19
USD 403,000	Avient 7.125% 1/8/2030	404,034	0.03
USD 2,334,000	Axalta Coating Systems 3.375% 15/2/2029	1,940,933	0.12
USD 387,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	357,376	0.02
USD 864,000	Ball 3.125% 15/9/2031	692,932	0.04
USD 1,061,000	Bank of America 6.204% 10/11/2028	1,089,356	0.07
USD 815,000	BCPE Empire 7.625% 1/5/2027	747,023	0.04
USD 487,000	Beacon Roofing Supply 4.125% 15/5/2029	417,133	0.03
USD 5,290,000	Big River Steel / BRS Finance 6.625% 31/1/2029	5,159,766	0.32
USD 1,156,000	Black Knight InfoServ 3.625% 1/9/2028	1,010,055	0.06
USD 638,000	Blackstone Finance 5.9% 3/11/2027	647,112	0.04
USD 1,109,000	Blackstone Finance 6.2% 22/4/2033	1,133,008	0.07
USD 248,000	Blackstone Private Credit Fund 3.25% 15/3/2027	213,642	0.01
USD 276,000	Blackstone Private Credit Fund 7.05% 29/9/2025	276,963	0.02
USD 3,934,000	Block 3.5% 1/6/2031	3,183,334	0.20
USD 242,000	Block Communications 4.875% 1/3/2028	212,023	0.01
USD 104,000	Booz Allen Hamilton 3.875% 1/9/2028	92,322	0.01
USD 1,861,000	Booz Allen Hamilton 4% 1/7/2029	1,630,753	0.10
EUR 2,175,000	Boxer Parent 6.5% 2/10/2025	2,312,401	0.15
USD 2,050,000	Boxer Parent 7.125% 2/10/2025	2,031,464	0.13
USD 2,235,000	Boxer Parent 9.125% 1/3/2026	2,172,190	0.14
USD 387,000	Boyd Gaming 4.75% 1/12/2027	363,184	0.02
USD 1,405,000	Boyd Gaming 4.75% 15/6/2031	1,237,271	0.08
USD 1,492,000	Boyne USA 4.75% 15/5/2029	1,328,919	0.08
USD 209,000	Brink's 5.5% 15/7/2025	203,499	0.01
USD 254,000	Broadcom 2.45% 15/2/2031	200,113	0.01
USD 756,000	Broadcom 3.137% 15/11/2035	553,941	0.03
USD 383,000	Broadcom 3.187% 15/11/2036	274,974	0.02
USD 1,382,000	Broadcom 3.419% 15/4/2033	1,111,701	0.07
USD 33,000	Broadcom 3.469% 15/4/2034	26,006	0.00
USD 285,000	Broadcom 4.15% 15/11/2030	256,011	0.02
USD 1,493,000	Broadcom 4.3% 15/11/2032	1,317,634	0.08
USD 816,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco 4.5% 1/4/2027	696,566	0.04
USD 564,000	Buckeye Partners 4.125% 1/3/2025	529,306	0.03
USD 297,000	Buckeye Partners 5.6% 15/10/2044	221,480	0.01
USD 481,000	Buckeye Partners 5.85% 15/11/2043	358,773	0.02
USD 311,000	Cable One 0% 15/3/2026	246,463	0.02
USD 914,000	Cable One 1.125% 15/3/2028	680,495	0.04
USD 1,302,000	Cable One 4% 15/11/2030*	1,018,020	0.06
USD 944,000	Cablevision Lightpath 3.875% 15/9/2027	770,171	0.05
USD 584,000	Cablevision Lightpath 5.625% 15/9/2028	435,798	0.03
USD 2,541,000	Caesars Entertainment 4.625% 15/10/2029	2,175,579	0.14
USD 3,429,000	Caesars Entertainment 6.25% 1/7/2025	3,406,020	0.22
USD 4,116,000	Caesars Entertainment 7% 15/2/2030	4,155,616	0.26
USD 4,257,000	Caesars Entertainment 8.125% 1/7/2027	4,293,284	0.27
USD 584,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	583,650	0.04
USD 469,000	Callon Petroleum 6.375% 1/7/2026	446,303	0.03
USD 2,687,000	Callon Petroleum 7.5% 15/6/2030	2,468,788	0.15
USD 2,716,000	Callon Petroleum 8% 1/8/2028	2,650,612	0.17
USD 230,000	Calpine 4.625% 1/2/2029	194,416	0.01
USD 147,000	Calpine 5% 1/2/2031	121,437	0.01
USD 2,331,000	Calpine 5.125% 15/3/2028	2,071,393	0.13
USD 9,000	Calpine 5.25% 1/6/2026	8,629	0.00
USD 750,000	Camelot Return Merger Sub 8.75% 1/8/2028	713,329	0.05
USD 377,000	Cano Health 6.25% 1/10/2028	228,929	0.01
USD 32,000	Carnival 5.75% 1/3/2027	26,230	0.00
USD 6,150,000	Carnival Bermuda 10.375% 1/5/2028	6,576,685	0.42
USD 173,000	Carpenter Technology 6.375% 15/7/2028	165,936	0.01
USD 871,000	Carpenter Technology 7.625% 15/3/2030	869,643	0.05
USD 629,000	Catalent Pharma Solutions 3.125% 15/2/2029*	544,664	0.03
USD 1,983,000	Catalent Pharma Solutions 3.5% 1/4/2030	1,717,668	0.11
USD 120,000	Catalent Pharma Solutions 5% 15/7/2027	115,593	0.01
USD 564,000	CCM Merger 6.375% 1/5/2026	541,089	0.03
USD 2,580,000	CCO / CCO Capital 4.25% 1/2/2031	2,079,764	0.13
USD 2,976,000	CCO / CCO Capital 4.25% 15/1/2034	2,227,188	0.14
USD 729,000	CCO / CCO Capital 4.5% 15/8/2030	600,651	0.04

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Holding	Description	Market Value (USD)	% of Net Assets
USD 261,000	CCO / CCO Capital 4.5% 1/5/2032	207,163	0.01
USD 576,000	CCO / CCO Capital 4.5% 1/6/2033	447,142	0.02
USD 1,250,000	CCO / CCO Capital 4.75% 1/3/2030	1,054,575	0.07
USD 2,274,000	CCO / CCO Capital 4.75% 1/2/2032	1,846,829	0.12
USD 722,000	CCO / CCO Capital 5.125% 1/5/2027	669,366	0.04
USD 729,000	CCO / CCO Capital 5.375% 1/6/2029	650,627	0.04
USD 2,665,000	CCO / CCO Capital 6.375% 1/9/2029	2,490,109	0.16
USD 1,040,000	CCO / CCO Capital 7.375% 1/3/2031	1,011,983	0.06
USD 783,000	CD&R Smokey Buyer 6.75% 15/7/2025	685,125	0.04
USD 2,241,000	CDI Escrow Issuer 5.75% 1/4/2030	2,078,315	0.13
USD 940,000	CDW / CDW Finance 3.25% 15/2/2029	791,445	0.05
USD 464,000	CDW / CDW Finance 3.276% 1/12/2028	400,227	0.03
USD 323,000	Cedar Fair 5.25% 15/7/2029	295,477	0.02
USD 857,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	847,335	0.05
USD 178,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	172,874	0.01
USD 780,000	Celanese US 6.165% 15/7/2027	773,523	0.05
USD 1,328,000	Centene 2.45% 15/7/2028	1,114,086	0.07
USD 3,703,000	Centene 2.5% 1/3/2031	2,882,965	0.18
USD 1,577,000	Centene 2.625% 1/8/2031	1,231,810	0.08
USD 3,252,000	Centene 3% 15/10/2030	2,651,567	0.17
USD 572,000	Centennial Resource Production 6.875% 1/4/2027	551,877	0.03
USD 921,000	Central Garden & Pet 4.125% 15/10/2030	772,360	0.05
USD 779,000	Central Garden & Pet 4.125% 30/4/2031	639,044	0.04
USD 361,000	Central Garden & Pet 5.125% 1/2/2028	336,071	0.02
USD 2,560,000	Central Parent / CDK Global 7.25% 15/6/2029	2,501,719	0.16
USD 345,000	Charles River Laboratories International 4% 15/3/2031	295,439	0.02
USD 466,000	Charles River Laboratories International 4.25% 1/5/2028	420,849	0.03
USD 2,129,000	Chart Industries 7.5% 1/1/2030	2,159,078	0.14
USD 327,000	Chart Industries 9.5% 1/1/2031	340,574	0.02
USD 511,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/4/2033	434,453	0.03
USD 1,445,000	Charter Communications Operating / Charter Communications Operating Capital 5.25% 1/4/2053	1,120,381	0.07
USD 1,644,000	Charter Communications Operating / Charter Communications Operating Capital 5.5% 1/4/2063	1,268,998	0.08
USD 355,000	Chemours 5.75% 15/11/2028	312,814	0.02
USD 2,639,000	Cheniere Energy Partners 3.25% 31/1/2032	2,112,612	0.13
USD 2,832,000	Cheniere Energy Partners 4% 1/3/2031	2,439,881	0.15
USD 2,427,000	Cheniere Energy Partners 4.5% 1/10/2029	2,192,453	0.14
USD 74,000	Chesapeake Energy 5.875% 1/2/2029	69,226	0.00
USD 2,741,000	Chesapeake Energy 6.75% 15/4/2029	2,655,358	0.16
USD 2,400,000	Chobani / Chobani Finance 4.625% 15/11/2028	2,096,159	0.13
USD 6,327,000	Chobani / Chobani Finance 7.5% 15/4/2025	6,173,191	0.39
USD 825,000	CHS/Community Health Systems 4.75% 15/2/2031	640,293	0.04
USD 1,667,000	CHS/Community Health Systems 5.25% 15/5/2030	1,338,434	0.09
USD 2,519,000	CHS/Community Health Systems 5.625% 15/3/2027	2,216,720	0.14
USD 1,784,000	CHS/Community Health Systems 6% 15/1/2029	1,548,167	0.09
USD 1,464,000	Churchill Downs 4.75% 15/1/2028	1,333,901	0.08
USD 917,000	Churchill Downs 5.5% 1/4/2027	872,035	0.06
USD 149,000	Ciena 4% 31/1/2030	126,982	0.01
USD 931,000	CITGO Petroleum 6.375% 15/6/2026	899,993	0.06
USD 743,000	CITGO Petroleum 7% 15/6/2025	732,672	0.05
USD 428,000	Civitas Resources 5% 15/10/2026	396,022	0.03
USD 4,583,000	Clarivate Science 3.875% 1/7/2028	3,956,468	0.25
USD 2,816,000	Clarivate Science 4.875% 1/7/2029	2,421,928	0.15
USD 291,000	Clean Harbors 4.875% 15/7/2027	274,557	0.02
USD 1,175,000	Clean Harbors 5.125% 15/7/2029	1,102,620	0.07
USD 384,000	Clean Harbors 6.375% 1/2/2031	381,634	0.02
USD 4,893,000	Clear Channel Outdoor 5.125% 15/8/2027	4,348,969	0.27
USD 2,207,000	Clear Channel Outdoor 7.5% 1/6/2029*	1,784,227	0.11
USD 4,152,000	Clear Channel Outdoor 7.75% 15/4/2028	3,468,373	0.22
USD 1,316,000	Clearway Energy Operating 3.75% 15/1/2032	1,047,261	0.07
USD 337,000	Clearway Energy Operating 4.75% 15/3/2028	309,514	0.02
USD 10,880,000	Cloud Software 6.5% 31/3/2029	9,466,716	0.60
USD 2,912,000	Clydesdale Acquisition 6.625% 15/4/2029	2,782,047	0.18

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Holding	Description	Market Value (USD)	% of Net Assets
USD 1,479,000	Clydesdale Acquisition 8.75% 15/4/2030	1,319,986	0.08
USD 1,620,000	CMG Media 8.875% 15/12/2027	1,086,416	0.07
USD 912,000	CNX Midstream Partners 4.75% 15/4/2030	748,866	0.04
USD 264,000	CNX Resources 6% 15/1/2029	241,048	0.02
USD 669,000	CNX Resources 7.375% 15/1/2031	638,895	0.04
USD 1,976,000	Colgate Energy Partners III 5.875% 1/7/2029	1,774,092	0.11
USD 1,512,000	Colgate Energy Partners III 7.75% 15/2/2026	1,498,521	0.10
USD 165,000	Commercial Metals 4.125% 15/1/2030	144,003	0.01
USD 202,000	Commercial Metals 4.375% 15/3/2032	174,519	0.01
USD 1,998,000	CommScope 4.75% 1/9/2029	1,640,579	0.10
USD 1,872,000	CommScope 6% 1/3/2026	1,806,124	0.11
USD 648,000	CommScope 7.125% 1/7/2028	503,694	0.03
USD 368,000	CommScope 8.25% 1/3/2027	313,203	0.02
USD 2,631,000	CommScope Technologies 6% 15/6/2025	2,528,352	0.16
USD 934,000	Compass Diversified 5.25% 15/4/2029	816,889	0.05
USD 3,209,000	Condor Merger Sub 7.375% 15/2/2030	2,552,349	0.16
USD 6,703,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	6,243,174	0.39
USD 345,000	Consensus Cloud Solutions 6% 15/10/2026	320,973	0.02
USD 319,000	Consensus Cloud Solutions 6.5% 15/10/2028	278,023	0.02
USD 1,663,000	Consolidated Communications 6.5% 1/10/2028	1,301,298	0.09
USD 2,075,000	CoreLogic 4.5% 1/5/2028	1,576,792	0.10
EUR 1,793,000	Coty 3.875% 15/4/2026	1,811,566	0.11
USD 62,000	Coty /HFC Prestige Products /HFC Prestige International US 4.75% 15/1/2029	55,926	0.00
USD 677,000	Covanta 4.875% 1/12/2029	572,633	0.04
USD 237,000	Covanta 5% 1/9/2030	198,499	0.01
USD 4,468,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	3,917,059	0.25
USD 3,201,000	Crescent Energy Finance 7.25% 1/5/2026	2,989,318	0.19
USD 618,000	Crescent Energy Finance 9.25% 15/2/2028	600,643	0.04
USD 220,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	203,749	0.01
USD 1,028,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	939,248	0.06
USD 340,000	Crestwood Midstream Partners / Crestwood Midstream Finance 7.375% 1/2/2031	328,530	0.02
USD 187,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	187,062	0.01
USD 592,000	Crocs 4.125% 15/8/2031	483,075	0.03
USD 609,000	Crocs 4.25% 15/3/2029	522,817	0.03
USD 144,000	Crowdstrike 3% 15/2/2029	120,974	0.01
USD 60,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	55,834	0.00
USD 92,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	88,343	0.01
USD 741,000	Crown Cork & Seal 7.375% 15/12/2026	762,096	0.05
USD 162,000	CrownRock / CrownRock Finance 5% 1/5/2029	145,545	0.01
USD 2,301,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	2,222,518	0.14
USD 700,000	CSC 3.375% 15/2/2031	479,132	0.03
USD 3,448,000	CSC 4.125% 1/12/2030	2,466,635	0.16
USD 2,690,000	CSC 4.5% 15/11/2031	1,914,448	0.12
USD 1,204,000	CSC 5.25% 1/6/2024	1,172,275	0.07
USD 765,000	CSC 5.5% 15/4/2027	667,252	0.04
USD 1,162,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	1,089,624	0.07
USD 1,343,000	Darling Ingredients 6% 15/6/2030	1,297,893	0.08
USD 504,000	DCP Midstream Operating 6.45% 3/11/2036	509,841	0.03
USD 637,000	DCP Midstream Operating 6.75% 15/9/2037	665,525	0.04
USD 516,000	Dealer Tire / DT Issuer 8% 1/2/2028*	468,368	0.03
USD 636,493	Delta Air Lines / SkyMiles IP 4.75% 20/10/2028	601,856	0.04
USD 1,439,000	Diamondback Energy 4.25% 15/3/2052	1,071,950	0.07
USD 1,617,000	Diamondback Energy 6.25% 15/3/2033	1,641,565	0.11
USD 1,442,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	1,292,726	0.08
USD 290,000	Discover Financial Services 6.7% 29/11/2032	298,471	0.02
USD 1,545,000	DT Midstream 4.125% 15/6/2029	1,326,599	0.08
USD 1,499,000	DT Midstream 4.375% 15/6/2031	1,256,994	0.08
USD 2,351,000	Dun & Bradstreet 5% 15/12/2029	1,949,459	0.12
USD 624,000	Dycom Industries 4.5% 15/4/2029	542,459	0.03
USD 340,000	Edison International 6.95% 15/11/2029	356,401	0.02
USD 469,000	El Paso Natural Gas 3.5% 15/2/2032	390,589	0.02
USD 6,093,000	Element Solutions 3.875% 1/9/2028	5,262,341	0.33
USD 321,000	Embecta 6.75% 15/2/2030	289,822	0.02
USD 1,695,000	Enact 6.5% 15/8/2025	1,662,940	0.11
USD 167,000	Encompass Health 4.5% 1/2/2028	153,038	0.01
USD 812,000	Encompass Health 4.625% 1/4/2031	691,173	0.04
USD 1,837,000	Encompass Health 4.75% 1/2/2030	1,629,406	0.11
GBP 500,000	Encore Capital 4.25% 1/6/2028	484,750	0.03

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Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,342,000	Encore Capital 4.875% 15/10/2025	1,334,098	0.08
GBP 700,000	Encore Capital 5.375% 15/2/2026	770,153	0.05
USD 382,000	Energy Transfer 3.75% 15/5/2030	338,280	0.02
USD 1,735,000	Energy Transfer 5% 15/5/2050	1,412,434	0.09
USD 382,000	Energy Transfer 5.3% 15/4/2047	321,879	0.02
USD 247,000	Energy Transfer 5.55% 15/2/2028	246,089	0.02
USD 630,000	Energy Transfer 5.75% 15/2/2033	619,158	0.04
USD 1,088,000	EnLink Midstream 5.375% 1/6/2029	1,015,501	0.06
USD 1,357,000	EnLink Midstream 5.625% 15/1/2028	1,293,906	0.08
USD 549,000	EnLink Midstream 6.5% 1/9/2030	542,212	0.03
USD 356,000	EnLink Midstream Partners 4.15% 1/6/2025	342,483	0.02
USD 193,000	EnLink Midstream Partners 4.85% 15/7/2026	183,173	0.01
USD 252,000	EnLink Midstream Partners 5.45% 1/6/2047	198,150	0.01
USD 413,000	EnLink Midstream Partners 5.6% 1/4/2044	337,454	0.02
USD 1,252,000	EnPro Industries 5.75% 15/10/2026	1,196,111	0.08
USD 565,000	Entegris 3.625% 1/5/2029	464,303	0.03
USD 798,000	Entegris 4.375% 15/4/2028	705,763	0.05
USD 6,818,000	Entegris Escrow 4.75% 15/4/2029	6,187,303	0.39
USD 557,000	Entegris Escrow 5.95% 15/6/2030	518,867	0.03
USD 334,000	EQM Midstream Partners 4.125% 1/12/2026	296,922	0.02
USD 100,000	EQM Midstream Partners 4.5% 15/1/2029	83,545	0.01
USD 1,612,000	EQM Midstream Partners 4.75% 15/1/2031	1,308,888	0.09
USD 387,000	EQM Midstream Partners 6% 1/7/2025	373,896	0.03
USD 1,039,000	EQM Midstream Partners 6.5% 1/7/2027	980,885	0.06
USD 329,000	EQM Midstream Partners 7.5% 1/6/2030	314,194	0.02
USD 1,143,000	Fair Isaac 4% 15/6/2028	1,031,930	0.06
USD 1,337,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	1,147,681	0.07
USD 254,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	210,517	0.01
USD 4,179,000	First-Citizens Bank & Trust 6% 1/4/2036	3,952,431	0.25
USD 2,796,000	Ford Motor 3.25% 12/2/2032	2,120,766	0.13
USD 663,000	Ford Motor 6.1% 19/8/2032	622,200	0.04
USD 526,000	Ford Motor Credit 2.7% 10/8/2026	459,737	0.03
USD 986,000	Ford Motor Credit 2.9% 16/2/2028	822,132	0.05
USD 300,000	Ford Motor Credit 3.375% 13/11/2025	276,534	0.02
USD 1,300,000	Ford Motor Credit 3.625% 17/6/2031	1,032,508	0.07
USD 829,000	Ford Motor Credit 3.81% 9/1/2024	811,276	0.05
USD 400,000	Ford Motor Credit 3.815% 2/11/2027	350,469	0.02
USD 713,000	Ford Motor Credit 4.125% 17/8/2027	637,011	0.04
USD 422,000	Ford Motor Credit 4.271% 9/1/2027	382,627	0.02
USD 860,000	Ford Motor Credit 4.389% 8/1/2026	806,431	0.05
GBP 2,034,000	Ford Motor Credit 4.535% 6/3/2025	2,376,729	0.15
USD 200,000	Ford Motor Credit 4.687% 9/6/2025	191,591	0.01
EUR 2,225,000	Ford Motor Credit 4.867% 3/8/2027	2,311,149	0.15
USD 996,000	Ford Motor Credit 4.95% 28/5/2027	929,950	0.06
USD 1,036,000	Ford Motor Credit 5.113% 3/5/2029	946,084	0.06
USD 1,169,000	Ford Motor Credit 5.125% 16/6/2025	1,131,763	0.07
USD 2,408,000	Ford Motor Credit 7.35% 6/3/2030	2,444,748	0.15
USD 325,000	Foundation Building Materials 6% 1/3/2029	257,556	0.02
USD 1,399,000	Frontier Communications 5% 1/5/2028	1,239,528	0.08
USD 893,000	Frontier Communications 5.875% 15/10/2027	832,720	0.05
USD 118,000	Frontier Communications 6% 15/1/2030	94,285	0.01
USD 4,251,000	Frontier Communications 8.75% 15/5/2030	4,307,963	0.27
USD 719,000	Garden Spinco 8.625% 20/7/2030	760,346	0.05
USD 273,000	Gartner 3.625% 15/6/2029	236,609	0.02
USD 218,000	Gartner 4.5% 1/7/2028	199,940	0.01
USD 1,715,000	Gates Global / Gates 6.25% 15/1/2026	1,677,373	0.11
USD 531,000	GCI 4.75% 15/10/2028	455,824	0.03
USD 404,000	General Motors 5.2% 1/4/2045	334,339	0.02
USD 655,000	General Motors 5.4% 1/4/2048	543,686	0.03
USD 326,000	General Motors 5.6% 15/10/2032	308,958	0.02
USD 382,000	General Motors 5.95% 1/4/2049	340,228	0.02
USD 356,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	341,552	0.02
USD 254,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	242,589	0.02
USD 543,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	545,335	0.03
USD 362,000	Global Payments 2.9% 15/5/2030	297,618	0.02
USD 358,000	Global Payments 3.2% 15/8/2029	304,148	0.02
USD 1,892,000	Global Payments 5.4% 15/8/2032	1,802,909	0.11
USD 1,157,000	Global Payments 5.95% 15/8/2052	1,063,384	0.07
USD 1,477,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	1,171,134	0.07
USD 476,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	399,475	0.03
USD 415,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	394,511	0.03

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 533,000	Goodyear Tire & Rubber 5% 15/7/2029	461,524	0.03
USD 47,000	Goodyear Tire & Rubber 5.625% 30/4/2033	39,966	0.00
USD 543,000	Goodyear Tire & Rubber 9.5% 31/5/2025	560,108	0.04
USD 449,000	GrafTech Finance 4.625% 15/12/2028	366,371	0.02
EUR 400,000	Graphic Packaging International 2.625% 1/2/2029	370,999	0.02
USD 220,000	Graphic Packaging International 3.5% 15/3/2028	193,224	0.01
USD 227,000	Graphic Packaging International 4.75% 15/7/2027	213,595	0.01
USD 582,000	GTCR AP Finance 8% 15/5/2027	559,212	0.03
USD 123,500	Gulfport Energy 8% 17/5/2026	121,030	0.01
USD 1,052,000	GYP III 4.625% 1/5/2029	905,537	0.06
USD 92,000	H&E Equipment Services 3.875% 15/12/2028	79,217	0.01
USD 970,000	Hanesbrands 9% 15/2/2031	980,866	0.06
USD 194,000	Harvest Midstream I 7.5% 1/9/2028	188,052	0.01
USD 767,000	HAT I / HAT II 3.375% 15/6/2026	662,324	0.04
USD 369,000	HB Fuller 4.25% 15/10/2028	322,045	0.02
USD 1,270,000	HCA 4.625% 15/3/2052	987,847	0.06
USD 2,405,000	HealthEquity 4.5% 1/10/2029	2,097,005	0.13
USD 400,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	324,145	0.02
USD 721,000	Herc 5.5% 15/7/2027	681,273	0.04
USD 603,000	Hertz 4.625% 1/12/2026	540,228	0.03
USD 325,000	Hertz 5% 1/12/2029	268,474	0.02
USD 628,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	568,881	0.04
USD 56,000	Hilcorp Energy I / Hilcorp Finance 6% 1/2/2031	50,610	0.00
USD 132,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	122,772	0.01
USD 75,000	Hilcorp Energy I / Hilcorp Finance 6.25% 15/4/2032	68,106	0.00
USD 56,000	Hilton Domestic Operating 3.625% 15/2/2032	45,871	0.00
USD 550,000	Hilton Domestic Operating 3.75% 1/5/2029	477,161	0.03
USD 1,011,000	Hilton Domestic Operating 4% 1/5/2031	855,454	0.05
USD 800,000	Hilton Domestic Operating 4.875% 15/1/2030	731,330	0.05
USD 61,000	Hilton Domestic Operating 5.375% 1/5/2025	60,353	0.00
USD 653,000	Hilton Domestic Operating 5.75% 1/5/2028	634,381	0.04
USD 183,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	174,443	0.01
USD 758,000	Home Point Capital 5% 1/2/2026	530,858	0.03
USD 608,000	Howard Hughes 4.125% 1/2/2029	507,433	0.03
USD 296,000	Howard Hughes 4.375% 1/2/2031	240,580	0.02
USD 327,000	Howard Hughes 5.375% 1/8/2028	294,629	0.02
USD 19,000	Howmet Aerospace 5.125% 1/10/2024	18,877	0.00
USD 211,000	HUB International 5.625% 1/12/2029	181,594	0.01
USD 3,737,000	HUB International 7% 1/5/2026	3,675,285	0.23
USD 1,178,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	1,018,175	0.06
USD 506,000	Icahn Enterprises / Icahn Enterprises Finance 4.75% 15/9/2024	492,115	0.03
USD 1,844,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	1,721,115	0.11
USD 478,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	464,966	0.03
USD 2,349,000	II-VI 5% 15/12/2029	2,056,338	0.13
USD 2,592,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	2,322,698	0.14
USD 2,479,000	Imola Merger 4.75% 15/5/2029	2,096,881	0.13
USD 98,000	Ingevity 3.875% 1/11/2028	83,995	0.01
USD 311,000	Installed Building Products 5.75% 1/2/2028	289,712	0.02
EUR 200,000	IQVIA 1.75% 15/3/2026	194,465	0.01
EUR 100,000	IQVIA 2.25% 15/3/2029	88,624	0.01
USD 722,000	IQVIA 5% 15/10/2026	692,073	0.04
USD 455,000	IQVIA 5% 15/5/2027	432,662	0.03
USD 465,000	IRB 7% 15/6/2025*	464,295	0.03
USD 100,000	Iron Mountain 5% 15/7/2028	90,660	0.01
USD 532,000	Iron Mountain 5.25% 15/7/2030	463,509	0.03
USD 922,000	Iron Mountain 5.625% 15/7/2032	792,292	0.05
USD 454,000	Iron Mountain Information Management Services 5% 15/7/2032	374,959	0.02
USD 1,548,000	ITT 6.5% 1/8/2029	1,271,659	0.08
USD 1,251,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	1,062,518	0.07
USD 396,000	JELD-WEN 6.25% 15/5/2025	385,895	0.02
USD 699,000	JPMorgan Chase 5.717% 14/9/2033	689,762	0.04
USD 667,000	K Hovnanian Enterprises 7.75% 15/2/2026	650,078	0.04
USD 1,198,000	Kaiser Aluminum 4.5% 1/6/2031	930,184	0.06
USD 1,458,000	Kaiser Aluminum 4.625% 1/3/2028	1,253,348	0.08
USD 255,000	KB Home 7.25% 15/7/2030	250,101	0.02
USD 370,000	Ken Garff Automotive 4.875% 15/9/2028	318,904	0.02
USD 326,000	Kinder Morgan 4.8% 1/2/2033	300,585	0.02
USD 910,000	Kinder Morgan 5.45% 1/8/2052	807,513	0.05
USD 2,169,000	Kinetik 5.875% 15/6/2030	1,995,405	0.13
USD 1,208,000	Kobe US Midco 2 9.25% 1/11/2026	906,000	0.06
USD 476,000	Kontoor Brands 4.125% 15/11/2029	403,919	0.03
USD 847,000	Korn Ferry 4.625% 15/12/2027	784,779	0.05

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,052,000	Kronos International 3.75% 15/9/2025	1,014,815	0.06
USD 1,290,000	LABL 5.875% 1/11/2028	1,121,199	0.07
USD 476,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	405,222	0.03
USD 280,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	227,196	0.02
USD 1,335,000	Lamb Weston 4.125% 31/1/2030	1,180,167	0.07
USD 1,253,000	Lamb Weston 4.375% 31/1/2032*	1,100,936	0.07
USD 59,000	Lamb Weston 4.875% 15/5/2028	55,666	0.00
USD 1,320,000	LCM Investments II 4.875% 1/5/2029	1,087,231	0.07
USD 460,000	Legacy LifePoint Health 4.375% 15/2/2027	387,265	0.02
USD 462,000	Legacy LifePoint Health 6.75% 15/4/2025	439,541	0.03
USD 284,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	259,085	0.02
USD 1,465,000	Level 3 Financing 3.4% 1/3/2027	1,234,676	0.07
USD 618,000	Level 3 Financing 3.625% 15/1/2029	399,374	0.02
USD 895,000	Level 3 Financing 3.75% 15/7/2029	574,044	0.04
USD 1,560,000	Level 3 Financing 3.875% 15/11/2029	1,195,186	0.08
USD 1,322,000	Level 3 Financing 4.25% 1/7/2028	911,660	0.06
USD 511,000	Level 3 Financing 4.625% 15/9/2027	381,526	0.02
USD 448,000	Levi Strauss 3.5% 1/3/2031*	366,715	0.02
USD 1,659,000	Liberty Broadband 1.25% 30/9/2050	1,665,636	0.10
USD 2,686,000	Liberty Broadband 2.75% 30/9/2050	2,685,641	0.17
EUR 1,960,000	Liberty Mutual 3.625% 23/5/2059	1,951,639	0.12
USD 1,037,000	Life Time 5.75% 15/1/2026	986,831	0.06
USD 1,016,000	Life Time 8% 15/4/2026	970,999	0.07
USD 991,946	Ligado Networks 15.5% 1/11/2023	265,346	0.02
USD 1,247,000	Lindblad Expeditions 6.75% 15/2/2027	1,179,587	0.07
USD 3,066,000	Lions Gate Capital 5.5% 15/4/2029	2,154,986	0.14
USD 544,000	Lithia Motors 3.875% 1/6/2029	455,080	0.03
USD 1,228,000	Live Nation Entertainment 3.75% 15/1/2028	1,073,456	0.07
USD 1,451,000	Live Nation Entertainment 4.75% 15/10/2027	1,301,874	0.08
USD 113,000	Live Nation Entertainment 4.875% 1/11/2024	109,728	0.01
USD 3,525,000	Live Nation Entertainment 6.5% 15/5/2027	3,464,941	0.22
USD 624,000	LSF11 A5 HoldCo 6.625% 15/10/2029	530,110	0.03
USD 3,252,000	Lumen Technologies 4% 15/2/2027	2,493,878	0.16
USD 2,191,000	Lumen Technologies 4.5% 15/1/2029	1,150,048	0.07
USD 183,000	Lumen Technologies 5.375% 15/6/2029	99,517	0.01
USD 1,487,000	Madison IAQ 5.875% 30/6/2029	1,186,677	0.07
USD 5,037,000	Magallanes 5.141% 15/3/2052	3,922,965	0.25
USD 2,679,000	Magallanes 5.391% 15/3/2062	2,070,923	0.13
USD 122,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	116,948	0.01
USD 845,000	MajorDrive IV 6.375% 1/6/2029	652,999	0.04
USD 564,000	Marvell Technology 2.95% 15/4/2031	452,129	0.03
USD 300,000	MasTec 4.5% 15/8/2028	271,708	0.02
USD 885,000	Matador Resources 5.875% 15/9/2026	854,320	0.05
USD 755,000	Match II 3.625% 1/10/2031	591,467	0.04
USD 1,273,000	Match II 4.125% 1/8/2030	1,059,941	0.07
USD 318,000	Match II 4.625% 1/6/2028	282,850	0.02
USD 27,000	Match II 5.625% 15/2/2029	24,852	0.00
USD 258,000	Mattel 3.75% 1/4/2029	223,429	0.01
USD 1,617,000	Mattel 5.45% 1/11/2041	1,355,372	0.09
USD 896,000	Mattel 6.2% 1/10/2040	794,978	0.05
USD 9,521,000	Mauser Packaging Solutions 7.875% 15/8/2026	9,577,460	0.60
USD 1,767,000	Medline Borrower 3.875% 1/4/2029	1,463,887	0.09
USD 4,506,000	Medline Borrower 5.25% 1/10/2029	3,728,918	0.23
USD 1,334,000	MercadoLibre 2.375% 14/1/2026	1,185,416	0.08
USD 4,222,000	MercadoLibre 3.125% 14/1/2031	3,228,986	0.20
USD 676,000	Metis Merger Sub 6.5% 15/5/2029	548,375	0.03
USD 205,000	MGIC Investment 5.25% 15/8/2028	191,139	0.01
USD 831,000	MGM Resorts International 5.75% 15/6/2025	815,882	0.05
USD 507,000	MGM Resorts International 6% 15/3/2023	507,456	0.03
USD 2,104,000	MicroStrategy 6.125% 15/6/2028	1,748,824	0.11
USD 453,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	415,996	0.03
USD 1,028,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	877,987	0.06
USD 3,163,500	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	3,158,755	0.20
USD 717,000	Minerals Technologies 5% 1/7/2028	645,960	0.04
USD 5,319,000	Minerva Merger Sub 6.5% 15/2/2030	4,213,911	0.27
USD 783,000	Molina Healthcare 3.875% 15/11/2030	662,307	0.04
USD 850,000	Molina Healthcare 3.875% 15/5/2032	694,221	0.04
USD 350,000	Molina Healthcare 4.375% 15/6/2028	314,878	0.02
USD 1,728,000	MPLX 4.95% 14/3/2052	1,424,493	0.09
USD 245,000	MPLX 5% 1/3/2033	229,115	0.01
EUR 724,000	MPT Operating Partnership / MPT Finance 0.993% 15/10/2026	568,385	0.04

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
GBP 540,000	MPT Operating Partnership / MPT Finance 2.55% 5/12/2023	621,757	0.04
EUR 1,190,000	MPT Operating Partnership / MPT Finance 3.325% 24/3/2025*	1,101,564	0.07
USD 4,812,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	3,265,038	0.21
USD 764,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	573,970	0.04
USD 67,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026*	59,646	0.00
USD 469,000	MSCI 3.25% 15/8/2033	368,589	0.02
USD 550,000	MSCI 3.625% 1/9/2030	467,995	0.03
USD 249,000	MSCI 3.875% 15/2/2031	215,597	0.01
USD 301,000	Mueller Water Products 4% 15/6/2029	263,568	0.02
USD 20,000	Murphy Oil 5.75% 15/8/2025	19,822	0.00
USD 245,000	Murphy Oil 5.875% 1/12/2027	234,647	0.01
USD 84,000	Murphy Oil 6.125% 1/12/2042	66,583	0.00
USD 1,313,000	Nabors Industries 5.75% 1/2/2025	1,248,729	0.08
USD 2,106,000	Nabors Industries 7.375% 15/5/2027	2,048,085	0.13
USD 565,000	Nationstar Mortgage 5.125% 15/12/2030	435,695	0.03
USD 54,000	Nationstar Mortgage 5.75% 15/11/2031	42,313	0.00
USD 576,000	Nationstar Mortgage 6% 15/1/2027	530,519	0.03
USD 1,004,000	Navient 5.5% 15/3/2029	849,917	0.05
USD 263,000	Navient 5.875% 25/10/2024	257,347	0.02
USD 674,000	Navient 6.125% 25/3/2024	667,857	0.04
USD 527,000	NCR 5% 1/10/2028	457,750	0.03
USD 721,000	NCR 5.125% 15/4/2029	612,109	0.04
USD 356,000	NCR 6.125% 1/9/2029	344,957	0.02
USD 1,025,000	Neptune Bidco US 9.29% 15/4/2029	969,855	0.06
USD 1,036,000	NESCO II 5.5% 15/4/2029	928,287	0.06
EUR 1,185,000	Netflix 3.625% 15/6/2030	1,166,716	0.07
EUR 1,400,000	Netflix 4.625% 15/5/2029	1,476,551	0.09
USD 510,000	New Enterprise Stone & Lime 5.25% 15/7/2028	466,565	0.03
USD 444,000	New Enterprise Stone & Lime 9.75% 15/7/2028	425,238	0.03
USD 4,696,000	New Fortress Energy 6.5% 30/9/2026	4,267,090	0.27
USD 4,689,000	New Fortress Energy 6.75% 15/9/2025	4,359,674	0.27
USD 744,000	NextEra Energy Operating Partners 4.25% 15/7/2024	720,668	0.05
USD 4,000	NextEra Energy Operating Partners 4.25% 15/9/2024	3,749	0.00
USD 2,317,000	NFP 4.875% 15/8/2028	2,029,368	0.13
USD 6,926,000	NFP 6.875% 15/8/2028	5,906,839	0.37
USD 384,000	NFP 7.5% 1/10/2030	366,183	0.02
USD 683,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	651,448	0.04
USD 609,000	NGPL PipeCo 7.768% 15/12/2037	655,439	0.04
USD 292,000	Nine Energy Service 13% 1/2/2028	299,132	0.02
USD 1,458,000	NMG / Neiman Marcus 7.125% 1/4/2026	1,401,762	0.09
USD 770,000	Northern Trust 6.125% 2/11/2032	809,604	0.05
USD 1,321,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	1,153,275	0.07
USD 1,693,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028*	1,340,670	0.09
USD 244,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	226,209	0.01
USD 2,083,000	Novelis 3.25% 15/11/2026	1,833,190	0.12
USD 2,052,000	Novelis 3.875% 15/8/2031	1,655,297	0.10
USD 3,118,000	Novelis 4.75% 30/1/2030	2,731,617	0.17
USD 872,000	NRG Energy 3.875% 15/2/2032	672,425	0.04
USD 341,000	NRG Energy 5.25% 15/6/2029	302,381	0.02
USD 260,000	NRG Energy 5.75% 15/1/2028	244,526	0.02
USD 1,761,000	NuStar Logistics 5.75% 1/10/2025	1,697,147	0.11
USD 324,000	NuStar Logistics 6% 1/6/2026	309,927	0.02
USD 81,000	NuStar Logistics 6.375% 1/10/2030	75,578	0.00
USD 455,000	Occidental Petroleum 5.875% 1/9/2025	454,370	0.03
USD 3,836,000	Occidental Petroleum 6.2% 15/3/2040	3,749,277	0.24
USD 438,000	Occidental Petroleum 6.45% 15/9/2036	438,590	0.03
USD 278,000	Occidental Petroleum 6.6% 15/3/2046	282,552	0.02
USD 2,949,000	Occidental Petroleum 6.625% 1/9/2030	3,039,667	0.19
USD 105,000	Occidental Petroleum 6.95% 1/7/2024	105,923	0.01
USD 347,000	Occidental Petroleum 7.5% 1/5/2031	371,869	0.02
USD 405,000	Occidental Petroleum 8.875% 15/7/2030	459,536	0.03
EUR 100,000	Olympus Water US 3.875% 1/10/2028	91,442	0.01
USD 296,000	OneMain Finance 3.5% 15/1/2027	249,760	0.02
USD 693,000	OneMain Finance 4% 15/9/2030	526,161	0.03
USD 520,000	OneMain Finance 5.375% 15/11/2029	438,714	0.03
USD 828,000	OneMain Finance 6.625% 15/1/2028	771,770	0.05
USD 627,000	OneMain Finance 6.875% 15/3/2025	613,718	0.04
USD 1,315,000	OneMain Finance 7.125% 15/3/2026	1,280,166	0.08
USD 179,000	ONEOK 4.35% 15/3/2029	165,927	0.01
USD 380,000	ONEOK 4.95% 13/7/2047	309,869	0.02
USD 356,000	Option Care Health 4.375% 31/10/2029	304,036	0.02
USD 843,000	Oracle 2.875% 25/3/2031	696,436	0.04
USD 1,531,000	Oracle 3.6% 1/4/2050	1,028,276	0.06
USD 2,035,000	Oracle 3.95% 25/3/2051	1,446,756	0.09
USD 998,000	Oracle 6.25% 9/11/2032	1,034,028	0.07

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 2,362,000	Oracle 6.9% 9/11/2052	2,524,293	0.16
EUR 362,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	330,621	0.02
USD 1,478,000	Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	1,302,257	0.08
USD 1,709,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	1,464,160	0.09
USD 556,000	OT Merger 7.875% 15/10/2029	334,406	0.02
USD 1,568,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,291,091	0.08
USD 286,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	234,455	0.02
USD 1,595,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	1,432,002	0.09
USD 307,000	Ovintiv 6.625% 15/8/2037	304,043	0.02
USD 211,000	Owl Rock Capital 3.4% 15/7/2026	187,946	0.01
USD 611,000	Owl Rock Capital 3.75% 22/7/2025	571,420	0.04
USD 142,000	OWL Rock Core Income 3.125% 23/9/2026	122,791	0.01
USD 701,000	OWL Rock Core Income 5.5% 21/3/2025	679,743	0.04
USD 1,099,000	OWL Rock Core Income 7.75% 16/9/2027	1,096,301	0.07
USD 543,000	Pacific Gas and Electric 6.75% 15/1/2053	535,774	0.03
USD 967,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	864,232	0.05
USD 149,000	PDC Energy 6.125% 15/9/2024	147,750	0.01
USD 483,000	Penske Automotive 3.5% 1/9/2025	452,228	0.03
USD 250,000	Periama 5.95% 19/4/2026	235,872	0.01
USD 373,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	341,713	0.02
USD 2,034,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	1,980,458	0.13
USD 752,000	Picasso Finance Sub 6.125% 15/6/2025	738,215	0.05
USD 817,000	Pilgrim's Pride 3.5% 1/3/2032	634,863	0.04
USD 541,000	Plains All American Pipeline / PAA Finance 3.55% 15/12/2029	468,716	0.03
USD 766,000	Plains All American Pipeline / PAA Finance 5.15% 1/6/2042	625,709	0.04
USD 226,000	Plains All American Pipeline / PAA Finance 6.65% 15/1/2037	222,729	0.01
USD 24,000	Post 4.625% 15/4/2030	20,840	0.00
USD 351,000	Post 5.5% 15/12/2029	322,544	0.02
USD 5,000	Post 5.75% 1/3/2027	4,891	0.00
USD 1,487,000	PRA Health Sciences 2.875% 15/7/2026	1,325,019	0.08
USD 531,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	387,465	0.03
USD 511,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	362,723	0.02
USD 541,000	Prestige Brands 3.75% 1/4/2031	440,117	0.03
USD 2,342,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,175,870	0.13
USD 244,000	PTC 3.625% 15/2/2025	232,024	0.01
USD 67,000	PTC 4% 15/2/2028	60,678	0.00
USD 1,803,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	1,350,899	0.09
USD 4,105,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	1,936,179	0.12
USD 827,000	Range Resources 4.875% 15/5/2025	804,658	0.05
USD 757,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	701,359	0.04
USD 595,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	408,375	0.03
USD 1,150,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	832,100	0.05
USD 300,000	Regal Rexnord 6.05% 15/2/2026	297,056	0.02
USD 2,170,000	Regal Rexnord 6.05% 15/4/2028	2,123,416	0.13
USD 685,000	Regal Rexnord 6.3% 15/2/2030	672,268	0.04
USD 1,005,000	Regal Rexnord 6.4% 15/4/2033	984,965	0.06
USD 217,000	Resideo Funding 4% 1/9/2029	178,947	0.01
USD 485,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	423,002	0.03
USD 1,109,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	1,020,613	0.07
USD 616,000	RLJ Lodging Trust 3.75% 1/7/2026	554,531	0.04
USD 460,000	RLJ Lodging Trust 4% 15/9/2029	375,546	0.02
USD 1,030,000	Rockcliff Energy II 5.5% 15/10/2029	946,261	0.06
USD 2,144,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	1,839,938	0.12
USD 218,000	Rockies Express Pipeline 4.95% 15/7/2029	189,961	0.01
USD 353,000	Royal Caribbean Cruises 4.25% 1/7/2026	307,442	0.02
USD 591,000	Ryan Specialty 4.375% 1/2/2030	505,990	0.03
USD 300,000	Sabine Pass Liquefaction 5.9% 15/9/2037	298,824	0.02
USD 941,000	Sabre GLBL 7.375% 1/9/2025	883,307	0.06
USD 1,236,000	Sabre GLBL 9.25% 15/4/2025	1,217,499	0.08
USD 436,000	Sabre GLBL 11.25% 15/12/2027	434,825	0.03
USD 508,000	Sasol Financing USA 4.375% 18/9/2026	457,755	0.03
USD 1,202,000	Sasol Financing USA 5.5% 18/3/2031	1,013,187	0.06
USD 1,928,000	Sasol Financing USA 5.875% 27/3/2024	1,903,900	0.12
USD 2,188,000	SBA Communications 3.125% 1/2/2029	1,796,197	0.11
USD 2,107,000	SBA Communications 3.875% 15/2/2027	1,914,067	0.12
USD 375,000	Science Applications International 4.875% 1/4/2028	342,084	0.02
USD 440,000	Scientific Games International 7% 15/5/2028	428,886	0.03
USD 373,000	Scientific Games International 7.25% 15/11/2029	368,337	0.02
USD 599,000	Scientific Games International 8.625% 1/7/2025	613,057	0.04

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 980,000	SCIL IV / SCIL USA 5.375% 1/11/2026	878,522	0.06
USD 160,000	Scotts Miracle-Gro 4% 1/4/2031	128,994	0.01
USD 122,000	Scotts Miracle-Gro 4.375% 1/2/2032	98,625	0.01
USD 1,159,000	Sealed Air 4% 1/12/2027	1,038,223	0.07
USD 82,000	Sealed Air 5.125% 1/12/2024	80,618	0.01
USD 525,000	Sealed Air 6.125% 1/2/2028	516,390	0.03
USD 1,643,000	Sensata Technologies 4.375% 15/2/2030	1,455,093	0.09
USD 246,000	Service International/US 3.375% 15/8/2030	199,797	0.01
USD 1,603,000	Service International/US 4% 15/5/2031	1,354,855	0.09
USD 97,000	Service International/US 5.125% 1/6/2029	90,453	0.01
USD 2,104,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	1,941,529	0.12
USD 641,000	SierraCol Energy Andina 6% 15/6/2028	506,831	0.03
USD 1,299,000	Simmons Foods /Simmons Prepared Foods /Simmons Pet Food /Simmons Feed 4.625% 1/3/2029	1,059,997	0.07
USD 2,999,000	Sinclair Television 4.125% 1/12/2030	2,289,437	0.14
USD 865,000	Sirius XM Radio 3.125% 1/9/2026	763,285	0.05
USD 1,105,000	Sirius XM Radio 3.875% 1/9/2031	859,038	0.05
USD 363,000	Sirius XM Radio 4% 15/7/2028	309,705	0.02
USD 330,000	Sirius XM Radio 4.125% 1/7/2030	268,454	0.02
USD 1,627,000	Sirius XM Radio 5% 1/8/2027	1,488,308	0.09
USD 396,000	Sirius XM Radio 5.5% 1/7/2029	355,339	0.02
USD 1,259,000	Six Flags Theme Parks 7% 1/7/2025	1,270,057	0.08
USD 813,000	SLM 3.125% 2/11/2026	702,245	0.04
USD 1,080,000	SM Energy 5.625% 1/6/2025	1,040,155	0.07
USD 530,000	SM Energy 6.5% 15/7/2028	489,887	0.03
USD 89,000	SM Energy 6.625% 15/1/2027	84,255	0.01
USD 540,000	SM Energy 6.75% 15/9/2026	519,807	0.03
USD 3,912,000	Sotheby's 7.375% 15/10/2027	3,694,023	0.23
USD 2,033,000	Sotheby's/Bidfair 5.875% 1/6/2029	1,720,820	0.11
USD 4,000	Southwestern Energy 4.75% 1/2/2032	3,424	0.00
USD 1,860,000	Southwestern Energy 5.375% 1/2/2029	1,722,453	0.11
USD 55,000	Southwestern Energy 5.7% 23/1/2025	54,550	0.00
USD 428,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	391,055	0.03
USD 595,000	Spectrum Brands 5% 1/10/2029	514,130	0.03
USD 569,000	Sprint 7.625% 1/3/2026	592,137	0.04
USD 3,305,000	Sprint Capital 6.875% 15/11/2028	3,457,030	0.22
USD 6,106,000	Sprint Capital 8.75% 15/3/2032	7,274,994	0.46
USD 3,893,000	SRM Escrow Issuer 6% 1/11/2028	3,431,426	0.22
USD 2,383,000	SRS Distribution 4.625% 1/7/2028	2,087,167	0.13
USD 1,995,000	SRS Distribution 6% 1/12/2029	1,661,282	0.11
USD 2,753,000	SRS Distribution 6.125% 1/7/2029	2,314,696	0.14
USD 3,827,000	SS&C Technologies 5.5% 30/9/2027	3,606,035	0.23
USD 441,000	Stagwell Global 5.625% 15/8/2029	377,475	0.02
EUR 100,000	Standard Industries 2.25% 21/11/2026	92,936	0.01
USD 283,000	Standard Industries 3.375% 15/1/2031	218,252	0.01
USD 2,495,000	Standard Industries 4.375% 15/7/2030	2,079,533	0.13
USD 34,000	Standard Industries 4.75% 15/1/2028	30,635	0.00
USD 476,000	Standard Industries 5% 15/2/2027	440,384	0.03
USD 1,410,000	Staples 7.5% 15/4/2026	1,256,479	0.08
USD 337,000	Starwood Property Trust 4.375% 15/1/2027	292,762	0.02
USD 656,000	Starwood Property Trust 5.5% 1/11/2023	650,643	0.04
USD 463,000	Station Casinos 4.5% 15/2/2028	407,111	0.03
USD 1,317,000	Station Casinos 4.625% 1/12/2031	1,074,185	0.07
USD 157,000	Stericycle 3.875% 15/1/2029	134,560	0.01
USD 621,000	Stevens 6.125% 1/10/2026	630,611	0.04
USD 4,572,000	Stillwater Mining 4.5% 16/11/2029	3,770,791	0.24
USD 401,000	Suburban Propane Partners /Suburban Energy Finance 5% 1/6/2031	333,820	0.02
USD 162,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	148,885	0.01
USD 56,000	Sunoco / Sunoco Finance 6% 15/4/2027	54,947	0.00
USD 886,000	Surgery Center 6.75% 1/7/2025*	875,368	0.06
USD 1,404,000	Surgery Center 10% 15/4/2027	1,426,453	0.09
USD 1,642,000	SWF Escrow Issuer 6.5% 1/10/2029	1,066,003	0.06
USD 1,409,000	Synaptics 4% 15/6/2029	1,169,995	0.07
USD 121,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	108,643	0.01
USD 175,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	162,086	0.01
USD 120,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	102,977	0.01
USD 553,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	472,815	0.03
USD 3,723,000	Tap Rock Resources 7% 1/10/2026	3,424,099	0.22
USD 582,000	Targa Resources 6.25% 1/7/2052	550,682	0.03
USD 1,148,000	Targa Resources Partners / Targa Resources Partners Finance 4% 15/1/2032	974,239	0.06
USD 78,000	Taylor Morrison Communities 5.125% 1/8/2030	68,737	0.00
USD 871,000	Taylor Morrison Communities 5.875% 15/6/2027	840,611	0.05
USD 151,000	TEGNA 4.75% 15/3/2026	143,713	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 127,000	Teleflex 4.625% 15/11/2027	118,936	0.01
USD 335,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	333,001	0.02
USD 677,000	Tempur Sealy International 3.875% 15/10/2031	542,625	0.03
USD 261,000	Tempur Sealy International 4% 15/4/2029	223,807	0.01
USD 165,000	Tenet Healthcare 4.25% 1/6/2029	144,771	0.01
USD 2,251,000	Tenet Healthcare 4.375% 15/1/2030	1,965,880	0.12
USD 723,000	Tenet Healthcare 4.625% 1/9/2024	714,263	0.05
USD 147,000	Tenet Healthcare 4.625% 15/6/2028	133,473	0.01
USD 1,180,000	Tenet Healthcare 4.875% 1/1/2026	1,127,130	0.07
USD 503,000	Tenet Healthcare 5.125% 1/11/2027	472,728	0.03
USD 937,000	Tenet Healthcare 6.125% 1/10/2028*	869,752	0.06
USD 1,381,000	Tenet Healthcare 6.125% 15/6/2030	1,310,459	0.08
USD 685,000	Tenet Healthcare 6.25% 1/2/2027	667,889	0.04
USD 1,467,000	Terex 5% 15/5/2029	1,344,151	0.08
USD 272,000	Titan International 7% 30/4/2028	258,065	0.02
USD 4,027,000	TK Elevator US Newco 5.25% 15/7/2027	3,652,730	0.23
USD 37,000	Tri Pointe Homes 5.25% 1/6/2027	34,271	0.00
USD 163,000	Tri Pointe Homes 5.7% 15/6/2028	152,056	0.01
USD 2,704,000	Triumph 8.875% 1/6/2024	2,828,506	0.18
USD 524,000	TTMT Escrow Issuer 8.625% 30/9/2027	531,190	0.03
USD 240,000	Twilio 3.625% 15/3/2029	201,499	0.01
USD 2,257,000	Twilio 3.875% 15/3/2031	1,845,659	0.12
USD 1,647,000	Uber Technologies 0% 15/12/2025	1,438,286	0.09
USD 2,323,000	Uber Technologies 4.5% 15/8/2029	2,056,808	0.13
USD 1,561,000	Uber Technologies 6.25% 15/1/2028	1,535,837	0.10
USD 949,000	Uber Technologies 7.5% 15/5/2025	957,948	0.06
USD 2,217,000	Uber Technologies 7.5% 15/9/2027	2,238,616	0.14
USD 1,869,000	Uber Technologies 8% 1/11/2026	1,909,118	0.12
EUR 1,422,000	UGI International 2.5% 1/12/2029	1,195,406	0.07
USD 2,079,000	United Airlines 4.375% 15/4/2026	1,959,281	0.13
USD 3,387,000	United Airlines 4.625% 15/4/2029	3,013,573	0.19
USD 2,147,402	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	2,134,869	0.13
USD 148,317	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	143,868	0.01
USD 265,000	United Natural Foods 6.75% 15/10/2028	251,229	0.02
USD 5,450,000	United Rentals North America 6% 15/12/2029	5,450,409	0.34
USD 1,653,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	1,655,604	0.11
USD 60,000	Univision Communications 5.125% 15/2/2025	58,483	0.00
USD 173,000	Univision Communications 6.625% 1/6/2027	164,563	0.01
USD 792,000	Univision Communications 7.375% 30/6/2030	749,000	0.05
USD 144,000	US Foods 4.625% 1/6/2030	125,863	0.01
USD 1,936,000	US Foods 4.75% 15/2/2029	1,742,816	0.11
USD 376,000	US Foods 6.25% 15/4/2025	375,469	0.02
USD 1,598,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	1,539,722	0.10
USD 1,981,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	1,864,728	0.12
USD 393,000	Vail Resorts 6.25% 15/5/2025	392,337	0.03
USD 3,696,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	3,183,309	0.20
USD 5,405,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	4,386,800	0.27
USD 3,226,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	2,754,485	0.17
USD 2,180,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,684,214	0.11
USD 6,875,000	Verscend Escrow 9.75% 15/8/2026	6,924,225	0.44
USD 2,899,000	Vertiv 4.125% 15/11/2028	2,519,289	0.16
USD 1,532,000	Viavi Solutions 3.75% 1/10/2029	1,281,109	0.08
USD 732,000	VICI Properties 4.95% 15/2/2030	683,944	0.04
USD 1,393,000	VICI Properties 5.625% 15/5/2052	1,230,663	0.08
USD 392,000	VICI Properties / VICI Note 3.5% 15/2/2025	370,246	0.02
USD 174,000	VICI Properties / VICI Note 3.875% 15/2/2029	151,204	0.01
USD 857,000	VICI Properties / VICI Note 4.125% 15/8/2030	739,469	0.05
USD 350,000	VICI Properties / VICI Note 4.25% 1/12/2026	324,249	0.02
USD 365,000	VICI Properties / VICI Note 4.5% 15/1/2028	335,511	0.02
USD 166,000	VICI Properties / VICI Note 4.625% 15/6/2025	159,181	0.01
USD 2,004,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,803,149	0.11
USD 175,000	VICI Properties / VICI Note 5.625% 1/5/2024	173,642	0.01
USD 716,000	VistaJet Malta Finance / XO Management 6.375% 1/2/2030	628,799	0.04
USD 951,000	Wabash National 4.5% 15/10/2028	828,144	0.05
USD 2,910,000	Waste Pro USA 5.5% 15/2/2026	2,657,965	0.17
USD 1,838,000	WESCO Distribution 7.125% 15/6/2025	1,857,515	0.12
USD 1,807,000	WESCO Distribution 7.25% 15/6/2028	1,832,636	0.12
USD 851,000	Western Midstream Operating 5.3% 1/3/2048	705,390	0.04
USD 1,144,000	Western Midstream Operating 5.45% 1/4/2044	967,195	0.06

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 150,000	Western Midstream Operating 5.5% 15/8/2048	125,329	0.01
USD 3,523,000	Western Midstream Operating 5.5% 1/2/2050	2,884,720	0.19
USD 5,701,000	White Cap Buyer 6.875% 15/10/2028	5,173,893	0.33
USD 911,000	White Cap Parent 8.25% 15/3/2026	859,900	0.05
USD 952,000	Williams Scotsman International 4.625% 15/8/2028	857,657	0.05
USD 1,343,000	WR Grace 4.875% 15/6/2027	1,233,881	0.08
USD 4,646,000	WR Grace 5.625% 15/8/2029	3,741,289	0.24
USD 498,000	WR Grace 7.375% 1/3/2031	494,887	0.03
USD 156,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	140,685	0.01
USD 1,001,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	932,116	0.06
USD 3,021,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,692,279	0.17
USD 345,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	344,426	0.02
USD 280,000	XPO Escrow Sub 7.5% 15/11/2027	286,121	0.02
USD 23,000	Yum! Brands 4.75% 15/1/2030	20,984	0.00
USD 9,947,000	Zayo 4% 1/3/2027	7,669,137	0.48
USD 6,718,000	Zayo 6.125% 1/3/2028*	4,240,939	0.27
USD 3,362,000	ZoomInfo Technologies /ZoomInfo Finance 3.875% 1/2/2029	2,801,111	0.18
		868,319,252	54.72
Total Bonds		1,531,074,733	96.45
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,539,231,463	96.96
Other Transferable Securities			
COMMON / PREFERRED STOCKS (SHARES)			
	United Kingdom		
6,177	New Topco**	-	0.00
	United States		
881	Alliant**	810,953	0.05
130,287	AMP PIPE**	631,893	0.04
568	Verscend Intermediate**	701,309	0.05
		2,144,155	0.14
Total Common/Preferred Stocks (Shares)		2,144,155	0.14
BONDS			
	Bermuda		
USD 2,830,186	DGL2 8.25% 30/9/2022**,***	-	0.00
	India		
USD 386,831	Videocon Industries 2.8% 31/12/2020**,***	-	0.00
	United States		
EUR 2,042,000	Lehman Brothers 6.375% 10/5/2011**,***	11,946	0.00
EUR 6,110,000	Lehman Brothers 4.75% 16/1/2014**,***	35,746	0.00
EUR 1,050,000	Lehman Brothers 5.375% 17/10/2012**,***	6,143	0.00
USD 100,000	Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014**,***	-	0.00
EUR 13,830,000	WinStar Communications 12.75% 15/4/2010**,***	-	0.00
		53,835	0.00
Total Bonds		53,835	0.00
Total Other Transferable Securities		2,197,990	0.14
Total Portfolio		1,541,429,453	97.10
Other Net Assets		46,063,119	2.90
Total Net Assets (USD)		1,587,492,572	100.00

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	718,000	USD	768,404	JP Morgan	2/3/2023	(4,664)
EUR	614,463	USD	654,374	HSBC Bank	2/3/2023	(767)
GBP	850,000	USD	1,028,881	Bank of America	2/3/2023	2,933
USD	46,068,584	GBP	37,211,000	Citigroup	2/3/2023	898,151
USD	257,563,313	EUR	236,639,537	HSBC Bank	2/3/2023	5,848,684
USD	10,733,371	EUR	9,853,867	JP Morgan	2/3/2023	251,765
USD	1,092,328	GBP	886,722	Bank of America	2/3/2023	15,937
USD	1,725,492	EUR	1,591,000	Bank of America	2/3/2023	33,138
USD	546,547	GBP	454,000	JP Morgan	2/3/2023	(4,564)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	238,526	GBP	197,000	Barclays	2/3/2023	(612)
USD	449,753	GBP	374,000	HSBC Bank	2/3/2023	(4,246)
USD	46,150,174	GBP	38,368,000	JP Morgan	4/4/2023	(454,043)
USD	263,732,221	EUR	248,407,000	Citibank	4/4/2023	(1,048,837)
Net unrealised appreciation						5,532,875

The notes on pages 986 to 999 form an integral part of these financial statements.

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Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	43,893,186	USD	30,655,929	BNY Mellon	15/3/2023	(1,038,516)
USD	920,851	AUD	1,337,054	BNY Mellon	15/3/2023	18,664
Net unrealised depreciation						(1,019,852)
CAD Hedged Share Class						
CAD	7,679	USD	5,728	BNY Mellon	15/3/2023	(78)
USD	135	CAD	182	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(77)
CHF Hedged Share Class						
CHF	4,070	USD	4,439	BNY Mellon	15/3/2023	(82)
USD	117	CHF	109	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(81)
CNH Hedged Share Class						
CNY	3,525,954	USD	520,637	BNY Mellon	15/3/2023	(12,844)
USD	91,945	CNY	627,439	BNY Mellon	15/3/2023	1,583
Net unrealised depreciation						(11,261)
EUR Hedged Share Class						
EUR	370,877,503	USD	399,891,402	BNY Mellon	15/3/2023	(5,055,779)
USD	12,384,509	EUR	11,595,620	BNY Mellon	15/3/2023	39,929
Net unrealised depreciation						(5,015,850)
GBP Hedged Share Class						
GBP	27,543,296	USD	33,481,181	BNY Mellon	15/3/2023	(38,036)
USD	968,890	GBP	804,300	BNY Mellon	15/3/2023	(7,690)
Net unrealised depreciation						(45,726)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedged Share Class						
HKD	69,206,617	USD	8,836,450	BNY Mellon	15/3/2023	(13,254)
USD	232,162	HKD	1,819,282	BNY Mellon	15/3/2023	221
Net unrealised depreciation						(13,033)
PLN Hedged Share Class						
PLN	36,867,749	USD	8,345,717	BNY Mellon	15/3/2023	(26,374)
USD	354,555	PLN	1,584,489	BNY Mellon	15/3/2023	(2,994)
Net unrealised depreciation						(29,368)
SEK Hedged Share Class						
SEK	36,223,234	USD	3,493,313	BNY Mellon	15/3/2023	(14,080)
USD	235,373	SEK	2,444,594	BNY Mellon	15/3/2023	571
Net unrealised depreciation						(13,509)
SGD Hedged Share Class						
SGD	8,196,462	USD	6,201,617	BNY Mellon	15/3/2023	(115,630)
USD	155,370	SGD	207,453	BNY Mellon	15/3/2023	1,333
Net unrealised depreciation						(114,297)
ZAR Hedged Share Class						
USD	346,925	ZAR	6,267,381	BNY Mellon	15/3/2023	5,973
ZAR	249,138,424	USD	14,047,776	BNY Mellon	15/3/2023	(494,703)
Net unrealised depreciation						(488,730)
Total net unrealised depreciation						(1,218,909)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(18)	USD	Russell 2000 E-Mini Index	March 2023	(43,435)
(91)	USD	S&P 500 E-Mini Index	March 2023	245,126
(10)	USD	US Long Bond (CBT)	June 2023	8,437
(245)	USD	US Treasury 10 Year Note (CBT)	June 2023	160,942
(9)	USD	US Treasury 10 Year Note (CBT)	June 2023	5,912
(10)	USD	US Ultra 10 Year Note	June 2023	5,262
(132)	USD	US Ultra Bond (CBT)	June 2023	183,348
(8)	USD	US Treasury 5 Year Note (CBT)	June 2023	3,869
Total				569,461

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (840,000)	Fund provides default protection on thyssenkrupp; and receives Fixed 1%	Bank of America	20/12/2023	24,924	(1,007)
CDS	EUR (680,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Bank of America	20/12/2026	(17,146)	(45,762)
CDS	EUR (868,735)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2027	10,243	(206,019)
CDS	EUR (960,000)	Fund provides default protection on Loxam; and receives Fixed 5%	Bank of America	20/12/2027	(6,241)	(79,445)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (764,014)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	8,258	(108,639)
CDS	USD (410,000)	Fund provides default protection on Lumen Technologies; and receives Fixed 1%	Barclays	20/12/2023	18,781	(14,190)
CDS	EUR (900,000)	Fund provides default protection on Telecom Italia; and receives Fixed 5%	Barclays	20/12/2024	15,634	53,340
CDS	EUR (568,528)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Barclays	20/12/2026	(62,262)	(38,260)
CDS	EUR (450,000)	Fund provides default protection on Novafives; and receives Fixed 5%	Citibank	20/6/2023	26,838	(6,889)
CDS	EUR (200,000)	Fund provides default protection on Telecom Italia; and receives Fixed 1%	Citigroup	20/6/2029	9,131	(29,769)
CDS	EUR (1,100,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Credit Suisse	20/6/2023	13,567	(68,134)
CDS	EUR (552,624)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(61,874)	(37,190)
CDS	EUR (1,080,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	Credit Suisse	20/12/2026	36,924	(36,641)
CDS	EUR (860,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	44,178	84,434
CDS	EUR (730,000)	Fund provides default protection on Novafives; and receives Fixed 5%	Credit Suisse	20/6/2027	67,132	(119,763)
CDS	EUR (862,080)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Credit Suisse	20/12/2027	11,225	(204,440)
CDS	EUR (414,013)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	24,393	(6,339)
CDS	EUR (235,987)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	15,146	(3,613)
CDS	EUR (1,435,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Goldman Sachs	20/12/2023	(123,715)	(245,832)
CDS	EUR (775,447)	Fund provides default protection on TK Elevator Holdco; and receives Fixed 5%	Goldman Sachs	20/12/2026	(3,681)	29,513
CDS	USD (47,044,048)	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	745,042	711,620
CDS	EUR 1,895,000	Fund receives default protection on ITRAXX.FINSUB.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(93,026)	46,630
CDS	EUR (770,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	28,596	(47,694)
CDS	EUR (135,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/12/2023	10,730	(23,127)
CDS	EUR (500,000)	Fund provides default protection on Saipem Finance International; and receives Fixed 5%	JP Morgan	20/12/2025	43,884	33,731
CDS	EUR (440,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(31,671)	26,076
CDS	EUR (520,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2026	1,647	49,919
CDS	EUR (1,240,000)	Fund provides default protection on K&S; and receives Fixed 5%	JP Morgan	20/12/2026	23,404	129,767
CDS	EUR (196,667)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	13,167	(9,066)
CDS	EUR (393,333)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	26,333	(18,132)
CDS	EUR (166,102)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	17,319	(7,657)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (673,898)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	87,516	(31,066)
CDS	EUR (925,986)	Fund provides default protection on United; and receives Fixed 5%	JP Morgan	20/12/2027	20,088	(131,670)
Total					944,484	(355,314)

CDS: Credit Default Swaps

The notes on pages 986 to 999 form an integral part of these financial statements.

Global Inflation Linked Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
6,869,454	BlackRock ICS US Dollar Liquidity Fund~	6,869,453	2.21
Total Funds		6,869,453	2.21
BONDS			
	Australia		
AUD 460,000	Australia Government Bond 0.25% 21/11/2032	300,327	0.10
AUD 835,000	Australia Government Bond 0.75% 21/11/2027	645,319	0.21
AUD 530,000	Australia Government Bond 1.25% 21/8/2040	395,421	0.13
AUD 520,000	Australia Government Bond 2% 21/8/2035	458,135	0.15
AUD 805,000	Australia Government Bond 2.5% 20/9/2030	793,402	0.25
AUD 1,065,000	Australia Government Bond 3% 20/9/2025	1,054,993	0.34
		3,647,597	1.18
	Canada		
CAD 755,000	Canadian Government Real Return Bond 2% 1/12/2041	843,355	0.27
CAD 752,000	Canadian Government Real Return Bond 3% 1/12/2036	987,555	0.32
CAD 952,000	Canadian Government Real Return Bond 4% 1/12/2031	1,435,648	0.46
CAD 60,000	Canadian Government Real Return Bond 4.25% 1/12/2026	84,900	0.03
		3,351,458	1.08
	Denmark		
DKK 3,525,000	Denmark I/L Government Bond 0.1% 15/11/2030	562,594	0.18
	France		
EUR 1,585,000	French Republic Government Bond OAT 0.1% 1/3/2025	1,925,065	0.62
EUR 1,380,000	French Republic Government Bond OAT 0.1% 1/3/2026	1,673,575	0.54
EUR 1,785,000	French Republic Government Bond OAT 0.1% 1/3/2028	2,158,447	0.70
EUR 1,235,000	French Republic Government Bond OAT 0.1% 1/3/2029*	1,493,656	0.48
EUR 1,285,000	French Republic Government Bond OAT 0.1% 25/7/2031	1,527,670	0.49
EUR 595,000	French Republic Government Bond OAT 0.1% 1/3/2032	684,071	0.22
EUR 815,000	French Republic Government Bond OAT 0.1% 1/3/2036	889,429	0.29
EUR 1,315,000	French Republic Government Bond OAT 0.1% 25/7/2036	1,523,469	0.49
EUR 530,000	French Republic Government Bond OAT 0.1% 25/7/2038*	574,835	0.18
EUR 2,317,000	French Republic Government Bond OAT 0.25% 25/7/2024	3,030,987	0.98
EUR 2,105,000	French Republic Government Bond OAT 0.7% 25/7/2030	2,768,664	0.89
EUR 1,610,000	French Republic Government Bond OAT 1.8% 25/7/2040	2,749,932	0.89
EUR 2,765,000	French Republic Government Bond OAT 1.85% 25/7/2027	4,045,179	1.30
EUR 1,440,000	French Republic Government Bond OAT 3.15% 25/7/2032	2,843,072	0.92
EUR 1,093,000	French Republic Government Bond OAT 3.4% 25/7/2029	2,005,775	0.65
		29,893,826	9.64
	Germany		
EUR 2,395,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026	3,070,857	0.99
EUR 885,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2033*	1,080,507	0.35
EUR 2,650,000	Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/4/2030	3,513,975	1.13
		7,665,339	2.47
	International		
EUR 1,525,000	European Union 2.5% 4/10/2052	1,322,879	0.43
	Italy		
EUR 1,352,000	Italy Buoni Poliennali Del Tesoro 0.1% 15/5/2033	1,315,139	0.42
EUR 1,652,000	Italy Buoni Poliennali Del Tesoro 0.4% 15/5/2030	1,852,316	0.60
EUR 1,105,000	Italy Buoni Poliennali Del Tesoro 0.65% 15/5/2026	1,322,558	0.43
EUR 1,895,000	Italy Buoni Poliennali Del Tesoro 1.25% 15/9/2032	2,284,849	0.74
EUR 1,855,000	Italy Buoni Poliennali Del Tesoro 1.3% 15/5/2028	2,350,836	0.76
EUR 1,790,000	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2024	2,368,428	0.76
EUR 1,595,000	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2035	2,514,218	0.81
EUR 1,570,000	Italy Buoni Poliennali Del Tesoro 2.55% 15/9/2041	2,335,548	0.75
EUR 1,545,000	Italy Buoni Poliennali Del Tesoro 3.1% 15/9/2026	2,244,559	0.72
		18,588,451	5.99
	Japan		
JPY 103,000,000	Japanese Government CPI Linked Bond 0.005% 10/3/2031	810,895	0.26
JPY 91,300,000	Japanese Government CPI Linked Bond 0.005% 10/3/2032	706,931	0.23
JPY 135,300,000	Japanese Government CPI Linked Bond 0.1% 10/3/2024	1,099,205	0.35
JPY 100,900,000	Japanese Government CPI Linked Bond 0.1% 10/9/2024	803,021	0.26
JPY 221,700,000	Japanese Government CPI Linked Bond 0.1% 10/3/2025	1,769,634	0.57
JPY 184,800,000	Japanese Government CPI Linked Bond 0.1% 10/3/2026	1,488,910	0.48
JPY 149,400,000	Japanese Government CPI Linked Bond 0.1% 10/3/2027	1,220,881	0.39
JPY 177,700,000	Japanese Government CPI Linked Bond 0.1% 10/3/2028	1,413,452	0.46

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
JPY 171,200,000	Japanese Government CPI Linked Bond 0.1% 10/3/2029	1,355,249	0.44
JPY 50,400,000	Japanese Government CPI Linked Bond 0.2% 10/3/2030	415,998	0.13
		11,084,176	3.57
	New Zealand		
NZD 660,000	New Zealand Government Inflation Linked Bond 2% 20/9/2025	511,418	0.16
NZD 885,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2035	660,584	0.21
NZD 546,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	395,529	0.13
NZD 525,000	New Zealand Government Inflation Linked Bond 3% 20/9/2030	423,243	0.14
		1,990,774	0.64
	Spain		
EUR 1,735,000	Spain Government Inflation Linked Bond 0.65% 30/11/2027	2,203,831	0.71
EUR 1,981,000	Spain Government Inflation Linked Bond 0.7% 30/11/2033	2,360,876	0.76
EUR 1,950,000	Spain Government Inflation Linked Bond 1% 30/11/2030	2,502,865	0.81
EUR 1,763,000	Spain Government Inflation Linked Bond 1.8% 30/11/2024	2,325,180	0.75
		9,392,752	3.03
	Sweden		
SEK 2,755,000	Sweden Inflation Linked Bond 0.125% 1/6/2026	327,671	0.10
SEK 2,170,000	Sweden Inflation Linked Bond 0.125% 1/12/2027	253,042	0.08
SEK 2,770,000	Sweden Inflation Linked Bond 0.125% 1/6/2030	299,502	0.10
SEK 4,080,000	Sweden Inflation Linked Bond 0.125% 1/6/2032	477,633	0.15
SEK 6,785,000	Sweden Inflation Linked Bond 1% 1/6/2025	826,383	0.27
SEK 3,755,000	Sweden Inflation Linked Bond 3.5% 1/12/2028	646,274	0.21
		2,830,505	0.91
	United Kingdom		
GBP 3,420,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2024	6,124,997	1.97
GBP 1,585,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2026	2,668,265	0.86
GBP 2,165,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2028	3,369,478	1.08
GBP 1,865,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2029	3,403,093	1.10
GBP 1,200,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2031	1,775,492	0.57
GBP 1,665,000	United Kingdom Inflation-Linked Gilt 0.125% 22/11/2036	2,658,034	0.86
GBP 835,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2039	1,136,425	0.37
GBP 1,480,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2041	2,099,517	0.68
GBP 1,735,000	United Kingdom Inflation-Linked Gilt 0.625% 22/3/2040	3,493,643	1.13
GBP 1,540,000	United Kingdom Inflation-Linked Gilt 0.625% 22/11/2042	3,140,739	1.01
GBP 1,792,481	United Kingdom Inflation-Linked Gilt 0.75% 22/3/2034	3,498,966	1.13
GBP 1,604,456	United Kingdom Inflation-Linked Gilt 1.125% 22/11/2037	3,743,936	1.21
GBP 1,745,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2027	4,114,710	1.33
GBP 1,780,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2032	3,917,416	1.26
GBP 1,108,109	United Kingdom Inflation-Linked Gilt 2% 26/1/2035	3,219,617	1.04
GBP 299,372	United Kingdom Inflation-Linked Gilt 2.5% 17/7/2024	1,348,439	0.43
GBP 603,616	United Kingdom Inflation-Linked Gilt 4.125% 22/7/2030	2,460,341	0.79
		52,173,108	16.82
	United States		
USD 5,195,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2024	6,348,540	2.05
USD 975,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2024	1,096,511	0.35
USD 4,202,500	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2025	4,632,805	1.49
USD 4,150,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2025	4,541,827	1.46
USD 5,105,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	5,455,769	1.76
USD 3,965,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2026	4,644,693	1.50
USD 4,990,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	5,104,875	1.65
USD 4,975,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	4,875,846	1.57
USD 5,055,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2030	5,259,741	1.70
USD 5,225,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2030	5,436,264	1.75
USD 5,255,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031	5,338,716	1.72
USD 5,630,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2031	5,531,404	1.78
USD 6,125,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2032	5,763,913	1.86
USD 4,800,100	United States Treasury Inflation Indexed Bonds 0.25% 15/1/2025	5,814,416	1.87
USD 4,840,000	United States Treasury Inflation Indexed Bonds 0.25% 15/7/2029	5,160,529	1.66
USD 5,040,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2025	6,099,192	1.97
USD 5,060,000	United States Treasury Inflation Indexed Bonds 0.375% 15/1/2027	5,876,829	1.89

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 2,130,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2027	2,439,863	0.79
USD 4,165,000	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024	4,814,374	1.55
USD 60,000	United States Treasury Inflation Indexed Bonds 0.5% 15/1/2028	67,979	0.02
USD 5,050,000	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2026	6,079,130	1.96
USD 5,865,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	5,506,550	1.78
USD 4,360,000	United States Treasury Inflation Indexed Bonds 0.75% 15/7/2028	4,917,245	1.59
USD 2,790,000	United States Treasury Inflation Indexed Bonds 0.75% 15/2/2042†	3,092,312	1.00
USD 4,421,900	United States Treasury Inflation Indexed Bonds 0.875% 15/1/2029*	4,961,943	1.60
USD 2,105,000	United States Treasury Inflation Indexed Bonds 1.125% 15/1/2033	2,010,986	0.65
USD 1,150,000	United States Treasury Inflation Indexed Bonds 1.625% 15/10/2027	1,148,523	0.37
USD 2,015,000	United States Treasury Inflation Indexed Bonds 1.75% 15/1/2028	2,854,091	0.92
USD 2,510,000	United States Treasury Inflation Indexed Bonds 2% 15/1/2026	3,756,805	1.21
USD 1,820,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2040	2,664,499	0.86
USD 2,925,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2041†	4,224,214	1.36
USD 3,480,000	United States Treasury Inflation Indexed Bonds 2.375% 15/1/2025	5,509,931	1.78
USD 1,830,000	United States Treasury Inflation Indexed Bonds 2.375% 15/1/2027	2,744,753	0.89
USD 1,686,500	United States Treasury Inflation Indexed Bonds 2.5% 15/1/2029*	2,433,579	0.78
USD 650,000	United States Treasury Inflation Indexed Bonds 3.375% 15/4/2032	1,244,035	0.40
USD 2,037,100	United States Treasury Inflation Indexed Bonds 3.625% 15/4/2028	4,071,454	1.31
USD 2,430,000	United States Treasury Inflation Indexed Bonds 3.875% 15/4/2029	4,931,217	1.59
		156,455,353	50.44
Total Bonds		298,958,812	96.38
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		305,828,265	98.59
Total Portfolio		305,828,265	98.59
Other Net Assets		4,363,244	1.41
Total Net Assets (USD)		310,191,509	100.00

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	3,650,776	CAD	4,873,000	Morgan Stanley	2/3/2023	65,725
USD	54,543,280	GBP	44,066,000	BNP Paribas	2/3/2023	1,051,562
USD	11,800,433	JPY	1,531,554,000	UBS	2/3/2023	587,650
USD	69,255,389	EUR	63,611,000	BNP Paribas	2/3/2023	1,592,058
USD	3,802,192	AUD	5,367,000	Standard Chartered Bank	2/3/2023	182,646
USD	2,182,539	NZD	3,365,000	Standard Chartered Bank	2/3/2023	102,980
USD	2,852,291	SEK	29,499,000	Citigroup	2/3/2023	20,971
USD	584,663	DKK	3,982,000	Goldman Sachs	2/3/2023	15,585
USD	66,360	JPY	8,597,395	Bank of America	2/3/2023	3,417
USD	966,130	GBP	784,300	Bank of America	2/3/2023	14,068
USD	33,534	SEK	350,557	Bank of America	2/3/2023	(113)
USD	179,588	AUD	254,582	Barclays	2/3/2023	7,896
USD	807,430	EUR	742,115	JP Morgan	2/3/2023	18,039
USD	73,343	NZD	113,457	Bank of America	2/3/2023	3,227
USD	366,119	GBP	297,000	State Street	2/3/2023	5,591
USD	512,586	EUR	471,000	State Street	2/3/2023	11,581

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	489,273	EUR	447,842	Deutsche Bank	2/3/2023	12,901
USD	11,125,884	JPY	1,506,794,000	BNP Paribas	4/4/2023	40,248
USD	3,717,183	AUD	5,529,000	Morgan Stanley	4/4/2023	(16,335)
USD	53,111,045	GBP	44,159,000	Bank of America	4/4/2023	(527,289)
USD	566,652	DKK	3,982,000	Bank of America	4/4/2023	(3,792)
USD	2,856,594	SEK	29,850,000	Deutsche Bank	4/4/2023	(13,658)
USD	2,046,274	NZD	3,328,000	Bank of America	4/4/2023	(10,538)
USD	3,408,944	CAD	4,624,000	Royal Bank of Canada	4/4/2023	5,963
USD	67,690,424	EUR	63,757,000	Citibank	4/4/2023	(269,198)
Net unrealised appreciation						2,901,185
EUR Hedged Share Class						
EUR	214,552,202	USD	231,366,209	BNY Mellon	15/3/2023	(2,954,237)
USD	6,289,189	EUR	5,889,832	BNY Mellon	15/3/2023	18,935
Net unrealised depreciation						(2,935,302)
Total net unrealised depreciation						(34,117)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(9)	EUR	Euro BUXL	March 2023	125,794
(10)	JPY	Japanese 10 Year Bond (OSE)	March 2023	30,859
(1)	JPY	Japanese 10 Year Bond (OSE)	June 2023	(1,025)
(19)	EUR	3 Month EURIBOR	June 2023	10,411
(217)	USD	US Treasury 10 Year Note (CBT)	June 2023	130,742
14	USD	US Treasury 2 Year Note (CBT)	June 2023	(1,090)
110	USD	US Treasury 5 Year Note (CBT)	June 2023	(55,031)
19	EUR	3 Month EURIBOR	December 2023	(27,457)
Total				213,203

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS	USD 810,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 3.17%	Bank of America	23/10/2023	(1,920)	(1,920)
IFS	USD 855,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.21%	Bank of America	7/1/2024	(5,058)	(5,058)
IFS	GBP 2,700,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 4.26%	Bank of America	16/1/2024	(1,432)	(1,432)
IFS	USD 3,670,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.9145%	Bank of America	23/9/2024	(8,387)	(8,387)
IFS	USD 810,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.99485%	Bank of America	22/10/2024	(1,824)	(1,824)
IFS	USD 855,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.3125%	Bank of America	7/1/2025	5,829	5,829
IFS	GBP 2,700,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.98%	Bank of America	16/1/2025	(13,163)	(13,163)
IFS	EUR 700,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 3.08%	Bank of America	16/9/2027	6,517	6,470
IFS	EUR 1,440,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.555%	Bank of America	16/10/2027	45,590	45,590
IFS	USD 5,750,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.6065%	Bank of America	13/12/2027	4,605	4,605
IFS	USD 2,875,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.615%	Bank of America	13/12/2027	1,184	1,184
IFS	EUR 1,570,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.765%	Bank of America	16/12/2027	(10,569)	(10,929)
IFS	EUR 1,570,000	Fund receives default protection FRCPXTOB + 0bps; and pays Fixed 3.32%	Bank of America	16/12/2027	(28)	(559)
IFS	USD 2,300,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.46%	Bank of America	17/12/2027	12,324	16,178
IFS	EUR 700,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.67%	Bank of America	16/9/2032	(14,484)	(14,351)
IFS	EUR 1,440,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.415%	Bank of America	16/10/2032	(59,619)	(59,619)
IFS	EUR 1,570,000	Fund provides default protection FRCPXTOB + 0bps; and receives Fixed 3.08%	Bank of America	16/12/2032	(650)	23
IFS	EUR 1,570,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.57%	Bank of America	16/12/2032	18,970	19,206
IFS	USD 715,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.556%	Bank of America	11/2/2033	(1,789)	(1,789)
IFS	EUR 200,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.433%	Bank of America	16/7/2052	(23,295)	(23,295)
IFS	USD 130,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.4745%	Bank of America	22/7/2052	1,466	1,466

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS	EUR 200,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.441%	Bank of America	16/8/2052	(21,518)	(21,518)
IFS	EUR 100,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.6045%	Bank of America	16/8/2052	5,754	5,754
IFS	EUR 100,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.6465%	Bank of America	18/11/2052	(2,823)	(2,823)
IFS	USD 120,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.4875%	Bank of America	13/12/2052	(335)	(335)
IFS	USD 260,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.444%	Bank of America	11/2/2053	1,550	1,666
IRS	USD 1,329,216	Fund receives Fixed 2.769%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(98,668)	(98,668)
IRS	USD 1,329,216	Fund receives Fixed 2.818%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(93,602)	(93,602)
IRS	USD 892,048	Fund receives Fixed 2.696%; and pays Floating USD SOFR 1 Day	Bank of America	6/7/2032	(71,283)	(71,283)
IRS	USD 604,189	Fund receives Fixed 2.6095%; and pays Floating USD SOFR 1 Day	Bank of America	7/7/2032	(52,354)	(52,354)
IRS	USD 519,037	Fund receives Fixed 2.58649%; and pays Floating USD SOFR 1 Day	Bank of America	26/7/2032	(46,061)	(46,061)
IRS	USD 1,080,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.744%	Bank of America	23/8/2032	82,928	82,928
IRS	USD 2,126,113	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.92%	Bank of America	1/9/2032	133,982	133,982
IRS	USD 2,139,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.928%	Bank of America	2/9/2032	133,464	133,464
IRS	USD 2,139,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9828%	Bank of America	2/9/2032	124,216	124,216
IRS	USD 1,267,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.0722%	Bank of America	9/9/2032	64,689	64,689
IRS	USD 996,130	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.46385%	Bank of America	30/9/2032	19,980	19,980
IRS	USD 2,988,400	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5575%	Bank of America	3/10/2032	37,666	37,666
IRS	USD 1,298,000	Fund receives Fixed 3.472%; and pays Floating USD SOFR 1 Day	Bank of America	4/10/2032	(25,183)	(25,183)
IRS	USD 744,000	Fund receives Fixed 3.4025%; and pays Floating USD SOFR 1 Day	Bank of America	5/10/2032	(18,545)	(18,545)
IRS	USD 934,051	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6145%	Bank of America	12/10/2032	7,500	7,500
IRS	USD 740,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6411%	Bank of America	14/10/2032	4,365	4,365
IRS	USD 2,613,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.836%	Bank of America	21/10/2032	(25,357)	(25,357)
IRS	USD 1,779,146	Fund receives Fixed 3.822%; and pays Floating USD SOFR 1 Day	Bank of America	27/10/2032	15,379	15,379
IRS	USD 1,068,000	Fund receives Fixed 3.5455%; and pays Floating USD SOFR 1 Day	Bank of America	14/11/2032	(14,296)	(14,296)
IRS	USD 712,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.801%	Bank of America	15/11/2032	(5,083)	(5,083)
IRS	USD 1,912,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8095%	Bank of America	15/11/2032	(14,956)	(14,956)
IRS	USD 696,000	Fund receives Fixed 3.5695%; and pays Floating USD SOFR 1 Day	Bank of America	16/11/2032	(7,971)	(7,971)
IRS	USD 1,132,000	Fund receives Fixed 3.4621%; and pays Floating USD SOFR 1 Day	Bank of America	18/11/2032	(22,727)	(22,727)
IRS	USD 1,506,000	Fund receives Fixed 3.4055%; and pays Floating USD SOFR 1 Day	Bank of America	21/11/2032	(37,079)	(37,079)
IRS	USD 1,864,500	Fund receives Fixed 3.228%; and pays Floating USD SOFR 1 Day	Bank of America	5/12/2032	(72,580)	(72,580)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 1,116,000	Fund receives Fixed 3.2%; and pays Floating USD SOFR 1 Day	Bank of America	6/12/2032	(45,964)	(45,964)
IRS	USD 1,864,500	Fund receives Fixed 3.178%; and pays Floating USD SOFR 1 Day	Bank of America	12/12/2032	(80,140)	(80,140)
IRS	USD 1,072,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2795%	Bank of America	13/12/2032	37,275	37,275
IRS	USD 1,836,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.35375%	Bank of America	22/12/2032	52,800	52,800
IRS	USD 868,835	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.352%	Bank of America	13/2/2033	25,054	25,054
IRS	USD 1,086,250	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4495%	Bank of America	13/2/2033	22,628	22,628
IRS	EUR 1,500,000	Fund receives Fixed 2.5505%; and pays Floating EURIBOR 1 Day	Bank of America	14/2/2033	(22,759)	(22,759)
IRS	USD 1,650,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.988%	Bank of America	14/2/2033	20,473	20,473
IRS	JPY 31,685,835	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.885%	Bank of America	15/2/2033	(1,629)	(1,629)
IRS	JPY 31,685,835	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.8975%	Bank of America	15/2/2033	(1,909)	(1,909)
IRS	JPY 63,371,670	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.9%	Bank of America	15/2/2033	(3,930)	(3,931)
IRS	JPY 91,779,660	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.9175%	Bank of America	15/2/2033	(6,828)	(6,828)
IRS	USD 869,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4465%	Bank of America	15/2/2033	18,313	18,313
IRS	USD 1,147,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4795%	Bank of America	17/2/2033	21,054	21,054
IRS	USD 11,942,000	Fund receives Fixed 3.618%; and pays Floating USD SOFR 1 Day	Bank of America	22/2/2033	(82,889)	(82,889)
IRS	USD 2,445,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5805%	Bank of America	22/2/2033	24,513	24,513
IRS	USD 1,738,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6045%	Bank of America	23/2/2033	13,981	13,981
IRS	BRL 9,571,406	Fund receives Fixed 12.752%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	2,158	2,158
IRS	BRL 5,480,103	Fund receives Fixed 12.78%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	1,698	1,698
IRS	BRL 4,108,705	Fund receives Fixed 12.8%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	1,539	1,539
Total					(49,243)	(45,170)

IFS: Inflation Rate Swaps
IRS: Interest Rate Swaps

Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 84,872,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 5/1/2024; and pays Floating USD SOFR annually from 5/7/2024	Goldman Sachs	30/6/2023	(172,603)	9,871
USD 84,872,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.1% Fixed annually from 18/1/2024; and pays Floating USD SOFR annually from 18/7/2024	Goldman Sachs	14/7/2023	(122,270)	17,769
Total				(294,873)	27,640

The notes on pages 986 to 999 form an integral part of these financial statements.

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (979,687)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/2/2025; and pays 3.3475% Fixed semi-annually from 22/8/2024	Barclays	20/2/2024	6,710	(26,501)
USD (979,687)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.3475% Fixed semi-annually from 22/8/2024; and pays Floating USD SOFR annually from 22/2/2025	Barclays	20/2/2024	(5,723)	(38,934)
USD (4,820,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.023% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Deutsche Bank	14/12/2023	(74,003)	(266,080)
USD (4,820,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 3.023% Fixed semi-annually from 18/6/2024	Deutsche Bank	14/12/2023	127,490	(64,587)
USD (84,872,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/7/2024; and pays 3.4% Fixed semi-annually from 5/1/2024	Goldman Sachs	30/6/2023	71,749	(2,514)
USD (84,872,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/7/2024; and pays 3.5% Fixed annually from 18/1/2024	Goldman Sachs	14/7/2023	33,110	(5,083)
Total				159,333	(403,699)

The notes on pages 986 to 999 form an integral part of these financial statements.

Global Long-Horizon Equity Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
94,238	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	9,426,569	0.80
Total Funds		9,426,569	0.80
COMMON STOCKS (SHARES)			
	France		
199,359	EssilorLuxottica	34,820,111	2.95
42,983	LVMH Moet Hennessy Louis Vuitton	36,183,779	3.07
266,351	Schneider Electric	43,019,135	3.64
		114,023,025	9.66
	Germany		
147,220	MTU Aero Engines	35,704,488	3.03
425,954	Symrise	43,714,060	3.70
		79,418,548	6.73
	India		
2,113,533	HDFC Bank	40,896,442	3.46
	Japan		
539,100	Daiichi Sankyo	16,904,351	1.43
337,400	Sony	28,234,000	2.39
		45,138,351	3.82
	Mexico		
6,016,491	Wal-Mart de Mexico	23,475,004	1.99
	Switzerland		
63,308	Lonza	38,306,352	3.24
	United Kingdom		
234,453	AstraZeneca	30,862,295	2.61
2,562,734	Prudential	39,135,157	3.32
519,235	Reckitt Benckiser	36,217,002	3.07
		106,214,454	9.00
	United States		
360,002	Amazon.com	33,620,587	2.85
308,423	American Express	53,801,308	4.56
288,776	Applied Materials	33,705,935	2.86
753,304	Baker Hughes	23,344,891	1.98
1,211,848	Boston Scientific	56,835,671	4.81
603,416	Charles Schwab	47,102,653	3.99
465,880	Intercontinental Exchange	47,305,455	4.01
126,161	Intuit	51,483,781	4.36
139,218	Intuitive Surgical	32,078,612	2.72
134,827	Mastercard	47,839,316	4.05
228,824	Microsoft	57,155,658	4.84
629,746	Otis Worldwide	53,226,132	4.51
58,448	SVB Financial	16,944,660	1.43
83,211	Thermo Fisher Scientific	45,005,501	3.81
91,951	UnitedHealth	44,024,300	3.73
432,768	Walt Disney	43,471,545	3.68
1,166,989	Williams	35,359,767	2.99
		722,305,772	61.18
Total Common Stocks (Shares)		1,169,777,948	99.08
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,179,204,517	99.88
Total Portfolio		1,179,204,517	99.88
Other Net Assets		1,414,897	0.12
Total Net Assets (USD)		1,180,619,414	100.00

~Investment in connected party fund, see further information in Note 10.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	96,067	USD	72,676	BNY Mellon	15/3/2023	(1,345)
USD	4,176	SGD	5,586	BNY Mellon	15/3/2023	28
Net unrealised depreciation						(1,317)
Total net unrealised depreciation						(1,317)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	28.37
Financials	24.82
Technology	12.06
Industrial	11.18
Consumer Cyclical	7.45
Communications	6.53
Energy	4.97
Basic Materials	3.70
Investment Funds	0.80
Other Net Assets	0.12
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Global Multi-Asset Income Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
50,751	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	5,076,659	0.10
376,603	iShares Core S&P 500 UCITS ETF~	14,943,607	0.29
36,309,083	iShares US Mortgage Backed UCITS ETF*,~	148,994,322	2.87
1,410,611	iShares USD Corp Bond UCITS ETF*,~	141,371,434	2.72
199,109	iShares USD High Yield Corp Bond UCITS ETF~	18,021,356	0.35
747,014	iShares USD Short Duration Bond UCITS ETF~	71,982,269	1.39
		400,389,647	7.72
	Luxembourg		
4,012,517	BlackRock Global Funds - US Dollar High Yield Bond Fund∞	37,878,157	0.73
Total Funds		438,267,804	8.45
COMMON / PREFERRED STOCKS (SHARES)			
	Australia		
591,301	Atlas Arteria	2,727,641	0.05
418,816	Goodman*	5,609,511	0.11
898,487	NEXTDC*	6,223,070	0.12
1,292,572	Transurban	12,360,995	0.24
		26,921,217	0.52
	Belgium		
10,524	Azelis	267,771	0.01
19,560	KBC*	1,476,398	0.03
2,866	Telenet	44,418	0.00
16,535	VGP	1,482,699	0.03
126,576	Warehouses De Pauw CVA	3,853,383	0.07
		7,124,669	0.14
	Bermuda		
4,620,000	China Youzan	124,785	0.00
58,558	Invesco	1,034,134	0.02
3,426,000	Kunlun Energy	2,741,150	0.05
		3,900,069	0.07
	Brazil		
1,270,640	Ambev	3,264,260	0.06
1,363,755	B3 - Brasil Bolsa Balcao	2,794,404	0.06
752,405	Banco Bradesco	1,909,823	0.04
20,053	Cia de Saneamento de Minas Gerais-COPASA	57,210	0.00
879,919	Cyrela Brazil Realty Empreendimentos e Participacoes	2,540,744	0.05
2,194,073	Hapvida Participacoes e Investimentos	1,898,494	0.04
469,787	Sendas Distribuidora	1,627,798	0.03
61,804	Telefonica Brasil	462,912	0.01
78,919	Telefonica Brasil	594,447	0.01
		15,150,092	0.30
	Canada		
32,277	Boralex	854,147	0.02
55,213	Canadian Pacific Railway	4,260,229	0.08
148,690	Enbridge	5,619,405	0.11
83,048	Pembina Pipeline	2,752,472	0.05
29,546	Rogers Communications	1,415,290	0.03
527,861	TELUS	10,506,694	0.20
		25,408,237	0.49
	Cayman Islands		
516,000	3SBio	511,464	0.01
295,200	Alibaba	3,253,256	0.06
4,964	Alibaba*	441,796	0.01
1,949	Alibaba	173,461	0.01
15,547	Autohome	483,045	0.01
181,000	China Medical System	272,111	0.01
631,000	China Mengniu Dairy	2,773,538	0.05
232,400	ENN Energy	3,301,389	0.06
99,000	Hengan International	455,332	0.01
1,540,500	JS Global Lifestyle	1,462,190	0.03
333,500	Li Ning	2,836,174	0.06
1,360	Meituan	23,582	0.00
821,600	Sands China	2,847,181	0.05
5,830,000	SUNeVision	3,431,597	0.07
13,600	Tencent	595,357	0.01
426,000	Tingyi Cayman Islands	688,200	0.01
8,532	Vipshop	126,103	0.00
		23,675,776	0.46
	China		
9,300	Anhui Gujing Distillery	366,411	0.01
10,017,000	Bank of China	3,675,495	0.07
14,900	BGI Genomics	119,352	0.00
8,600	Bloomage Biotechnology	156,906	0.00
27,300	BYD	1,024,450	0.02
750,000	China CITIC Bank	346,860	0.01
739,000	China Construction Bank	451,930	0.01
483,000	China Everbright Bank	139,073	0.00
682,000	China Galaxy	339,740	0.01
86,100	China International Capital	519,208	0.01
944,000	China Oilfield Services	1,010,269	0.02
3,776,300	China Petroleum & Chemical	2,532,054	0.05
857,000	China Railway	446,570	0.01
58,000	COSCO SHIPPING Energy Transportation	55,569	0.00
957,700	Daqin Railway	935,664	0.02
420,700	Han's Laser Technology Industry	1,776,647	0.03
95,500	Heilongjiang Agriculture	195,674	0.00
55,000	Hundsun Technologies	351,371	0.01
5,445,000	Industrial & Commercial Bank of China	2,719,379	0.05
2,612,000	Jiangsu Expressway	2,495,860	0.05

∞Cross umbrella holding and investment in connected party fund, see further information in Note 10.
~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

NM0423U-2875152-626/1102

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
262,424	Joincare Pharmaceutical Industry	498,045	0.01
9,800	Kweichow Moutai	2,557,536	0.05
1,333,000	People's Insurance of China	421,180	0.01
5,768,000	PetroChina	2,954,180	0.06
369,800	PetroChina	278,285	0.00
302,000	PICC Property & Casualty	265,101	0.00
374,093	Shandong Gold Mining	1,021,637	0.02
194,800	Shanghai Pharmaceuticals	343,487	0.01
3,700	Shanxi Xinghuacun Fen Wine Factory	150,477	0.00
155,600	Shenzhen Inovance Technology	1,641,097	0.03
53,800	Shenzhen Mindray Bio-Medical Electronics	2,430,861	0.05
62,800	Shenzhen YUTO Packaging Technology	277,227	0.01
234,400	Sinopharm*	627,137	0.01
603,000	SooChow	610,816	0.01
62,400	Tsingtao Brewery	1,000,926	0.02
89,500	Wuliangye Yibin	2,632,492	0.05
1,786,000	Zijin Mining	2,694,132	0.05
27,400	ZTE	81,338	0.00
		40,144,436	0.77
	Colombia		
116,540	Ecopetrol	1,321,564	0.03
	Denmark		
7,934	Carlsberg	1,123,891	0.02
5,528	DSV	1,005,302	0.02
76,148	Novo Nordisk	10,827,011	0.21
9,236	Novo Nordisk*	1,312,528	0.02
69,220	Tryg	1,549,646	0.03
		15,818,378	0.30
	Finland		
256,650	Nokia*	1,189,573	0.02
199,078	Nordea Bank	2,542,068	0.05
43,341	Sampo	2,127,609	0.04
		5,859,250	0.11
	France		
7,727	Aeroports de Paris*	1,123,571	0.02
40,243	Air Liquide*	6,419,289	0.12
23,553	ALD	315,673	0.01
36,815	BNP Paribas	2,606,509	0.05
19,426	Cie de Saint-Gobain	1,162,324	0.02
43,470	Covivio	2,797,475	0.05
39,239	Danone	2,217,578	0.04
34,903	EssilorLuxottica*	6,096,170	0.12
51,339	Euroapi	837,710	0.02
61,269	Getlink	1,040,799	0.02
18,313	Kering	10,805,349	0.21
1,680	L'Oreal*	669,777	0.01
7,238	LVMH Moet Hennessy Louis Vuitton	6,093,065	0.12
201,209	Sanofi*	19,024,860	0.37
806	Sartorius Stedim Biotech	265,520	0.00
51,421	Schneider Electric	8,305,157	0.16
36,786	TotalEnergies	2,297,681	0.05
16,328	Vinci	1,874,026	0.04
		73,952,533	1.43
	Germany		
76,803	Bayer*	4,647,670	0.09
54,999	Fraport Frankfurt Airport Services Worldwide	2,983,638	0.06
19,644	Hamburger Hafen und Logistik	262,028	0.01
4,731	MTU Aero Engines	1,147,385	0.02
26,060	RWE	1,113,795	0.02
735	Sartorius*	315,309	0.01
7,760	Siemens	1,196,220	0.02
161,435	Vonovia*	4,068,028	0.08
		15,734,073	0.31
	Greece		
25,184	Hellenic Telecommunications Organization	392,449	0.01
133,257	OPAP	2,083,668	0.04
		2,476,117	0.05
	Hong Kong		
79,000	Beijing Enterprises	258,670	0.01
265,000	China Resources Pharmaceutical	217,767	0.01
369,500	CLP	2,615,075	0.05
952,000	CSPC Pharmaceutical	1,022,469	0.02
824,235	Hang Lung Properties*	1,589,874	0.03
852,000	Lenovo	764,184	0.01
489,100	Link REIT	3,215,386	0.06
		9,683,425	0.19
	Hungary		
273,192	MOL Hungarian Oil & Gas	2,120,276	0.04
61,547	OTP Bank Nyrt	1,876,328	0.04
		3,996,604	0.08
	India		
4,041	ABB India	157,272	0.00
271,971	Axis Bank	2,777,037	0.05
66,376	Biocon	183,991	0.00
34,035	Cipla	373,174	0.01
6,222	Dr Reddy's Laboratories	324,890	0.01
158,462	Godrej Consumer Products	1,769,836	0.03
80,390	HCL Technologies	1,047,912	0.02
172,398	HDFC Bank	3,335,867	0.07
6,953	Hindustan Unilever	206,960	0.00
25,205	Infosys*	453,438	0.01
32,903	Infosys	592,069	0.01
94,266	InterGlobe Aviation	2,116,801	0.04
51,567	Kotak Mahindra Bank	1,078,685	0.02
3,243	Nestle India	732,414	0.01
387,619	Oil & Natural Gas	712,946	0.01
900,925	Petronet LNG	2,425,388	0.05
26,095	Sun Pharmaceutical Industries	301,962	0.01
24,592	Syngene International	172,762	0.00
104,902	Tata Consultancy Services	4,203,883	0.08

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
15,671	Torrent Pharmaceuticals	276,739	0.01
33,966	Wipro	159,029	0.01
		23,403,055	0.45
	Indonesia		
4,202,300	Astra International	1,680,920	0.03
357,900	Bank Central Asia	205,352	0.00
1,149,900	Bank Mandiri Persero	754,033	0.02
22,243,603	Bank Rakyat Indonesia Persero	6,811,647	0.13
		9,451,952	0.18
	Ireland		
40,950	Accenture	10,847,245	0.21
2,068	Linde	716,786	0.01
184,258	Medtronic	15,289,729	0.29
11,644	Willis Towers Watson	2,749,731	0.06
		29,603,491	0.57
	Italy		
225,172	Terna - Rete Elettrica Nazionale*	1,697,215	0.03
94,207	UniCredit	1,960,077	0.04
		3,657,292	0.07
	Japan		
413,000	Hulic	3,277,634	0.06
17,800	Japan Airport Terminal	869,214	0.02
217,138	KDDI*	6,336,570	0.12
249,000	Komatsu	5,942,895	0.11
73,700	Tokyo Gas*	1,417,993	0.03
21,500	West Japan Railway*	831,730	0.02
		18,676,036	0.36
	Jersey		
68,593	Ferguson*	9,916,867	0.19
	Kazakhstan		
28,970	Kaspi.KZ JSC	2,175,647	0.04
	Kuwait		
58,269	Boubyan Bank KSCP	145,244	0.00
342,618	Kuwait Finance House KSCP	956,730	0.02
213,126	Mobile Telecommunications KSCP	388,192	0.01
246,552	National Bank of Kuwait SAKP	859,588	0.02
		2,349,754	0.05
	Malaysia		
174,700	Axiata	123,410	0.00
702,300	CIMB	877,977	0.02
67,300	Hong Leong Bank	308,044	0.01
236,300	IHH Healthcare	304,888	0.01
140,700	Malayan Banking	275,915	0.00
79,000	Malaysia Airports	119,535	0.00
98,500	Maxis	85,824	0.00
117,400	MISC	197,782	0.01
3,200	Nestle Malaysia	96,339	0.00
33,800	Petronas Gas	125,484	0.00
29,700	PPB	115,822	0.00
93,000	Public Bank	85,592	0.00
239,600	RHB Bank	303,272	0.00
154,900	Telekom Malaysia	173,627	0.01
		3,193,511	0.06
	Mexico		
1,255	Coca-Cola Femsa	91,539	0.00
33,754	Coca-Cola Femsa	245,571	0.01
972,700	Fibra Uno Administracion de	1,409,288	0.03
2,773	Fomento Economico Mexicano	25,704	0.00
198,563	Grupo Aeroportuario del Pacifico	3,732,987	0.07
526,955	Grupo Financiero Banorte	4,451,444	0.08
2,216,358	Wal-Mart de Mexico	8,647,734	0.17
		18,604,267	0.36
	Netherlands		
16,963	Airbus	2,238,492	0.04
2,990	ASML	1,847,221	0.04
28,311	ASR Nederland	1,292,818	0.03
1,875,645	Koninklijke KPN	6,472,210	0.12
159,583	Koninklijke Philips	2,627,039	0.05
42,922	Prosus*	3,118,785	0.06
28,824	STMicroelectronics	1,390,748	0.03
		18,987,313	0.37
	New Zealand		
428,025	Auckland International Airport	2,311,888	0.04
	Norway		
50,008	Gjensidige Forsikring	894,875	0.02
	Panama		
23,899	Copa	2,170,746	0.04
	Poland		
370,171	Powszechna Kasa Oszczednosci Bank Polski	2,590,317	0.05
	Portugal		
1,469,918	EDP - Energias de Portugal*	7,436,286	0.14
	Qatar		
111,906	Barwa Real Estate	84,279	0.00
92,180	Commercial Bank	155,255	0.00
18,885	Industries Qatar	71,993	0.00
534,569	Masraf Al Rayan	395,278	0.01
81,942	Ooredoo	206,457	0.00
29,843	Qatar Electricity & Water	142,536	0.00
72,739	Qatar Islamic Bank	370,523	0.01
175,058	Qatar National Bank	807,823	0.02
		2,234,144	0.04
	Saudi Arabia		
21,597	Almarai JSC	302,144	0.01
4,462	Dr Sulaiman Al Habib Medical Services	275,616	0.00
57,856	Emaar Economic City	116,401	0.00
47,297	Etihad Etisalat	492,801	0.01
8,185	Jarir Marketing	322,370	0.01
154,615	Mobile Telecommunications Saudi Arabia	427,671	0.01
12,761	Saudi Airlines Catering	268,981	0.00
125,643	Saudi Arabian Oil	1,064,698	0.02

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
126,328	Saudi Basic Industries	2,979,230	0.06
118,562	Saudi Telecom	1,110,535	0.02
5,158	Savola	37,386	0.00
81,408	Seera	422,154	0.01
		7,819,987	0.15
	Singapore		
299,000	BOC Aviation	2,159,931	0.04
1,286,600	Cromwell European Real Estate Investment Trust	2,312,871	0.05
250,112	DBS	6,343,639	0.12
		10,816,441	0.21
	South Africa		
200,169	Absa	2,167,367	0.04
46,766	AVI	194,865	0.00
136,061	Gold Fields	1,236,297	0.02
40,868	Gold Fields*	372,716	0.01
540,125	Sanlam	1,728,984	0.04
43,424	Truworths International	139,311	0.00
		5,839,540	0.11
	South Korea		
714	CJ Logistics	44,083	0.00
1,212,057	ESR Kendall Square REIT	3,663,879	0.07
10,797	Hansol Chemical	1,668,609	0.03
5,301	Hyundai Glovis	635,359	0.02
19,375	Kia	1,102,541	0.02
45,022	LG Uplus	376,643	0.01
2,669	S-1	113,759	0.00
20,475	Samsung Electronics	937,680	0.02
4,666	Samsung Electronics	5,354,235	0.10
206,002	Samsung Electronics	8,313,249	0.16
2,543	Samsung SDI	1,337,561	0.03
5,853	Samsung SDS	554,227	0.01
20,879	SK Telecom	712,403	0.01
		24,814,228	0.48
	Spain		
48,225	Aena SME	7,502,211	0.14
288,945	Cellnex Telecom	10,963,253	0.21
416,852	Industria de Diseno Textil	12,854,383	0.25
		31,319,847	0.60
	Sweden		
21,694	Alfa Laval	717,941	0.02
491,912	Epiroc	9,532,469	0.18
89,564	Volvo	1,792,773	0.03
		12,043,183	0.23
	Switzerland		
22,513	Flughafen Zurich	4,093,865	0.08
17,797	Lonza	10,768,594	0.21
10,042	Nestle*	1,147,823	0.02
5,882	Roche	1,712,884	0.03
4,241	Sika*	1,193,754	0.02
76,166	TE Connectivity	9,704,310	0.19
21,970	Zurich Insurance*	10,491,601	0.20
		39,112,831	0.75
	Taiwan		
216,000	Accton Technology	2,006,202	0.04
61,000	Arcadyan Technology	213,213	0.01
149,000	Catcher Technology	902,229	0.02
485,189	Chang Hwa Commercial Bank	277,869	0.01
293,000	Chunghwa Telecom	1,110,667	0.02
265,000	Far EasTone Telecommunications	600,108	0.01
889,137	First Financial	782,056	0.01
312,000	Hon Hai Precision Industry	1,034,214	0.02
575,000	Hua Nan Financial	431,210	0.01
254,000	Inventec	221,743	0.00
14,000	Largan Precision	1,013,144	0.02
310,000	MediaTek	7,355,876	0.14
965,000	Mega Financial	1,054,644	0.02
369,000	Pou Chen	406,912	0.01
73,000	President Chain Store	639,688	0.01
390,000	Quanta Computer	1,025,254	0.02
228,614	Shanghai Commercial & Savings Bank	357,520	0.01
148,000	Taiwan Business Bank	69,945	0.00
701,000	Taiwan Cooperative Financial	613,126	0.01
177,000	Taiwan High Speed Rail	170,787	0.00
194,000	Taiwan Mobile	615,054	0.01
1,503,000	Taiwan Semiconductor Manufacturing	25,206,600	0.49
16,057	Taiwan Semiconductor Manufacturing	1,410,367	0.03
50,000	Uni-President Enterprises	110,766	0.00
178,000	Wistron NeWeb	493,057	0.01
		48,122,251	0.93
	Thailand		
1,275,500	Bangkok Dusit Medical Services	1,010,547	0.02
151,200	Bumrungrad Hospital	902,718	0.02
2,551,000	Home Product Center	1,010,547	0.02
242,200	PTT Exploration & Production	1,027,977	0.02
2,124,800	Thai Union	955,946	0.02
365,600	Tisco Financial	1,065,520	0.02
		5,973,255	0.12
	United Arab Emirates		
883,921	Abu Dhabi Commercial Bank	2,016,748	0.04
85,122	Abu Dhabi Islamic Bank	241,956	0.00
290,399	Abu Dhabi National Oil for Distribution	341,565	0.00
366,373	Dubai Islamic Bank	572,571	0.01
309,812	Emaar Properties	469,837	0.01
135,869	Emirates NBD Bank	503,099	0.01
135,715	Emirates Telecommunications	923,027	0.02
120,735	First Abu Dhabi Bank	462,839	0.01
1,269,801	Salik	909,255	0.02
		6,440,897	0.12
	United Kingdom		
10,832,903	Assura*	6,706,531	0.13

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
137,252	AstraZeneca	18,067,210	0.35
547,810	BAE Systems	5,972,909	0.11
1,493,240	BP	10,007,608	0.19
94,955	British American Tobacco	3,619,349	0.07
203,137	Diageo	8,710,721	0.17
71,652	Endeavour Mining	1,482,591	0.03
76,544	Hochschild Mining	58,909	0.00
325,134	HSBC	2,499,904	0.05
1,184,846	LondonMetric Property	2,706,851	0.05
2,325,399	LXI REIT	3,201,057	0.06
472,492	National Grid	5,927,722	0.11
675,819	Prudential	10,320,339	0.20
214,965	Reckitt Benckiser	14,993,958	0.29
332,719	RELX*	10,054,977	0.19
72,641	Severn Trent*	2,403,757	0.05
110,277	Shell	3,388,799	0.07
3,399,902	Target Healthcare REIT	3,244,511	0.06
5,925,581	Taylor Wimpey	8,800,712	0.17
50,930	Unilever*	2,545,481	0.05
2,842,028	Vodafone	3,460,288	0.07
		128,174,184	2.47
	United States		
72,048	AbbVie	11,026,946	0.21
38,309	Alexandria Real Estate Equities	5,825,266	0.11
70,561	Alliant Energy	3,607,078	0.07
349,250	Allstate	8,004,810	0.15
14,720	Alphabet	1,328,038	0.03
22,255	Altria	1,027,514	0.02
30,304	Ameren	2,523,111	0.05
23,947	American Electric Power	2,131,522	0.05
49,190	American Express	8,580,704	0.17
73,326	American International	4,491,217	0.08
60,039	American Tower	11,747,831	0.23
2,208	American Water Works	307,398	0.01
3,020	Anthem	1,430,302	0.03
14,325	Apollo Global Management	1,013,923	0.02
38,409	Assurant	4,905,982	0.10
109,007	AT&T	2,060,778	0.04
285,104	Baker Hughes*	8,835,373	0.17
33,290	Bank of America	1,142,180	0.02
157,130	Baxter International	6,222,348	0.12
60,277	Boston Properties	3,999,379	0.08
49,718	Cardinal Health	3,800,941	0.07
95,580	Carlyle	3,281,261	0.06
79,791	CenterPoint Energy	2,250,106	0.04
24,192	Cheniere Energy	3,815,804	0.07
26,777	Chevron	4,336,268	0.08
14,156	Cigna	4,158,325	0.08
80,882	Cisco Systems	3,945,020	0.08
128,762	Citigroup	6,492,180	0.13
331,550	Citizens Financial*	13,865,421	0.26
51,444	CMS Energy	3,044,456	0.06
98,949	Cognizant Technology Solutions	6,223,892	0.13
142,902	Comcast	5,330,245	0.10
51,729	Community Healthcare Trust	2,025,191	0.04
12,436	ConocoPhillips	1,311,128	0.02
34,346	Crown Castle	4,499,326	0.09
157,817	CSX	4,837,091	0.09
38,444	Digital Realty Trust*	4,029,700	0.08
10,775	Dollar General	2,351,320	0.04
86,974	Dominion Energy	4,824,448	0.09
32,951	DT Midstream*	1,658,753	0.03
30,058	DTE Energy	3,324,415	0.06
73,233	Duke Energy	6,951,276	0.13
10,035	Edison International	673,851	0.01
2,600	Elevance Health	1,231,386	0.02
4,030	Eli Lilly	1,261,995	0.02
39,336	Entergy	4,107,465	0.08
126,912	EPR Properties*	5,199,585	0.10
75,764	EQT	2,533,548	0.05
3,995	Equinix	2,790,907	0.05
99,133	Equitable*	3,128,637	0.06
62,924	Eversource Energy	4,806,135	0.09
59,380	Exelon	2,432,205	0.05
135,404	Fidelity National Financial	5,403,973	0.10
90,540	Fidelity National Information Services	5,828,060	0.11
4,168	First Citizens BancShares*	3,097,491	0.06
47,383	Fox	1,680,675	0.03
114,873	General Motors	4,484,642	0.09
182,208	Healthpeak Properties	4,434,943	0.09
8,322	Hess	1,147,437	0.03
2,667	Humana	1,353,209	0.03
20,071	Huntington Ingalls Industries	4,370,059	0.08
81,424	Intercontinental Exchange	8,267,793	0.16
91,050	International Flavors & Fragrances*	8,504,981	0.16
26,959	Intuit	11,001,428	0.21
8,066	Kimberly-Clark	1,011,718	0.02
126,019	Kraft Heinz	4,958,847	0.10
27,296	Laboratory of America	6,521,015	0.13
28,636	Lear	4,020,638	0.08
30,634	Leidos	2,992,023	0.06
57,335	M&T Bank	8,913,873	0.18
11,620	Meta Platforms	2,046,979	0.04
72,530	Microsoft	18,116,544	0.35
17,400	MSC Industrial Direct	1,469,778	0.03
138,225	Newell Brands*	2,002,880	0.04
133,246	NextEra Energy	9,516,429	0.18
139,197	NiSource	3,788,942	0.07
181,450	Omega Healthcare Investors*	4,908,223	0.09
108,039	Otis Worldwide	9,131,456	0.18
158,943	Outfront Media*	2,805,344	0.05
79,903	Paychex	8,872,429	0.17
431,349	PG&E*	6,817,471	0.13
111,351	Philip Morris International	10,786,571	0.21

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The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
364,718	Physicians Realty Trust	5,434,299	0.10
17,932	PPG Industries	2,365,948	0.05
66,031	Prologis	8,160,111	0.16
109,544	Public Service Enterprise*	6,669,039	0.13
19,496	Ralph Lauren*	2,325,873	0.04
89,601	Rexford Industrial Realty	5,469,245	0.11
8,670	Robert Half International	692,386	0.01
7,958	Ross Stores	886,481	0.02
15,495	SBA Communications	4,036,138	0.08
104,744	Sealed Air*	5,149,215	0.09
36,570	Sempra Energy	5,472,335	0.11
91,461	SL Green Realty*	3,185,586	0.06
54,150	SLM	3,533,288	0.07
106,420	Southern	6,764,055	0.13
135,992	Spirit Realty Capital	5,718,463	0.11
89,315	SS&C Technologies*	5,286,555	0.10
44,283	Sun Communities	6,420,592	0.12
182,863	Synchrony Financial	6,527,295	0.13
49,101	Targa Resources	3,684,048	0.07
185,263	UDR	7,968,162	0.15
10,793	Union Pacific	2,244,189	0.04
57,187	United Parcel Service	10,424,046	0.21
17,475	UnitedHealth	8,366,681	0.16
137,855	Verizon Communications	5,329,474	0.10
241,922	VICI Properties	8,208,413	0.16
6,721	Walmart	951,694	0.02
87,132	Walt Disney	8,752,409	0.17
198,208	Wells Fargo	9,268,206	0.18
210,207	Williams	6,369,272	0.13
56,063	Yum China	3,307,157	0.06
34,581	Zimmer Biomet	4,269,716	0.08
		546,230,203	10.53
Total Common / Preferred Stocks (Shares)		1,295,530,728	24.98
BONDS			
	Australia		
USD 360,000	Commonwealth Bank of Australia 3.784% 14/3/2032*	301,574	0.00
USD 421,000	Macquarie Bank 6.798% 18/1/2033	423,267	0.01
USD 355,000	National Australia Bank 6.429% 12/1/2033	357,770	0.01
USD 378,000	QBE Insurance 5.875% 17/6/2046	365,715	0.01
USD 20,000	Rio Tinto Finance USA 5.2% 2/11/2040	19,821	0.00
USD 187,000	Westpac Banking 2.668% 15/11/2035	143,147	0.00
USD 239,000	Westpac Banking 3.133% 18/11/2041	162,353	0.00
		1,773,647	0.03
	Austria		
EUR 600,000	ams-OSRAM 0% 5/3/2025	519,354	0.01
EUR 300,000	ams-OSRAM 2.125% 3/11/2027	232,329	0.00
EUR 1,000,000	Erste Bank 6.5% 15/10/2171*	1,038,442	0.02
USD 1,075,000	Klabin Austria 3.2% 12/1/2031	860,000	0.02
USD 190,000	Suzano Austria 2.5% 15/9/2028	159,640	0.00
USD 895,000	Suzano Austria 3.125% 15/1/2032	704,853	0.01
		3,514,618	0.06
	Bahrain		
USD 571,000	Bahrain Government International Bond 5.45% 16/9/2032	517,469	0.01
USD 529,000	Bahrain Government International Bond 7.375% 14/5/2030	548,176	0.01
		1,065,645	0.02
	Belgium		
EUR 2,800,000	KBC 4.75% 5/9/2171	2,892,745	0.06
	Bermuda		
USD 856,000	Nabors Industries 7.25% 15/1/2026	815,610	0.02
USD 1,152,000	Nabors Industries 7.5% 15/1/2028	1,066,309	0.02
USD 1,895,000	NCL 5.875% 15/3/2026	1,654,594	0.03
USD 177,000	NCL 7.75% 15/2/2029	155,760	0.00
USD 508,000	NCL 8.375% 1/2/2028	518,617	0.01
USD 652,000	NCL Finance 6.125% 15/3/2028	545,267	0.01
USD 1,250,000	OHA Credit Funding 11 8.233% 19/7/2033	1,203,247	0.02
USD 177,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	150,800	0.00
USD 818,000	Weatherford International 6.5% 15/9/2028	800,446	0.01
USD 1,708,000	Weatherford International 8.625% 30/4/2030	1,707,897	0.04
USD 29,000	Weatherford International 11% 1/12/2024	29,836	0.00
		8,648,383	0.16
	Brazil		
USD 1,030,000	Banco do Brasil 4.75% 20/3/2024*	1,011,913	0.02
USD 542,000	Itau Unibanco 3.25% 24/1/2025	517,155	0.01
		1,529,068	0.03
	British Virgin Islands		
USD 629,000	Champion Path 4.85% 27/1/2028*	525,869	0.01
USD 44,182	Easy Tactic 7.5% 11/7/2028	11,674	0.00
USD 2,235,000	Fortune Star BVI 6.75% 2/7/2023*	2,193,094	0.04
EUR 396,000	Global Switch 2.25% 31/5/2027	388,563	0.01
USD 800,000	Huarong Finance 2017 4.75% 27/4/2027	695,052	0.01
USD 300,000	Huarong Finance 2019 3.75% 29/5/2024	284,459	0.00
USD 817,000	New Metro Global 6.8% 5/8/2023*	776,150	0.02
USD 2,050,000	NWD Finance BVI 4.125% 10/12/2171	1,560,711	0.03

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,358,000	RKPF Overseas 2019 A 5.9% 5/3/2025*	1,198,435	0.02
USD 1,000,000	Sino-Ocean Land Treasure IV 2.7% 13/1/2025	751,115	0.01
USD 1,331,000	Studio City Finance 6% 15/7/2025*	1,208,395	0.02
		9,593,517	0.17
	Canada		
USD 159,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	131,738	0.00
USD 1,109,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	993,911	0.02
USD 419,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	415,822	0.01
USD 2,150,000	Air Canada 3.875% 15/8/2026	1,938,451	0.04
USD 290,000	ATS Automation Tooling Systems 4.125% 15/12/2028	253,480	0.01
USD 1,342,000	Bombardier 6% 15/2/2028	1,254,378	0.02
USD 4,456,000	Bombardier 7.125% 15/6/2026	4,371,982	0.08
USD 400,000	Bombardier 7.45% 1/5/2034	406,644	0.01
USD 1,501,000	Bombardier 7.5% 1/2/2029	1,478,042	0.03
USD 1,016,000	Bombardier 7.875% 15/4/2027	1,011,497	0.02
USD 1,904,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	1,437,663	0.03
USD 602,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	470,138	0.01
USD 270,000	Canadian National Railway 3.85% 5/8/2032	246,607	0.01
USD 180,000	Canadian Pacific Railway 3% 2/12/2041	134,269	0.00
USD 205,000	Canadian Pacific Railway 3.1% 2/12/2051	138,620	0.00
USD 100,000	Canadian Pacific Railway 4.8% 1/8/2045	90,505	0.00
USD 190,000	Cenovus Energy 3.75% 15/2/2052	133,572	0.00
USD 2,186,000	Clarios Global 6.75% 15/5/2025	2,177,064	0.04
EUR 253,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	254,149	0.01
USD 2,616,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	2,566,708	0.05
USD 8,480,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	8,424,115	0.16
USD 175,000	Enbridge 0.55% 4/10/2023	169,906	0.00
USD 520,000	Enbridge 2.5% 15/1/2025	491,660	0.01
USD 200,000	Enbridge 4% 1/10/2023	198,319	0.01
USD 480,000	Enbridge 4.25% 1/12/2026	459,179	0.01
USD 3,125,000	Enbridge 6% 15/1/2077	2,952,772	0.06
USD 986,000	Enerflex 9% 15/10/2027	967,079	0.02
USD 834,000	ERO Copper 6.5% 15/2/2030	704,078	0.01
USD 418,000	Garda World Security 4.625% 15/2/2027	370,724	0.01
USD 1,296,000	Garda World Security 7.75% 15/2/2028	1,273,190	0.02
USD 520,000	GFL Environmental 3.5% 1/9/2028	454,499	0.01
USD 218,000	GFL Environmental 3.75% 1/8/2025	205,083	0.00
USD 568,000	GFL Environmental 4% 1/8/2028	494,648	0.01
USD 283,000	GFL Environmental 4.25% 1/6/2025	269,251	0.01
USD 2,069,000	GFL Environmental 4.375% 15/8/2029	1,785,299	0.03
USD 1,070,000	GFL Environmental 4.75% 15/6/2029	953,343	0.02
USD 794,000	GFL Environmental 5.125% 15/12/2026	760,768	0.02
USD 1,504,000	Husky III 13% 15/2/2025	1,383,680	0.03
USD 989,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	1,008,020	0.02
USD 695,000	Masonite International 3.5% 15/2/2030	566,028	0.01
USD 271,000	Masonite International 5.375% 1/2/2028	253,556	0.00
USD 79,000	Mattamy 4.625% 1/3/2030	65,713	0.00
USD 599,000	Mattamy 5.25% 15/12/2027	535,641	0.01
USD 2,175,000	New Gold 7.5% 15/7/2027	1,873,233	0.04
USD 100,000	Nutrien 5.9% 7/11/2024	100,456	0.00
USD 3,358,000	Open Text 6.9% 1/12/2027	3,402,997	0.07
USD 236,000	Precision Drilling 6.875% 15/1/2029	214,800	0.00
USD 121,000	Rogers Communications 3.7% 15/11/2049	85,116	0.00
USD 375,000	Rogers Communications 3.8% 15/3/2032	325,908	0.01
USD 281,000	Rogers Communications 4.3% 15/2/2048	215,692	0.00
USD 83,000	Rogers Communications 4.35% 1/5/2049	64,070	0.00
USD 757,000	Rogers Communications 4.55% 15/3/2052	597,604	0.01
USD 212,000	Tervita 11% 1/12/2025	228,894	0.00
USD 3,050,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026*	2,762,644	0.05
USD 560,000	Toronto-Dominion Bank/The 0.7% 10/9/2024	521,948	0.01
USD 191,000	Toronto-Dominion Bank/The 1.25% 10/9/2026	165,995	0.00
USD 6,916,000	Toronto-Dominion Bank/The 8.125% 31/10/2082	7,225,577	0.14
USD 413,000	TransAlta 7.75% 15/11/2029	421,896	0.01
USD 663,000	Vermilion Energy 6.875% 1/5/2030	586,904	0.01
		63,445,525	1.22
	Cayman Islands		
USD 1,232,000	Agile 5.75% 2/1/2025	776,160	0.02
USD 1,000,000	AGL CLO 11 6.842% 15/4/2034	949,906	0.02
USD 1,000,000	AGL CLO 11 7.942% 15/4/2034	953,506	0.02
USD 2,681,223	AGL CLO 12 6.408% 20/7/2034	2,616,031	0.05
USD 1,000,000	AGL CLO 12 6.658% 20/7/2034	937,495	0.02

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 3,000,000	AGL CLO 13 6.458% 20/10/2034	2,950,041	0.06
USD 5,500,000	AGL CLO 14 6.465% 2/12/2034	5,339,705	0.10
USD 2,000,000	AGL CLO 17 6.753% 21/1/2035	1,913,003	0.04
USD 1,500,000	AGL CLO 17 7.753% 21/1/2035	1,425,429	0.03
USD 1,000,000	AGL CLO 17 11.003% 21/1/2035	922,565	0.02
USD 7,500,000	AGL CLO 3 6.092% 15/1/2033	7,414,601	0.14
USD 6,500,000	AGL CLO 3 6.492% 15/1/2033	6,400,832	0.12
USD 1,000,000	AGL CLO 3 6.942% 15/1/2033	957,727	0.02
USD 7,000,000	AGL CLO 5 6.508% 20/7/2034	6,819,281	0.13
USD 6,000,000	AIG CLO 2019-2 5.918% 25/10/2033	5,909,182	0.11
USD 1,000,000	AIG CLO 2019-2 6.818% 25/10/2033	955,764	0.02
USD 4,500,000	Aimco CLO 11 6.792% 17/10/2034	4,307,291	0.08
USD 10,000,000	Aimco CLO 12 6.358% 17/1/2032	9,830,805	0.19
USD 1,450,000	Aimco CLO 12 7.558% 17/1/2032	1,370,956	0.03
USD 2,100,000	Aimco CLO 15 6.442% 17/10/2034	2,060,641	0.04
USD 3,750,000	Aimco CLO 15 7.692% 17/10/2034	3,533,277	0.07
USD 6,150,000	AIMCO CLO Series 2017-A 5.858% 20/4/2034	6,047,181	0.12
USD 800,000	AIMCO CLO Series 2018-A 5.812% 17/4/2031	793,734	0.01
USD 500,000	AIMCO CLO Series 2018-A 6.542% 17/4/2031	490,439	0.01
USD 1,000,000	AIMCO CLO Series 2018-A 7.342% 17/4/2031	948,423	0.02
USD 520,000	Alibaba 3.15% 9/2/2051	330,104	0.00
USD 515,000	Alinea CLO 2018-1 6.708% 20/7/2031	505,916	0.01
USD 1,000,000	Allegany Park CLO 6.689% 20/1/2035	939,703	0.02
USD 1,000,000	Allegany Park CLO 7.739% 20/1/2035	931,061	0.02
USD 1,000,000	Allegany Park CLO 11.039% 20/1/2035	914,677	0.02
USD 800,000	Allegro CLO II-S 6.965% 21/10/2028	785,038	0.01
USD 1,200,000	Allegro CLO VI 5.922% 17/1/2031	1,188,106	0.02
USD 1,000,000	Allegro CLO VI 6.592% 17/1/2031	951,418	0.02
USD 1,000,000	Allegro CLO VII 6.442% 13/6/2031	971,683	0.02
USD 500,000	Allegro CLO VIII 6.942% 15/7/2031	478,108	0.01
USD 9,000,000	Allegro CLO XI 6.188% 19/1/2033	8,888,000	0.17
USD 1,500,000	ANCHORAGE CAPITAL CLO 1-R 10.315% 13/4/2031	1,300,200	0.02
USD 7,000,000	Anchorage Capital CLO 2013-1 6.065% 13/10/2030	6,962,041	0.13
USD 1,000,000	Anchorage Capital CLO 2013-1 8.015% 13/10/2030	972,305	0.02
USD 4,750,000	Anchorage Capital CLO 2018-10 5.992% 15/10/2031	4,714,185	0.09
USD 1,000,000	Anchorage Capital CLO 3-R 6.302% 28/1/2031	987,721	0.02
USD 1,000,000	Anchorage Capital CLO 3-R 6.652% 28/1/2031	954,011	0.02
USD 1,500,000	Anchorage Capital CLO 3-R 7.402% 28/1/2031	1,392,736	0.03
USD 700,000	Anchorage Capital CLO 4-R 6.652% 28/1/2031	668,679	0.01
USD 1,000,000	Anchorage Capital CLO 4-R 7.402% 28/1/2031	905,818	0.02
USD 1,150,000	Anchorage Capital CLO 5-R 6.642% 15/1/2030	1,117,141	0.02
USD 1,000,000	Annisa CLO 2016-2 7.808% 20/7/2031	946,134	0.02
USD 1,000,000	Apidos CLO XII 5.872% 15/4/2031	992,796	0.02
USD 1,000,000	Apidos CLO XV 6.658% 20/4/2031	973,940	0.02
USD 500,000	Apidos CLO XX 6.742% 16/7/2031	492,877	0.01
USD 1,500,000	Apidos CLO XXIX 6.368% 25/7/2030	1,471,437	0.03
USD 5,000,000	Apidos Clo XXV 5.978% 20/10/2031	4,953,773	0.09
USD 711,000	Apidos CLO XXX 6.395% 18/10/2031	696,879	0.01
USD 2,250,000	Apidos CLO XXXII 7.208% 20/1/2033	2,224,600	0.04
USD 1,500,000	Apidos CLO XXXVII 5.945% 22/10/2034	1,476,692	0.03
USD 1,031,000	Arabian Centres Sukuk II 5.625% 7/10/2026	951,098	0.02
USD 500,000	Ares XLIX CLO 6.465% 22/7/2030	492,521	0.01
USD 1,900,000	ARES XLV CLO 7.842% 15/10/2030	1,785,517	0.03
USD 1,500,000	ARES XLVII CLO 7.492% 15/4/2030	1,391,972	0.03
USD 1,000,000	Ares XLVIII CLO 7.508% 20/7/2030	908,366	0.02
USD 500,000	Ares XXXIIR CLO 6.664% 15/5/2030	485,511	0.01
USD 1,000,000	Ares XXXIR CLO 6.228% 24/5/2030	981,527	0.02
USD 1,749,151	Ares XXXVII CLO 5.962% 15/10/2030	1,737,503	0.03
USD 1,000,000	Ares XXXVII CLO 6.292% 15/10/2030	971,645	0.02
USD 4,500,000	Atlas Senior Loan Fund VII 6.508% 27/11/2031	4,394,613	0.08
USD 6,000,000	Atlas Senior Loan Fund XI 5.922% 26/7/2031	5,927,235	0.11
USD 1,000,000	Atlas Senior Loan Fund XII 5.996% 24/10/2031	987,530	0.02
USD 850,000	Atrium XIV 6.742% 23/8/2030	839,077	0.02

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 750,000	Atrium XV 6.565% 23/1/2031	740,748	0.01
USD 500,000	Atrium XV 7.015% 23/1/2031	492,363	0.01
USD 1,500,000	Bain Capital Credit CLO 2019-2 6.892% 17/10/2032	1,433,280	0.03
USD 2,000,000	Bain Capital Credit CLO 2020-5 7.158% 20/1/2032	1,936,171	0.04
USD 750,000	Ballyrock CLO 16 7.708% 20/7/2034	711,724	0.01
USD 3,000,000	Ballyrock CLO 2020-2 6.758% 20/10/2031	2,909,843	0.06
USD 7,000,000	Bardot CLO 6.415% 22/10/2032	6,835,527	0.13
USD 4,500,000	Bardot CLO 6.715% 22/10/2032	4,416,876	0.08
USD 1,500,000	Bardot CLO 7.815% 22/10/2032	1,419,671	0.03
USD 1,500,000	Beechwood Park CLO 11.158% 17/1/2035	1,395,442	0.03
USD 1,750,000	Benefit Street Partners CLO VIII 5.908% 20/1/2031	1,739,187	0.03
USD 1,000,000	Benefit Street Partners Clo XII 6.792% 15/10/2030	952,821	0.02
USD 1,300,000	Benefit Street Partners CLO XV 5.945% 18/7/2031	1,289,349	0.02
USD 1,500,000	Betony CLO 2 6.402% 30/4/2031	1,477,123	0.03
USD 1,500,000	Canyon Capital CLO 2016-1 6.692% 15/7/2031	1,447,890	0.03
USD 1,250,000	Canyon Capital CLO 2016-2 6.542% 15/10/2031	1,227,632	0.02
USD 5,000,000	Canyon Capital CLO 2022-1 6.482% 15/4/2035	4,894,122	0.09
USD 2,000,000	Canyon Capital CLO 2022-1 6.832% 15/4/2035	1,899,271	0.04
USD 1,000,000	Canyon Capital CLO 2022-1 7.832% 15/4/2035	951,968	0.02
USD 2,500,000	Canyon CLO 2018-1 6.492% 15/7/2031	2,459,070	0.05
USD 3,000,000	Canyon CLO 2021-4 6.792% 15/10/2034	2,850,089	0.05
USD 750,000	Carlyle US Clo 2017-2 7.208% 20/7/2031	726,102	0.01
USD 750,000	Catskill Park CLO 8.508% 20/4/2029	714,853	0.01
USD 6,255,000	CBAM 2018-5 6.192% 17/4/2031	6,124,875	0.12
USD 600,000	Cedar Funding IX CLO 7.408% 20/4/2031	567,491	0.01
USD 3,374,000	China Aoyuan 0% 19/2/2023***	337,400	0.01
USD 1,155,000	China Evergrande 0% 22/1/2023***	106,075	0.00
USD 968,000	China Evergrande 7.5% 28/6/2023	85,910	0.00
USD 400,000	China Evergrande 9.5% 11/4/2022***	34,000	0.00
USD 1,246,000	China Evergrande 10% 11/4/2023	112,201	0.00
USD 318,000	China Evergrande 10.5% 11/4/2024	28,223	0.00
USD 1,661,000	China Evergrande 12% 22/1/2024	149,490	0.00
USD 1,000,000	CIFC Funding 2013-II 7.842% 18/10/2030	929,734	0.02
USD 5,650,000	CIFC Funding 2013-IV 6.115% 27/4/2031	5,536,515	0.11
USD 1,000,000	CIFC Funding 2013-IV 7.615% 27/4/2031	947,195	0.02
USD 1,200,000	CIFC Funding 2014-II-R 6.716% 24/4/2030	1,166,492	0.02
USD 2,000,000	CIFC Funding 2014-V 8.192% 17/10/2031	1,862,174	0.04
USD 2,500,000	CIFC Funding 2015-I 7.415% 22/1/2031	2,324,442	0.04
USD 500,000	CIFC Funding 2017-I 8.315% 23/4/2029	491,664	0.01
USD 1,000,000	CIFC Funding 2017-V 7.642% 16/11/2030	953,132	0.02
USD 1,000,000	CIFC Funding 2018-I 6.195% 18/4/2031	979,131	0.02
USD 1,600,000	CIFC Funding 2018-IV 5.942% 17/10/2031	1,589,701	0.03
USD 750,000	CIFC Funding 2018-V 5.982% 15/1/2032	742,877	0.01
USD 1,000,000	CIFC Funding 2018-V 6.942% 15/1/2032	987,778	0.02
USD 980,000	CIFI 5.25% 13/5/2026	249,900	0.01
USD 1,307,000	CIFI 6% 16/7/2025	333,285	0.01
USD 640,000	CIFI 6.45% 7/11/2024*	164,800	0.00
USD 4,223,077	Clear Creek CLO 6.008% 20/10/2030	4,187,518	0.08
USD 4,000,000	Clear Creek CLO 6.758% 20/10/2030	3,844,666	0.07
USD 990,000	Country Garden 4.8% 6/8/2030*	546,975	0.01
USD 1,500,000	Dryden 50 Senior Loan Fund 7.042% 15/7/2030	1,444,024	0.03
USD 4,250,000	Dryden 58 Clo 6.592% 17/7/2031	4,157,273	0.08
USD 500,000	Dryden 70 CLO 8.58% 16/1/2032	476,417	0.01
USD 1,000,000	Eaton Vance CLO 2014-1R 7.842% 15/7/2030	941,942	0.02
USD 535,000	Eaton Vance Clo 2015-1 6.708% 20/1/2030	514,922	0.01
USD 500,000	Eaton Vance CLO 2018-1 6.992% 15/10/2030	479,015	0.01
USD 1,047,000	Fantasia 0% 5/7/2022***	153,715	0.00
USD 825,000	Fantasia 0% 18/10/2022***	117,563	0.00
USD 858,000	Fantasia 9.875% 19/10/2023	122,265	0.00
USD 1,580,000	Fantasia 11.75% 17/4/2022***	225,150	0.01
USD 500,000	Fantasia 11.875% 1/6/2023	71,250	0.00
USD 1,700,000	Fantasia 15% 18/12/2021***	254,911	0.01
USD 3,983,192	Flatiron Clo 17 5.844% 15/5/2030	3,954,106	0.08
USD 3,105,455	Flatiron Clo 17 6.314% 15/5/2030	3,075,823	0.06
USD 1,000,000	Flatiron CLO 20 8.705% 20/11/2033	964,796	0.02
USD 1,000,000	Galaxy XX CLO 6.558% 20/4/2031	970,889	0.02

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***This security is in default, see Note 2(b)

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,200,000	Galaxy XX CLO 7.408% 20/4/2031	1,133,087	0.02
USD 1,000,000	Galaxy XXII CLO 6.492% 16/4/2034	971,522	0.02
USD 1,000,000	Galaxy XXII CLO 6.942% 16/4/2034	963,057	0.02
USD 1,250,000	Galaxy XXIV Clo 6.192% 15/1/2031	1,221,974	0.02
USD 250,000	Galaxy XXIV Clo 6.492% 15/1/2031	240,857	0.00
USD 2,500,000	Galaxy XXVII CLO 5.892% 16/5/2031	2,476,867	0.05
USD 8,437,000	Generate CLO 2 5.965% 22/1/2031	8,354,262	0.16
USD 1,750,000	Generate CLO 3 8.408% 20/10/2029	1,705,371	0.03
USD 1,000,000	Generate CLO 5 8.165% 22/10/2031	980,802	0.02
USD 1,000,000	Gilbert Park CLO 5.982% 15/10/2030	993,872	0.02
USD 1,000,000	Gilbert Park CLO 6.392% 15/10/2030	987,228	0.02
USD 1,124,722	Global Aircraft Leasing 6.5% 15/9/2024	1,008,752	0.02
USD 4,000,000	Goldentree Loan Management US CLO 1 6.608% 20/4/2034	3,794,092	0.07
USD 1,500,000	Goldentree Loan Management US Clo 10 7.858% 20/7/2034	1,414,568	0.03
USD 3,000,000	Goldentree Loan Management US Clo 3 6.108% 20/4/2030	2,963,214	0.06
USD 2,000,000	Goldentree Loan Management US Clo 3 6.708% 20/4/2030	1,973,351	0.04
USD 1,000,000	Goldentree Loan Management US Clo 4 6.816% 24/4/2031	980,481	0.02
USD 5,000,000	Goldentree Loan Management US CLO 5 6.858% 20/10/2032	4,914,072	0.09
USD 800,000	GoldenTree Loan Opportunities IX 6.402% 29/10/2029	797,048	0.01
USD 2,000,000	Goldentree Loan Opportunities X 5.928% 20/7/2031	1,985,813	0.04
USD 1,000,000	Goldentree Loan Opportunities X 6.908% 20/7/2031	988,419	0.02
USD 2,125,000	Goldentree Loan Opportunities XI 5.865% 18/1/2031	2,111,586	0.04
USD 2,000,000	GoldentTree Loan Management US CLO 1 6.758% 20/10/2034	1,885,855	0.04
USD 7,500,000	Golub Capital Partners CLO 50B-R 6.589% 20/4/2035	7,436,891	0.14
USD 1,000,000	Golub Capital Partners CLO 50B-R 8.089% 20/4/2035	961,987	0.02
USD 2,500,000	Golub Capital Partners CLO 53B 6.608% 20/7/2034	2,475,563	0.05
USD 1,000,000	Golub Capital Partners CLO 53B 6.858% 20/7/2034	952,952	0.02
USD 9,750,000	Golub Capital Partners CLO 55B 6.608% 20/7/2034	9,626,476	0.19
USD 3,000,000	Golub Capital Partners CLO 55B 7.008% 20/7/2034	2,901,184	0.06
USD 4,300,000	Golub Capital Partners CLO 55B 8.008% 20/7/2034	4,186,269	0.08
USD 925,000	Greenwood Park CLO 7.292% 15/4/2031	842,325	0.02
USD 6,000,000	Greywolf CLO V 5.978% 27/1/2031	5,946,152	0.11
USD 1,150,000	Greywolf CLO V 7.818% 27/1/2031	1,051,506	0.02
USD 1,000,000	GREYWOLF CLO VII 6.079% 20/10/2031	991,580	0.02
USD 4,698,406	Grippen Park CLO 6.068% 20/1/2030	4,675,170	0.09
USD 1,000,000	Grippen Park CLO 7.108% 20/1/2030	977,705	0.02
USD 754,000	Grupo Aval 4.375% 4/2/2030	567,000	0.01
USD 717,000	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	665,504	0.01
USD 650,000	HPS Loan Management 6-2015 6.556% 5/2/2031	632,531	0.01
USD 1,500,000	HPS Loan Management 8-2016 6.758% 20/7/2030	1,449,775	0.03
USD 5,000,000	Invesco CLO 2022-1 6.439% 20/4/2035	4,871,703	0.09
USD 7,000,000	Invesco CLO 2022-1 6.789% 20/4/2035	6,697,771	0.13
USD 1,700,000	Invesco CLO 2022-1 7.689% 20/4/2035	1,621,754	0.03
USD 1,500,000	Invesco CLO 2022-1 10.939% 20/4/2035	1,376,832	0.03
USD 1,000,000	Jay Park CLO 7.458% 20/10/2027	967,717	0.02
USD 700,000	Kaisa 0% 22/10/2022***	119,000	0.00
USD 1,000,000	KKR CLO 23 7.058% 20/10/2031	981,761	0.02
USD 200,000	KWG 5.875% 10/11/2024	67,041	0.00
USD 773,000	KWG 5.95% 10/8/2025	249,246	0.01
USD 897,000	KWG 7.875% 30/8/2024	367,770	0.01
USD 80,915	LCM XX 5.848% 20/10/2027	80,659	0.00
USD 325,000	LCM XXV 6.458% 20/7/2030	318,782	0.01
USD 450,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	427,500	0.01
USD 1,000,000	Madison Park Funding XIII 6.698% 19/4/2030	977,313	0.02
USD 2,490,223	Madison Park Funding XXVI 6.002% 29/7/2030	2,475,309	0.05
USD 500,000	Madison Park Funding XXVII 7.408% 20/4/2030	469,875	0.01
USD 1,000,000	Madison Park Funding XXVIII 7.492% 15/7/2030	945,717	0.02
USD 250,000	Madison Park Funding XXXI 6.965% 23/1/2031	247,789	0.00
USD 500,000	Madison Park Funding XXXI 7.815% 23/1/2031	476,148	0.01
USD 880,000	MAF Global 6.375% 20/9/2171*	860,732	0.01
USD 997,000	MAF Sukuk 3.933% 28/2/2030	938,234	0.02
USD 990,000	MAF Sukuk 4.638% 14/5/2029*	970,668	0.02
USD 4,000,000	Marble Point CLO XI 5.975% 18/12/2030	3,960,597	0.08

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***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	Marble Point CLO XI 6.295% 18/12/2030	969,214	0.02
USD 7,500,000	Marble Point CLO XV 6.565% 23/7/2032	7,289,886	0.14
USD 6,500,000	Marble Point CLO XVII 6.108% 20/4/2033	6,393,795	0.12
USD 3,500,000	Marble Point CLO XVII 6.578% 20/4/2033	3,370,057	0.06
USD 1,516,000	Melco Resorts Finance 5.375% 4/12/2029	1,269,650	0.03
USD 1,105,000	Melco Resorts Finance 5.625% 17/7/2027*	980,856	0.02
USD 1,614,000	MGM China 5.25% 18/6/2025*	1,518,899	0.03
USD 10,000,000	Milos CLO 6.358% 20/10/2030	9,723,605	0.19
USD 2,000,000	Milos CLO 6.708% 20/10/2030	1,919,315	0.04
USD 1,000,000	Milos CLO 7.558% 20/10/2030	936,260	0.02
USD 150,000	Modern Land China 7% 30/12/2023	12,574	0.00
USD 176,736	Modern Land China 8% 30/12/2024	14,976	0.00
USD 591,402	Modern Land China 9% 30/12/2025	52,301	0.00
USD 288,757	Modern Land China 9% 30/12/2026	24,469	0.00
USD 1,021,895	Modern Land China 9% 30/12/2027	85,852	0.00
USD 363,635	Neuberger Berman CLO XVIII 6.515% 21/10/2030	357,472	0.01
USD 500,000	Neuberger Berman CLO XVIII 6.965% 21/10/2030	487,671	0.01
USD 850,000	Neuberger Berman CLO XXII 6.442% 17/10/2030	838,787	0.02
USD 500,000	Neuberger Berman CLO XXII 6.992% 17/10/2030	491,859	0.01
USD 3,000,000	Neuberger Berman Loan Advisers CLO 26 6.545% 18/10/2030	2,878,083	0.05
USD 1,000,000	Neuberger Berman Loan Advisers CLO 27 7.392% 15/1/2030	944,855	0.02
USD 1,500,000	Neuberger Berman Loan Advisers CLO 28 6.408% 20/4/2030	1,473,512	0.03
USD 3,000,000	Neuberger Berman Loan Advisers CLO 28 7.658% 20/4/2030	2,818,248	0.05
USD 6,250,000	Neuberger Berman Loan Advisers CLO 31 6.358% 20/4/2031	6,137,742	0.12
USD 1,000,000	Neuberger Berman Loan Advisers CLO 31 6.758% 20/4/2031	983,033	0.02
USD 2,162,500	Neuberger Berman Loan Advisers CLO 37 6.608% 20/7/2031	2,125,302	0.04
USD 2,000,000	Neuberger Berman Loan Advisers CLO 39 8.408% 20/1/2032	1,927,432	0.04
USD 2,000,000	Neuberger Berman Loan Advisers Clo 40 6.542% 16/4/2033	1,954,143	0.04
USD 500,000	Neuberger Berman Loan Advisers Clo 40 7.542% 16/4/2033	472,672	0.01
USD 1,000,000	Neuberger Berman Loan Advisers Clo 42 6.642% 16/7/2035	945,321	0.02
USD 4,500,000	Neuberger Berman Loan Advisers Clo 44 6.692% 16/10/2034	4,263,034	0.08
USD 3,000,000	Neuberger Berman Loan Advisers Clo 44 7.642% 16/10/2034	2,809,575	0.05
USD 2,000,000	Neuberger Berman Loan Advisers CLO 47 6.432% 14/4/2035	1,988,452	0.04
USD 2,000,000	Neuberger Berman Loan Advisers CLO 47 6.682% 14/4/2035	1,920,129	0.04
USD 2,550,000	OCP CLO 2014-5 7.722% 26/4/2031	2,296,261	0.04
USD 1,200,000	OCP CLO 2014-6 6.09% 17/10/2030	1,193,487	0.02
USD 2,000,000	OCP CLO 2014-6 6.55% 17/10/2030	1,982,521	0.04
USD 1,400,000	OCP CLO 2014-6 6.98% 17/10/2030	1,337,409	0.03
USD 1,000,000	OCP CLO 2016-11 6.092% 26/10/2030	995,424	0.02
USD 1,000,000	OCP CLO 2018-15 6.508% 20/7/2031	989,662	0.02
USD 1,305,000	OCP CLO 2020-19 7.958% 20/10/2034	1,238,143	0.02
USD 5,500,000	Octagon Investment Partners 26 6.392% 15/7/2030	5,394,182	0.10
USD 1,250,000	Octagon Investment Partners 26 6.592% 15/7/2030	1,178,715	0.02
USD 1,500,000	Octagon Investment Partners 26 7.642% 15/7/2030	1,354,611	0.03
USD 750,000	Octagon Investment Partners 27 6.892% 15/7/2030	716,070	0.01
USD 2,500,000	Octagon Investment Partners 28 7.066% 24/10/2030	2,444,472	0.05
USD 2,000,000	Octagon Investment Partners 33 6.658% 20/1/2031	1,952,017	0.04
USD 750,000	Octagon Investment Partners 33 7.558% 20/1/2031	684,650	0.01
USD 1,000,000	Octagon Investment Partners 34 6.208% 20/1/2030	983,466	0.02
USD 1,000,000	Octagon Investment Partners 37 6.568% 25/7/2030	968,099	0.02
USD 635,000	Octagon Investment Partners 39 7.008% 20/10/2030	627,476	0.01
USD 4,475,000	Octagon Loan Funding 6.615% 18/11/2031	4,399,683	0.08
USD 1,000,000	Octagon Loan Funding 7.115% 18/11/2031	974,612	0.02
USD 300,000	OHA Credit Partners XI 7.758% 20/1/2032	285,065	0.00

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	OHA Credit Partners XIV 6.315% 21/1/2030	986,627	0.02
USD 1,000,000	OHA Credit Partners XIV 6.615% 21/1/2030	983,302	0.02
USD 1,000,000	OHA Loan Funding 2013-1 6.415% 23/7/2031	983,702	0.02
USD 1,500,000	OHA Loan Funding 2013-1 6.885% 23/7/2031	1,477,963	0.03
USD 750,000	OHA Loan Funding 2013-1 7.865% 23/7/2031	713,476	0.01
USD 500,000	OHA Loan Funding 2013-2 6.772% 23/5/2031	487,671	0.01
USD 1,000,000	OZLM XX 6.758% 20/4/2031	953,515	0.02
USD 1,050,000	Palmer Square CLO 2014-1 7.442% 17/1/2031	993,081	0.02
USD 4,500,000	Palmer Square CLO 2018-1 6.245% 18/4/2031	4,421,508	0.08
USD 9,500,000	Palmer Square CLO 2018-2 5.892% 16/7/2031	9,426,409	0.18
USD 3,000,000	Palmer Square CLO 2018-2 6.442% 16/7/2031	2,954,275	0.06
USD 2,000,000	Palmer Square CLO 2018-2 6.73% 16/7/2031	1,966,277	0.04
USD 3,000,000	Palmer Square CLO 2020-3 6.814% 15/11/2031	2,958,966	0.06
USD 2,250,000	Palmer Square CLO 2020-3 7.814% 15/11/2031	2,144,258	0.04
USD 2,100,000	Park Avenue Institutional Advisers CLO 2016-1 6.722% 23/8/2031	2,030,857	0.04
USD 6,800,000	Peace Park CLO 6.808% 20/10/2034	6,434,670	0.12
USD 2,000,000	Peace Park CLO 7.758% 20/10/2034	1,895,857	0.04
USD 763,428	Pearl II 6% 29/12/2049	27,079	0.00
USD 608,000	Pearl III 9% 22/10/2025	215,840	0.00
USD 7,330,000	Pikes Peak CLO 1 5.996% 24/7/2031	7,281,115	0.14
USD 5,000,000	Pikes Peak Clo 2 6.545% 18/10/2034	4,838,105	0.09
USD 5,000,000	Pikes Peak Clo 2 7.045% 18/10/2034	4,740,949	0.09
USD 500,000	Pikes Peak CLO 3 6.968% 25/10/2034	478,571	0.01
USD 2,750,000	Pikes Peak CLO 5 6.508% 20/4/2033	2,707,761	0.05
USD 1,000,000	Pikes Peak CLO 6 6.615% 18/5/2034	979,271	0.02
USD 1,000,000	Pikes Peak CLO 6 6.965% 18/5/2034	964,800	0.02
USD 1,500,000	Pikes Peak CLO 6 8.015% 18/5/2034	1,440,854	0.03
USD 1,500,000	Pikes Peak CLO 7 6.708% 25/2/2034	1,470,071	0.03
USD 1,000,000	Pikes Peak CLO 7 7.158% 25/2/2034	956,396	0.02
USD 5,000,000	Pikes Peak CLO 8 6.558% 20/7/2034	4,908,211	0.09
USD 2,400,000	Pikes Peak CLO 8 6.808% 20/7/2034	2,308,589	0.04
USD 3,400,000	Pikes Peak CLO 8 7.908% 20/7/2034	3,280,670	0.06
USD 4,000,000	Pikes Peak CLO 9 6.565% 27/10/2034	3,917,203	0.07
USD 200,000	Powerlong Real Estate 6.25% 10/8/2024	56,885	0.00
USD 705,000	Powerlong Real Estate 6.95% 23/7/2023	223,837	0.01
USD 200,256	Powerlong Real Estate 7.125% 15/1/2024	58,074	0.00
USD 2,000,000	PPM CLO 2018-1 8.042% 15/7/2031	1,812,198	0.03
USD 1,000,000	PPM CLO 3 6.342% 17/4/2034	964,933	0.02
USD 1,500,000	PPM CLO 3 7.892% 17/4/2034	1,413,346	0.03
USD 4,000,000	PPM CLO 4 6.445% 18/10/2034	3,880,938	0.07
USD 2,000,000	PPM CLO 4 6.895% 18/10/2034	1,890,892	0.04
USD 1,450,000	PPM CLO 5 6.795% 18/10/2034	1,367,834	0.03
USD 1,250,000	PPM CLO 5 7.845% 18/10/2034	1,180,623	0.02
USD 1,373,058	Prima Capital CRE Securitization 2015-IV 4% 24/8/2049	1,332,558	0.03
USD 8,000,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	7,208,756	0.14
USD 1,308,000	Redsun Properties 10.5% 3/10/2022***	222,360	0.01
USD 13,000,000	Regata XII Funding 5.892% 15/10/2032	12,837,692	0.25
USD 1,000,000	Regata XII Funding 7.892% 15/10/2032	949,908	0.02
USD 6,375,000	Regatta IX Funding 6.592% 17/4/2030	6,310,061	0.12
USD 995,000	Regatta VIII Funding 6.492% 17/10/2030	981,630	0.02
USD 1,000,000	Regatta X Funding 6.592% 17/1/2031	982,094	0.02
USD 750,000	Regatta X Funding 7.542% 17/1/2031	710,361	0.01
USD 1,600,000	Regatta XI Funding 6.442% 17/7/2031	1,571,954	0.03
USD 1,000,000	Regatta XIII Funding 7.892% 15/7/2031	947,386	0.02
USD 1,000,000	Regatta XV Funding 8.118% 25/10/2031	960,953	0.02
USD 3,300,000	Regatta XVI Funding 6.842% 15/1/2033	3,265,248	0.06
USD 2,250,000	Regatta XVI Funding 7.492% 15/1/2033	2,206,362	0.04
USD 2,250,000	Regatta XVI Funding 8.692% 15/1/2033	2,173,444	0.04
USD 1,000,000	Riserva Clo 8.045% 18/1/2034	940,767	0.02
USD 6,000,000	Rockford Tower CLO 2018-1 6.015% 20/5/2031	5,957,233	0.11
USD 2,900,000	Rockford Tower CLO 2018-1 6.635% 20/5/2031	2,863,037	0.05
USD 4,600,000	Rockford Tower CLO 2018-2 5.968% 20/10/2031	4,559,302	0.09

***This security is in default, see Note 2(b)

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	Rockford Tower CLO 2018-2 7.008% 20/10/2031	386,118	0.01
USD 1,500,000	Rockford Tower CLO 2018-2 7.908% 20/10/2031	1,418,269	0.03
USD 200,000	Ronshine China 8.1% 9/6/2023	19,500	0.00
USD 1,500,000	RR 3 6.592% 15/1/2030	1,453,425	0.03
USD 500,000	RR 5 7.892% 15/10/2031	469,542	0.01
USD 474,000	Sable International Finance 5.75% 7/9/2027	437,664	0.01
USD 500,000	Sands China 2.8% 8/3/2027	426,578	0.01
USD 500,000	Sands China 3.35% 8/3/2029	410,400	0.01
USD 200,000	Seazen 6% 12/8/2024	167,500	0.00
USD 1,676,000	Shimao 3.45% 11/1/2031	289,110	0.01
USD 260,000	Shui On Development 5.5% 29/6/2026	213,900	0.00
USD 276,000	Shui On Development 5.75% 12/11/2023	270,480	0.01
USD 1,059,000	Shui On Development 6.15% 24/8/2024	971,521	0.02
USD 1,000,000	Sound Point CLO II 5.892% 26/1/2031	992,940	0.02
USD 6,126,000	Sound Point Clo XXI 6.002% 26/10/2031	6,075,279	0.12
USD 4,000,000	Southwick Park CLO 6.758% 20/7/2032	3,830,049	0.07
USD 108,498	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	108,878	0.00
USD 665,000	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	668,491	0.02
USD 1,000,000	Stewart Park CLO 7.392% 15/1/2030	893,691	0.02
USD 1,158,000	Sunac China 7% 9/7/2025	306,870	0.01
USD 618,000	Sunac China 7.5% 1/2/2024	163,770	0.00
USD 1,000,000	Symphony CLO XXVIII 7.965% 23/10/2034	937,591	0.02
USD 2,000,000	Tallman Park CLO 6.758% 20/4/2034	1,898,436	0.04
USD 2,500,000	TICP CLO IX 5.948% 20/1/2031	2,488,620	0.05
USD 1,500,000	TICP CLO IX 6.408% 20/1/2031	1,476,039	0.03
USD 1,000,000	TICP CLO V 2016-1 7.942% 17/7/2031	964,282	0.02
USD 1,000,000	TICP CLO X 7.608% 20/4/2031	954,955	0.02
USD 1,555,000	TICP CLO XI 5.988% 20/10/2031	1,541,173	0.03
USD 2,800,000	TICP CLO XI 6.958% 20/10/2031	2,769,523	0.05
USD 2,381,000	Times China 6.75% 8/7/2025	386,912	0.01
USD 928,000	Transocean 7.5% 15/1/2026	852,753	0.02
USD 3,397,000	Transocean 8.75% 15/2/2030	3,452,949	0.07
USD 753,000	Transocean 11.5% 30/1/2027*	772,774	0.02
USD 668,000	Transocean Titan Financing 8.375% 1/2/2028	682,429	0.01
USD 1,000,000	TRESTLES CLO II 7.718% 25/7/2031	945,432	0.02
USD 8,000,000	Upland CLO 6.458% 20/4/2031	7,876,886	0.15
USD 1,500,000	Voya CLO 2015-3 6.508% 20/10/2031	1,459,642	0.03
USD 500,000	Voya CLO 2016-3 5.985% 18/10/2031	495,681	0.01
USD 5,200,000	Webster Park CLO 6.158% 20/7/2030	5,095,021	0.10
USD 1,250,000	Webster Park CLO 7.708% 20/7/2030	1,121,838	0.02
USD 1,500,000	Whetstone Park CLO 7.708% 20/1/2035	1,411,270	0.03
USD 2,606,000	Wynn Macau 5.5% 15/1/2026*	2,379,838	0.04
USD 1,900,000	York CLO 1 6.465% 22/10/2029	1,885,579	0.04
USD 1,171,000	Yuzhou 6.35% 13/1/2027	155,157	0.00
USD 1,040,000	Yuzhou 7.85% 12/8/2026	143,759	0.00
USD 453,000	Zhenro Properties 8% 6/3/2023	38,715	0.00
		686,146,184	13.26
	Chile		
USD 250,000	Celulosa Arauco y Constitucion 3.875% 2/11/2027	230,248	0.00
USD 1,515,000	Chile Government International Bond 3.1% 7/5/2041	1,105,454	0.02
USD 1,499,000	Colbun 3.15% 19/1/2032	1,242,660	0.02
USD 1,720,000	Empresa Nacional del Petroleo 4.375% 30/10/2024	1,675,740	0.03
USD 494,826	GNL Quintero 4.634% 31/7/2029*	475,199	0.01
USD 865,000	Nacional del Cobre de Chile 3.625% 1/8/2027	810,204	0.02
USD 435,000	Nacional del Cobre de Chile 3.75% 15/1/2031	390,806	0.01
		5,930,311	0.11
	China		
USD 1,300,000	Industrial & Commercial Bank of China 3.2% 24/3/2171*	1,208,597	0.02
USD 545,000	Kaisa 0% 4/7/2023	92,650	0.00
		1,301,247	0.02
	Colombia		
USD 719,000	Colombia Government International Bond 3.25% 22/4/2032	508,513	0.01
USD 929,000	Colombia Government International Bond 3.875% 25/4/2027	825,577	0.02
USD 410,000	Colombia Government International Bond 4.125% 15/5/2051	238,683	0.00
USD 1,125,000	Colombia Government International Bond 4.5% 28/1/2026	1,060,191	0.02
USD 1,654,000	Colombia Government International Bond 8% 20/4/2033	1,636,034	0.03
USD 1,495,000	Ecopetrol 4.625% 2/11/2031	1,115,644	0.02
USD 1,710,000	Ecopetrol 5.375% 26/6/2026	1,627,920	0.03
USD 788,000	Ecopetrol 5.875% 28/5/2045	525,005	0.01
USD 1,118,000	Ecopetrol 8.875% 13/1/2033	1,096,478	0.02
USD 905,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	703,880	0.01

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 414,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	321,996	0.01
USD 1,326,000	SURA Asset Management 4.875% 17/4/2024	1,309,216	0.03
		10,969,137	0.21
	Cote d'Ivoire (Ivory Coast)		
USD 1,779,000	Ivory Coast Government International Bond 6.375% 3/3/2028	1,703,393	0.03
	Cyprus		
EUR 175,000	Bank of Cyprus 2.5% 24/6/2027	158,990	0.00
	Denmark		
USD 610,000	Danske Bank 6.466% 9/1/2026	615,001	0.01
USD 2,114,000	Danske Bank 7% 26/12/2171	2,031,554	0.04
EUR 400,000	Nykredit Realkredit 4.125% 15/4/2171	392,826	0.01
		3,039,381	0.06
	Dominican Republic		
USD 414,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	407,272	0.01
USD 610,000	Dominican Republic International Bond 4.875% 23/9/2032	511,186	0.01
USD 601,000	Dominican Republic International Bond 5.3% 21/1/2041	470,981	0.01
USD 1,110,000	Dominican Republic International Bond 5.5% 22/2/2029	1,030,907	0.02
USD 595,000	Dominican Republic International Bond 5.5% 22/2/2029	552,603	0.01
USD 852,000	Dominican Republic International Bond 5.95% 25/1/2027	836,664	0.02
USD 545,000	Dominican Republic International Bond 7.05% 3/2/2031	545,937	0.01
		4,355,550	0.09
	Egypt		
USD 1,071,000	Egypt Government International Bond 5.25% 6/10/2025	929,093	0.02
EUR 261,000	Egypt Government International Bond 6.375% 11/4/2031	187,398	0.00
		1,116,491	0.02
	Finland		
USD 304,000	Ahlstrom-Munksjo 3 Oy 4.875% 4/2/2028	259,603	0.00
EUR 100,000	Citycon 4.496% 22/2/2172	66,880	0.00
EUR 275,000	Finnair 4.25% 19/5/2025	262,313	0.00
USD 291,000	Nokia 6.625% 15/5/2039	284,031	0.01
USD 800,000	Nordea Bank 1.5% 30/9/2026	695,291	0.02
USD 482,000	Nordea Bank 6.625% 26/9/2171	469,227	0.01
EUR 200,000	SBB Treasury 1.125% 26/11/2029	139,383	0.00
		2,176,728	0.04
	France		
EUR 3,577	Accor 0.7% 7/12/2027	174,100	0.00
EUR 400,000	Air France-KLM 8.125% 31/5/2028	428,994	0.01
EUR 200,000	Altice France 2.125% 15/2/2025	195,722	0.00
EUR 166,000	Altice France 2.5% 15/1/2025	163,373	0.00
USD 402,000	Altice France 5.125% 15/1/2029	309,015	0.01
USD 878,000	Altice France 5.125% 15/7/2029	675,156	0.01
USD 2,531,000	Altice France 5.5% 15/10/2029	1,977,770	0.04
EUR 800,000	Altice France 5.875% 1/2/2027	757,571	0.02
USD 200,000	Altice France 8.125% 1/2/2027	185,680	0.00
EUR 300,000	Atos 0% 6/11/2024	282,034	0.01
EUR 400,000	Atos 1.75% 7/5/2025	387,590	0.01
EUR 300,000	Atos 2.5% 7/11/2028	246,766	0.00
EUR 400,000	Banijay 6.5% 1/3/2026	404,689	0.01
USD 330,000	BNP Paribas 2.819% 19/11/2025	313,709	0.01
USD 350,000	BNP Paribas 3.375% 9/1/2025	336,550	0.01
USD 200,000	BNP Paribas 4.245% 23/3/2171	162,960	0.00
USD 9,050,000	BNP Paribas 4.625% 25/8/2171*	7,108,891	0.14
EUR 2,000,000	BNP Paribas 6.875% 12/6/2029	2,114,167	0.04
USD 1,825,000	BNP Paribas 7% 16/2/2172*	1,764,399	0.03
EUR 200,000	BNP Paribas 7.375% 6/11/2030	214,017	0.00
USD 2,400,000	BNP Paribas 7.75% 16/2/2172	2,451,000	0.05
USD 745,000	BPCE 5.975% 18/1/2027	743,689	0.01
EUR 100,000	Burger King France 7.232% 1/11/2026	105,967	0.00
EUR 400,000	Casino Guichard Perrachon 3.992% 31/1/2172	91,879	0.00
USD 3,424,000	Constellium 3.75% 15/4/2029	2,819,685	0.06
USD 1,009,000	Constellium 5.625% 15/6/2028	938,059	0.02
USD 1,238,000	Constellium 5.875% 15/2/2026	1,201,984	0.02
USD 8,747,000	Credit Agricole 4.75% 23/3/2171	7,149,798	0.14
EUR 400,000	Credit Agricole 7.25% 23/9/2028	430,652	0.01
USD 1,500,000	Credit Agricole 7.875% 23/3/2171	1,501,238	0.03
EUR 200,000	Electricite de France 2.875% 15/3/2171	180,564	0.00
EUR 1,400,000	Electricite de France 3.375% 15/9/2171	1,146,674	0.02
GBP 200,000	Electricite de France 6% 29/7/2171	224,146	0.01
EUR 400,000	Electricite de France 7.5% 9/6/2028	426,546	0.01
EUR 165,000	Elior 3.75% 15/7/2026	148,488	0.00
EUR 200,000	Eutelsat 2% 2/10/2025	194,572	0.00
EUR 558,000	Faurecia 2.625% 15/6/2025	563,650	0.01
EUR 411,000	Faurecia 2.75% 15/2/2027	384,926	0.01
EUR 227,000	Faurecia 3.75% 15/6/2028	211,973	0.01
EUR 100,000	Faurecia 7.25% 15/6/2026	109,362	0.00
EUR 600,000	Goldstory 5.375% 1/3/2026*	597,575	0.01
EUR 600,000	iliad 5.375% 14/6/2027*	624,086	0.01
EUR 200,000	iliad 5.625% 15/2/2030	205,796	0.01
EUR 200,000	Iliad 5.625% 15/10/2028	195,606	0.00
USD 2,868,000	Iliad 6.5% 15/10/2026	2,683,812	0.06

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 2,924,000	Iliad 7% 15/10/2028*	2,690,026	0.05
GBP 400,000	Korian 4.125% 15/6/2171	382,378	0.01
EUR 390,000	La Financiere Atalian 5.125% 15/5/2025	275,741	0.01
GBP 100,000	La Financiere Atalian 6.625% 15/5/2025	81,050	0.00
EUR 229,000	Loxam 3.75% 15/7/2026	224,545	0.00
EUR 402,000	Loxam 4.5% 15/2/2027	395,868	0.01
EUR 200,000	Loxam 5.75% 15/7/2027*	189,365	0.00
EUR 100,000	Midco GB 7.75% 1/11/2027	96,313	0.00
EUR 400,000	Novafives 5% 15/6/2025*	349,861	0.01
EUR 214,000	Paprec 3.5% 1/7/2028	195,030	0.00
EUR 224,000	Picard Groupe 3.875% 1/7/2026	215,010	0.00
EUR 425,000	Quatrim 5.875% 15/1/2024	424,060	0.01
EUR 1,800,000	RCI Banque 2.625% 18/2/2030*	1,766,282	0.04
EUR 200,000	Renault 2.375% 25/5/2026	195,238	0.00
USD 5,200,000	Societe Generale 5.375% 18/5/2171	4,278,194	0.08
USD 730,000	Societe Generale 6.447% 12/1/2027	736,130	0.01
USD 980,000	Societe Generale 7.375% 10/4/2023	968,431	0.02
EUR 600,000	Societe Generale 7.875% 18/1/2029	648,747	0.01
USD 2,805,000	Societe Generale 7.875% 18/6/2171*	2,797,876	0.05
USD 300,000	Societe Generale 7.875% 18/6/2171	299,238	0.01
USD 1,081,000	Societe Generale 8% 29/3/2171	1,076,194	0.02
USD 1,300,000	Societe Generale 9.375% 22/11/2027	1,374,750	0.03
EUR 350,000	Tereos Finance Groupe I 7.25% 15/4/2028	371,779	0.01
USD 80,000	TotalEnergies Capital International 3.127% 29/5/2050	56,433	0.00
EUR 300,000	Unibail-Rodamco-Westfield 2.125% 25/7/2023*	292,210	0.01
EUR 288,000	Vallourec 8.5% 30/6/2026	309,441	0.00
EUR 400,000	Verallia 1.875% 10/11/2031	335,214	0.01
		64,560,284	1.25
	Germany		
USD 4,000,000	Allianz 3.2% 30/4/2171	3,017,377	0.06
USD 10,400,000	Allianz 3.5% 30/4/2171	8,862,178	0.17
EUR 1,000,000	Bayer 4.5% 25/3/2082	992,861	0.02
EUR 264,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	249,156	0.00
USD 765,000	Cheplapharm Arzneimittel 5.5% 15/1/2028	677,547	0.01
EUR 5,600,000	Commerzbank 6.125% 9/4/2171	5,633,594	0.11
GBP 200,000	Commerzbank 8.625% 28/2/2033	249,583	0.01
EUR 300,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	237,594	0.00
USD 350,000	Deutsche Bank 1.447% 1/4/2025	330,655	0.01
USD 255,000	Deutsche Bank 2.129% 24/11/2026	228,330	0.00
USD 1,700,000	Deutsche Bank 2.222% 18/9/2024	1,661,170	0.03
EUR 500,000	Deutsche Bank 4% 24/6/2032	479,438	0.01
EUR 800,000	Deutsche Bank 4.5% 30/4/2171	691,749	0.01
USD 9,000,000	Deutsche Bank 6% 30/4/2171	8,162,906	0.16
USD 375,000	Deutsche Bank 6.72% 18/1/2029	378,139	0.01
EUR 600,000	Deutsche Bank 6.75% 30/4/2171	581,804	0.01
USD 345,000	Deutsche Bank 7.079% 10/2/2034	334,406	0.01
EUR 2,400,000	Deutsche Bank 10% 12/1/2027*	2,717,183	0.05
EUR 300,000	Deutsche Lufthansa 3.5% 14/7/2029	276,885	0.01
EUR 400,000	DIC Asset 2.25% 22/9/2026	303,573	0.01
EUR 215,000	Gruenenthal 3.625% 15/11/2026*	209,291	0.00
EUR 385,000	Gruenenthal 4.125% 15/5/2028	359,345	0.01
EUR 156,000	HT Troplast 9.25% 15/7/2025	161,162	0.00
EUR 453,000	IHO Verwaltungs 3.875% 15/5/2027	428,307	0.01
EUR 281,000	Nidda Healthcare 7.5% 21/8/2026*	292,974	0.01
EUR 229,000	PCF 4.75% 15/4/2026	209,322	0.01
EUR 132,000	PCF 7.038% 15/4/2026*	131,972	0.00
EUR 394,000	Renk 5.75% 15/7/2025	413,107	0.01
EUR 100,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	98,357	0.00
EUR 460,700	Techem Verwaltungsgesellschaft 674 6% 30/7/2026	472,902	0.01
EUR 759,000	Tele Columbus 3.875% 2/5/2025*	656,006	0.01
EUR 270,000	TK Elevator Holdco 6.625% 15/7/2028	247,495	0.01
USD 2,055,000	TK Elevator Holdco 7.625% 15/7/2028*	1,887,383	0.04
EUR 688,000	TK Elevator Midco 4.375% 15/7/2027	666,440	0.01
EUR 200,000	Vantage Towers 0% 31/3/2025	205,579	0.00
EUR 100,000	Vantage Towers 0.375% 31/3/2027	100,196	0.00
EUR 200,000	ZF Finance 2% 6/5/2027	183,214	0.00
EUR 100,000	ZF Finance 2.75% 25/5/2027	94,343	0.00
EUR 400,000	ZF Finance 3% 21/9/2025	401,500	0.01
EUR 500,000	ZF Finance 5.75% 3/8/2026	535,668	0.01
		43,820,691	0.85
	Guatemala		
USD 1,064,000	Guatemala Government Bond 3.7% 7/10/2033	873,512	0.02
USD 1,210,000	Guatemala Government Bond 4.65% 7/10/2041	979,059	0.02
USD 554,000	Guatemala Government Bond 5.25% 10/8/2029	532,351	0.01

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Guatemala Government Bond 5.25% 10/8/2029	240,231	0.00
USD 622,000	Guatemala Government Bond 5.375% 24/4/2032	594,057	0.01
		3,219,210	0.06
	Hong Kong		
USD 400,000	Bank of Communications Hong Kong 3.725% 3/9/2171	383,442	0.01
USD 550,000	Bank of East Asia 5.875% 19/3/2171*	527,237	0.01
USD 250,000	Chong Hing Bank 5.7% 15/1/2172	245,852	0.00
USD 400,000	Lai Sun MTN 5% 28/7/2026	336,066	0.01
USD 350,000	Nanyang Commercial Bank 6.5% 28/10/2171*	341,385	0.01
USD 2,190,000	Yango Justice International 7.5% 15/4/2024	71,175	0.00
USD 920,000	Yango Justice International 7.875% 4/9/2024	29,900	0.00
USD 1,206,000	Yango Justice International 8.25% 25/11/2023	39,195	0.00
USD 200,000	Yango Justice International 10.25% 15/9/2022***	6,145	0.00
USD 1,067,000	Yanlord Land HK 6.8% 27/2/2024*	1,040,325	0.02
		3,020,722	0.06
	Hungary		
USD 1,622,000	Hungary Government International Bond 5.25% 16/6/2029	1,586,519	0.03
USD 182,000	Hungary Government International Bond 5.375% 25/3/2024	181,683	0.00
USD 457,000	Hungary Government International Bond 6.75% 25/9/2052	471,281	0.01
		2,239,483	0.04
	India		
USD 650,000	Delhi International Airport 6.45% 4/6/2029*	603,191	0.01
USD 300,000	GMR Hyderabad International Airport 4.75% 2/2/2026	281,498	0.01
USD 850,000	HDFC Bank 3.7% 25/2/2172	725,687	0.01
USD 300,000	HPCL-Mittal Energy 5.25% 28/4/2027	282,750	0.01
USD 317,000	JSW Steel 5.95% 18/4/2024	313,944	0.01
USD 814,000	Muthoot Finance 4.4% 2/9/2023	801,790	0.02
USD 800,000	ReNew Power Pvt 5.875% 5/3/2027	764,096	0.01
USD 500,000	Shriram Transport Finance 4.15% 18/7/2025*	464,365	0.01
		4,237,321	0.09
	Indonesia		
USD 500,000	Bank Negara Indonesia Persero 4.3% 24/3/2171	428,750	0.01
USD 499,000	Bank Tabungan Negara Persero 4.2% 23/1/2025*	474,050	0.01
USD 1,128,000	Freeport Indonesia 4.763% 14/4/2027	1,087,061	0.02
USD 530,000	Indonesia Government International Bond 4.75% 11/2/2029	527,550	0.01
USD 556,000	Indonesia Government International Bond 5.125% 15/1/2045	542,795	0.01
USD 1,239,000	Pertamina Persero 3.1% 27/8/2030*	1,063,991	0.02
USD 588,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	577,710	0.01
		4,701,907	0.09
	Ireland		
USD 200,000	AerCap Ireland Capital / AerCap Global Aviation Trust 2.45% 29/10/2026	176,243	0.00
USD 325,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.15% 15/2/2024	317,032	0.01
USD 345,000	AerCap Ireland Capital / AerCap Global Aviation Trust 4.45% 1/10/2025	332,094	0.01
USD 1,055,000	AIB 4.263% 10/4/2025	1,030,586	0.02
EUR 2,403,000	AIB 5.25% 9/4/2171	2,375,240	0.05
EUR 3,882,000	AIB 6.25% 23/12/2171	3,914,579	0.07
EUR 182,000	Anchorage Capital Europe CLO 2 8.738% 15/4/2034	177,210	0.00
EUR 200,000	Anchorage Capital Europe CLO 2021-4 8.159% 25/4/2034	185,932	0.00
EUR 113,000	Aqueduct European CLO 2-2017 6.688% 15/10/2030	108,396	0.00
EUR 360,000	Avoca CLO XV 6.418% 15/4/2031	322,209	0.01
EUR 1,200,000	Bank of Ireland 6% 1/3/2172	1,223,505	0.02
USD 500,000	Bank of Ireland 6.253% 16/9/2026	500,804	0.01
EUR 200,000	Bank of Ireland 7.5% 19/11/2171	209,485	0.00
EUR 250,000	Bilbao CLO I 7.072% 20/7/2031	230,466	0.01
EUR 300,000	BlueMountain 2021-1 CLO 7.698% 15/4/2034	275,516	0.01
EUR 300,000	Capital Four CLO II 8.198% 15/1/2034	283,122	0.01
EUR 200,000	CIFC European Funding CLO III 7.898% 15/1/2034	187,343	0.00
EUR 200,000	CVC Cordatus Loan Fund XXII 5.196% 15/12/2034	189,008	0.00
EUR 100,000	Harvest CLO XVI 7.858% 15/10/2031	95,321	0.00
EUR 300,000	Henley CLO IV 7.699% 25/4/2034	273,783	0.01
EUR 141,928	Invesco Euro Clo III 10.358% 15/7/2032	131,445	0.00
USD 1,000,000	Jazz 4.375% 15/1/2029	885,958	0.02
USD 1,612,000	LCPR Senior Secured Financing 6.75% 15/10/2027	1,493,697	0.03
EUR 200,000	Marino Park CLO 7.958% 16/1/2034	190,219	0.00
USD 411,000	Motion Bondco 6.625% 15/11/2027	379,369	0.01

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***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Neuberger Berman Loan Advisers Euro CLO 7.808% 17/4/2034	92,961	0.00
EUR 148,000	OCP Euro CLO 2017-2 7.288% 15/1/2032	142,938	0.00
EUR 100,000	OCP Euro CLO 2017-2 8.688% 15/1/2032	90,984	0.00
EUR 200,000	OCP Euro CLO 2019-3 8.362% 20/4/2033	190,386	0.01
EUR 200,000	Sound Point Euro CLO V Funding 8.289% 25/7/2035	185,478	0.00
GBP 219,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	224,617	0.00
USD 2,212,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,923,707	0.04
		18,339,633	0.35
	Isle of Man		
USD 897,000	AngloGold Ashanti 3.75% 1/10/2030	766,294	0.01
	Israel		
USD 1,227,000	Bank Leumi Le-Israel 3.275% 29/1/2031*	1,082,444	0.02
USD 564,000	Bank Leumi Le-Israel 7.129% 18/7/2033	566,546	0.01
USD 904,102	Leviathan Bond 5.75% 30/6/2023*	900,712	0.02
		2,549,702	0.05
	Italy		
EUR 736,000	Azzurra Aeroporti 2.125% 30/5/2024*	758,911	0.01
EUR 277,000	Azzurra Aeroporti 2.625% 30/5/2027	257,793	0.00
EUR 1,758,000	Banco BPM 2.875% 29/6/2031	1,640,919	0.03
EUR 300,000	Banco BPM 3.25% 14/1/2031*	291,987	0.01
EUR 1,017,000	Banco BPM 3.375% 19/1/2032*	950,621	0.02
EUR 100,000	Banco BPM 5% 14/9/2030	104,806	0.00
EUR 163,000	Brunello Bidco 3.5% 15/2/2028	154,165	0.00
EUR 325,000	Cedacri Mergeco 7.279% 15/5/2028*	336,839	0.01
EUR 349,000	Centurion Bidco 5.875% 30/9/2026	335,162	0.01
EUR 100,000	doValue 3.375% 31/7/2026	97,283	0.00
EUR 200,000	Enel 6.375% 16/4/2028	213,007	0.00
USD 1,319,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	1,079,615	0.02
EUR 306,000	Fiber Bidco 11% 25/10/2027	348,962	0.01
EUR 333,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	310,410	0.01
EUR 100,000	Gamma Bidco 5.125% 15/7/2025	106,456	0.00
EUR 571,000	Gamma Bidco 6.25% 15/7/2025*	611,570	0.01
EUR 330,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	305,344	0.01
EUR 307,000	Inter Media and Communication 6.75% 9/2/2027	308,667	0.01
USD 495,000	Intesa Sanpaolo 4.198% 1/6/2032	371,604	0.01
USD 365,000	Intesa Sanpaolo 4.95% 1/6/2042	243,865	0.00
GBP 807,000	Intesa Sanpaolo 5.148% 10/6/2030*	820,635	0.02
EUR 500,000	Intesa Sanpaolo 5.5% 1/3/2172	454,335	0.01
USD 300,000	Intesa Sanpaolo 5.71% 15/1/2026	287,062	0.01
EUR 200,000	Intesa Sanpaolo 5.875% 20/6/2171	200,375	0.00
EUR 2,940,000	Intesa Sanpaolo 7.75% 11/7/2171*	3,105,792	0.06
EUR 276,000	Lottomatica 9.75% 30/9/2027*	315,183	0.01
EUR 500,000	Nexi 0% 24/2/2028	390,835	0.01
EUR 450,000	Poste Italiane 2.625% 24/6/2171	369,172	0.01
EUR 719,000	Rekeep 7.25% 1/2/2026*	662,083	0.01
EUR 157,000	TeamSystem 6.038% 15/2/2028	162,185	0.00
EUR 760,000	Telecom Italia 1.625% 18/1/2029	614,133	0.01
EUR 200,000	Telecom Italia 2.75% 15/4/2025	202,602	0.00
EUR 175,000	Telecom Italia 2.875% 28/1/2026	172,332	0.00
EUR 125,000	Telecom Italia 3.625% 25/5/2026	126,322	0.00
EUR 200,000	Telecom Italia 4% 11/4/2024	210,451	0.01
USD 489,000	Telecom Italia 5.303% 30/5/2024	476,506	0.01
EUR 275,000	Telecom Italia 6.875% 15/2/2028	296,308	0.01
EUR 200,000	UniCredit 2.731% 15/1/2032	182,957	0.00
EUR 500,000	UniCredit 5.375% 3/6/2171	497,282	0.01
EUR 1,625,000	UniCredit 6.625% 3/12/2171	1,722,039	0.03
USD 765,000	UniCredit 7.296% 2/4/2034	725,779	0.01
EUR 1,963,000	UniCredit 7.5% 3/6/2171*	2,055,166	0.04
		22,877,520	0.44
	Jamaica		
USD 954,000	Digicel International Finance /Digicel international 8.75% 25/5/2024	832,489	0.02
	Japan		
USD 1,000,000	Asahi Mutual Life Insurance 6.5% 5/3/2171	999,200	0.02
USD 935,000	Honda Motor 2.967% 10/3/2032	805,917	0.02
USD 425,000	Mitsubishi UFJ Financial 1.412% 17/7/2025	385,977	0.01
USD 350,000	Mitsubishi UFJ Financial 2.048% 17/7/2030	277,931	0.01
USD 200,000	Mitsubishi UFJ Financial 2.309% 20/7/2032	155,498	0.00
USD 200,000	Mitsubishi UFJ Financial 3.195% 18/7/2029	175,156	0.00
USD 1,290,000	Nissan Motor 4.345% 17/9/2027	1,174,183	0.02
USD 540,000	Nomura 2.608% 14/7/2031	422,026	0.01
USD 925,000	NTT Finance 1.162% 3/4/2026	815,435	0.02
USD 200,000	NTT Finance 4.142% 26/7/2024	196,221	0.01
EUR 598,000	SoftBank 2.125% 6/7/2024	599,599	0.01

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 139,000	SoftBank 3.125% 19/9/2025	135,712	0.00
EUR 300,000	SoftBank 4.5% 20/4/2025	305,457	0.01
EUR 665,000	SoftBank 4.75% 30/7/2025*	677,283	0.01
USD 200,000	SoftBank 6% 19/1/2172	195,245	0.00
USD 500,000	Sumitomo Mitsui Financial 2.348% 15/1/2025	471,491	0.01
USD 364,000	Sumitomo Mitsui Financial 2.632% 14/7/2026	332,310	0.01
USD 275,000	Sumitomo Mitsui Financial 2.75% 15/1/2030	232,232	0.00
USD 196,000	Sumitomo Mitsui Financial 3.544% 17/1/2028	180,516	0.00
USD 730,000	Sumitomo Mitsui Financial 5.464% 13/1/2026	728,764	0.01
USD 395,000	Takeda Pharmaceutical 5% 26/11/2028	389,315	0.01
		9,655,468	0.19
	Jersey		
GBP 220,000	AA Bond 4.875% 31/7/2043	260,885	0.00
EUR 541,000	Adient Global 3.5% 15/8/2024	563,423	0.01
USD 331,000	Aptiv 3.1% 1/12/2051	197,016	0.00
USD 380,000	Aptiv / Aptiv 3.25% 1/3/2032	316,082	0.01
USD 4,000,000	Boyce Park Clo 6.403% 21/4/2035	3,897,055	0.08
USD 3,000,000	Boyce Park Clo 6.753% 21/4/2035	2,832,365	0.05
GBP 181,000	CPUK Finance 4.5% 28/8/2027	189,749	0.00
GBP 320,000	CPUK Finance 4.875% 28/2/2047	373,547	0.01
GBP 658,000	Galaxy Bidco 6.5% 31/7/2026*	732,850	0.01
USD 726,831	Galaxy Pipeline Assets Bidco 2.94% 30/9/2040	575,735	0.01
GBP 378,000	HSBC Bank Capital Funding Sterling 1 5.844% 10/5/2031	469,180	0.01
		10,407,887	0.19
	Kazakhstan		
USD 339,000	KazMunayGas National 3.5% 14/4/2033	256,030	0.00
	Kuwait		
USD 600,000	Burgan Bank SAK 5.749% 31/12/2171	557,874	0.01
	Liberia		
USD 620,000	Royal Caribbean Cruises 5.375% 15/7/2027	546,530	0.01
USD 334,000	Royal Caribbean Cruises 5.5% 31/8/2026	302,651	0.01
USD 487,000	Royal Caribbean Cruises 5.5% 1/4/2028	424,679	0.01
USD 768,000	Royal Caribbean Cruises 7.25% 15/1/2030	768,990	0.02
USD 731,000	Royal Caribbean Cruises 8.25% 15/1/2029	757,372	0.01
USD 1,715,000	Royal Caribbean Cruises 9.25% 15/1/2029	1,820,644	0.04
USD 515,000	Royal Caribbean Cruises 11.5% 1/6/2025	547,024	0.01
USD 667,000	Royal Caribbean Cruises 11.625% 15/8/2027	709,288	0.01
		5,877,178	0.12
	Luxembourg		
EUR 200,000	ADLER 2.25% 14/1/2029	88,949	0.00
EUR 300,000	ADLER 2.75% 13/11/2026	144,982	0.00
EUR 500,000	ADLER 3.25% 5/8/2025	251,864	0.01
USD 656,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	584,519	0.01
EUR 180,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	155,956	0.00
USD 3,142,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	2,615,791	0.05
USD 3,477,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	2,859,570	0.06
GBP 156,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.875% 1/6/2028	153,779	0.00
EUR 100,000	Altice Financing 2.25% 15/1/2025	99,428	0.00
EUR 189,000	Altice Financing 3% 15/1/2028	160,171	0.00
EUR 620,000	Altice Financing 4.25% 15/8/2029*	530,704	0.01
USD 1,056,000	Altice Financing 5% 15/1/2028	878,750	0.02
USD 3,788,000	Altice Financing 5.75% 15/8/2029	3,119,550	0.06
USD 4,735,000	Altice France 10.5% 15/5/2027	3,891,245	0.08
USD 3,138,129	ARD Finance 6.5% 30/6/2027*	2,569,626	0.05
EUR 500,000	Aroundtown 3.375% 23/12/2171*	292,864	0.01
GBP 120,000	Aroundtown 4.75% 25/6/2171	75,929	0.00
USD 2,277,000	Camelot Finance 4.5% 1/11/2026	2,090,263	0.04
EUR 226,000	Cidron Aida Finco 5% 1/4/2028	212,141	0.01
GBP 366,000	Cidron Aida Finco 6.25% 1/4/2028*	381,907	0.01
EUR 100,000	Cirsa Finance International 4.5% 15/3/2027	93,660	0.00
EUR 376,000	Cirsa Finance International 4.75% 22/5/2025*	391,698	0.01
EUR 381,701	Codere Finance 2 Luxembourg 11% 30/9/2026	363,893	0.01
EUR 117,538	Codere Finance 2 Luxembourg 12.75% 30/11/2027	62,725	0.00
EUR 436,000	Cullinan Holdco 4.625% 15/10/2026	412,222	0.01
EUR 137,000	Dana Financing Luxembourg 3% 15/7/2029	116,135	0.00
USD 863,000	EIG Pearl 3.545% 31/8/2036	724,920	0.01
USD 1,281,000	EIG Pearl 4.387% 30/11/2046	979,485	0.02
EUR 600,000	European TopSoho 4% 18/10/2021***	588,803	0.01
USD 2,315,000	EverArc Escrow 5% 30/10/2029	1,848,342	0.04

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The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 675,000	Garfunkelux Holdco 3 6.75% 1/11/2025	585,720	0.01
GBP 334,000	Garfunkelux Holdco 3 7.75% 1/11/2025	326,556	0.01
USD 2,626,000	Herens Holdco 4.75% 15/5/2028	2,156,028	0.04
EUR 594,000	Herens Midco 5.25% 15/5/2029	431,294	0.01
USD 758,000	ION Trading Technologies 5.75% 15/5/2028	615,871	0.01
USD 570,000	Kenbourne Invest 4.7% 22/1/2028*	399,219	0.01
EUR 100,000	Kleopatra 2 6.5% 1/9/2026	60,707	0.00
EUR 676,000	Kleopatra Finco 4.25% 1/3/2026*	608,559	0.01
EUR 99,232	Lincoln Financing 3.625% 1/4/2024	105,501	0.00
USD 1,375,000	Millicom International Cellular 4.5% 27/4/2031	1,117,645	0.02
USD 617,400	Millicom International Cellular 5.125% 15/1/2028	547,052	0.01
EUR 100,000	Monitchem HoldCo 2 9.5% 15/9/2026	105,764	0.00
EUR 617,000	Monitchem HoldCo 3 5.25% 15/3/2025*	648,529	0.01
USD 844,000	Nexa Resources 5.375% 4/5/2027*	798,860	0.02
USD 354,000	Puma International Financing 5% 24/1/2026	323,439	0.01
USD 299,000	Puma International Financing 5.125% 6/10/2024	287,040	0.00
EUR 599,000	Rossini 6.75% 30/10/2025	641,142	0.01
EUR 575,000	SES 2.875% 27/8/2171	518,907	0.01
EUR 300,000	SES 5.625% 29/1/2172	316,543	0.01
EUR 150,000	Stena International 7.25% 15/2/2028	161,107	0.00
EUR 808,000	Summer BC Holdco B 5.75% 31/10/2026	763,307	0.01
USD 1,138,000	Telecom Italia Capital 6% 30/9/2034	945,555	0.02
USD 2,026,000	Telecom Italia Capital 6.375% 15/11/2033*	1,753,940	0.03
USD 138,000	Telecom Italia Capital 7.2% 18/7/2036	120,770	0.00
USD 424,000	Telecom Italia Capital 7.721% 4/6/2038	382,937	0.01
EUR 142,000	Telecom Italia Finance 7.75% 24/1/2033	161,077	0.00
USD 1,600,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	1,507,600	0.03
		43,130,540	0.83
	Marshall Islands		
USD 475,000	Danaos 8.5% 1/3/2028	464,601	0.01
	Mauritius		
USD 2,200,000	CA Magnum 5.375% 31/10/2026*	2,040,390	0.04
USD 700,000	CA Magnum 5.375% 31/10/2026	649,215	0.01
USD 317,000	Greenko Solar Mauritius 5.55% 29/1/2025	302,735	0.01
USD 1,308,000	Greenko Solar Mauritius 5.95% 29/7/2026	1,212,634	0.02
USD 700,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	661,911	0.01
USD 599,652	India Cleantech Energy 4.7% 10/8/2026	532,971	0.01
USD 463,000	India Green Energy 5.375% 29/4/2024*	450,268	0.01
USD 700,000	India Green Power 4% 22/2/2027	596,750	0.01
USD 1,058,000	Network i2i 5.65% 15/4/2171	1,009,475	0.02
USD 682,000	UPL 5.25% 27/11/2171*	501,964	0.01
		7,958,313	0.15
	Mexico		
USD 200,000	Alpek 3.25% 25/2/2031	161,997	0.00
USD 350,000	America Movil 3.625% 22/4/2029	318,062	0.01
USD 250,000	America Movil 4.375% 22/4/2049	213,611	0.00
USD 622,000	Banco Mercantil del Norte 5.875% 24/1/2172	557,272	0.01
USD 601,000	BBVA Bancomer 5.125% 18/1/2033	542,082	0.01
USD 606,000	Cemex 5.125% 8/9/2171	549,131	0.01
USD 210,000	Coca-Cola Femsa 1.85% 1/9/2032	159,242	0.01
USD 594,000	Comision Federal de Electricidad 4.688% 15/5/2029	532,711	0.01
USD 588,000	Comision Federal de Electricidad 4.875% 15/1/2024	582,288	0.01
USD 150,000	Fomento Economico Mexicano 3.5% 16/1/2050	113,323	0.00
USD 605,000	Kimberly-Clark de Mexico 2.431% 1/7/2031	496,100	0.01
USD 1,150,000	Mexico City Airport Trust 4.25% 31/10/2026	1,076,987	0.02
USD 520,000	Mexico Government International Bond 3.75% 11/1/2028	486,460	0.01
USD 1,009,000	Mexico Government International Bond 4.35% 15/1/2047	777,548	0.01
USD 1,413,000	Mexico Government International Bond 4.5% 22/4/2029*	1,343,056	0.03
USD 914,000	Mexico Government International Bond 4.75% 8/3/2044	757,916	0.01
USD 225,000	Mexico Government International Bond 4.875% 19/5/2033	208,688	0.00
USD 280,000	Mexico Government International Bond 6.35% 9/2/2035	287,140	0.01
USD 1,033,000	Petroleos Mexicanos 5.95% 28/1/2031	791,877	0.02
USD 1,981,000	Petroleos Mexicanos 6.7% 16/2/2032	1,584,800	0.03
USD 1,719,000	Petroleos Mexicanos 6.75% 21/9/2047	1,113,396	0.02

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The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 245,000	Petroleos Mexicanos 6.875% 4/8/2026	233,730	0.00
USD 558,000	Petroleos Mexicanos 8.75% 2/6/2029*	527,924	0.01
USD 530,000	Trust Fibra Uno 5.25% 30/1/2026	507,355	0.01
		13,922,696	0.26
	Mongolia		
USD 235,000	Mongolia Government International Bond 5.125% 7/4/2026	215,613	0.00
USD 400,000	Mongolia Government International Bond 8.65% 19/1/2028	408,000	0.01
		623,613	0.01
	Morocco		
USD 628,000	Morocco Government International Bond 2.375% 15/12/2027	536,155	0.01
USD 1,364,000	Morocco Government International Bond 3% 15/12/2032	1,040,050	0.02
		1,576,205	0.03
	Netherlands		
EUR 300,000	Abertis Infraestructuras Finance 3.248% 24/2/2172	287,280	0.01
EUR 1,500,000	ABN AMRO Bank 4.375% 22/9/2171	1,474,295	0.03
EUR 400,000	ATF Netherlands 7.078% 20/1/2172	257,948	0.00
EUR 100,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	104,812	0.00
USD 920,000	Braskem Netherlands Finance 7.25% 13/2/2033	898,150	0.02
USD 1,720,000	Clear Channel International 6.625% 1/8/2025	1,685,437	0.03
USD 490,000	Cooperatieve Rabobank 1.339% 24/6/2026	441,909	0.01
USD 555,000	Cooperatieve Rabobank 1.98% 15/12/2027	483,196	0.01
USD 108,000	Deutsche Telekom International Finance 8.75% 15/6/2030	127,561	0.00
USD 2,215,000	Diamond BC 4.625% 1/10/2029	1,816,865	0.03
USD 1,533,000	Elastic 4.125% 15/7/2029	1,258,689	0.02
USD 775,000	Enel Finance International 1.375% 12/7/2026	671,997	0.01
EUR 100,000	Energizer Gamma Acquisition 3.5% 30/6/2029	84,900	0.00
USD 296,000	Equate Petrochemical 2.625% 28/4/2028*	259,663	0.01
USD 435,000	Equate Petrochemical 4.25% 3/11/2026	419,264	0.01
USD 6,930,000	ING Groep 3.875% 16/11/2171	5,376,047	0.10
USD 200,000	ING Groep 4.1% 2/10/2023	198,334	0.00
USD 280,000	ING Groep 5.75% 16/11/2026	259,268	0.01
USD 600,000	ING Groep 6.5% 16/10/2171*	574,240	0.01
USD 2,461,000	ING Groep 6.75% 16/4/2171	2,416,631	0.05
EUR 600,000	LeasePlan 7.375% 29/5/2024	635,351	0.01
USD 110,000	LyondellBasell Industries 4.625% 26/2/2055	86,913	0.00
USD 955,000	Mong Duong Finance 5.125% 7/5/2029	821,135	0.02
EUR 300,000	Naturgy Finance 2.374% 23/2/2172	278,345	0.01
EUR 100,000	Naturgy Finance 3.375% 24/4/2171	103,047	0.00
USD 491,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	386,215	0.01
USD 282,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	220,714	0.00
USD 182,000	NXP / NXP Funding / NXP USA 3.25% 11/5/2041	126,353	0.00
USD 402,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	372,101	0.01
EUR 303,000	Promontoria 264 6.375% 1/3/2027	311,755	0.01
EUR 225,000	Repsol International Finance 3.75% 11/6/2171*	222,879	0.01
EUR 590,000	Repsol International Finance 4.247% 11/12/2171*	562,631	0.01
EUR 300,000	Saipem Finance International 2.625% 7/1/2025	306,566	0.01
EUR 200,000	Saipem Finance International 3.375% 15/7/2026	200,272	0.00
USD 811,000	Sensata Technologies 4% 15/4/2029	712,768	0.01
USD 281,000	Sensata Technologies 5% 1/10/2025	273,661	0.01
USD 901,000	Sensata Technologies 5.875% 1/9/2030	857,184	0.02
USD 75,000	Shell International Finance 3% 26/11/2051	51,428	0.00
USD 565,000	Siemens Financieringsmaatschappij 2.875% 11/3/2041	419,466	0.01
EUR 220,318	Summer BidCo 9% 15/11/2025	184,729	0.00
EUR 444,970	Summer BidCo 9% 15/11/2025	368,852	0.01
EUR 300,000	Telefonica Europe 3.875% 22/9/2171*	296,040	0.01
EUR 1,200,000	Telefonica Europe 6.135% 2/3/2030	1,227,386	0.02
EUR 400,000	Telefonica Europe 7.125% 23/8/2028	437,459	0.01
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 1.25% 31/3/2023	106,260	0.00
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 1.625% 15/10/2028	81,292	0.00
EUR 276,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	262,365	0.01
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	89,628	0.00
EUR 256,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	269,588	0.01
EUR 700,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025*	757,194	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	175,293	0.00
USD 468,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	424,715	0.01
USD 680,000	Teva Pharmaceutical Finance Netherlands III 6% 15/4/2024	677,459	0.01
USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	194,058	0.00
USD 400,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	405,200	0.01
EUR 172,000	Trivium Packaging Finance 3.75% 15/8/2026	167,284	0.00
USD 1,824,000	Trivium Packaging Finance 5.5% 15/8/2026	1,720,935	0.03
EUR 242,000	Trivium Packaging Finance 6.404% 15/8/2026	253,679	0.00
USD 4,158,000	Trivium Packaging Finance 8.5% 15/8/2027	3,956,514	0.08
EUR 157,000	United 4.875% 1/7/2024	161,749	0.00
USD 1,836,000	UPC Broadband Finco 4.875% 15/7/2031	1,539,302	0.03
EUR 525,000	VZ Secured Financing 3.5% 15/1/2032	437,539	0.01
EUR 400,000	ZF Europe Finance 2% 23/2/2026	388,305	0.01
EUR 200,000	ZF Europe Finance 2.5% 23/10/2027	185,808	0.00
USD 1,214,000	Ziggo 4.875% 15/1/2030	1,030,383	0.02
USD 1,370,000	Ziggo Bond 5.125% 28/2/2030	1,096,363	0.02
USD 466,000	Ziggo Bond 6% 15/1/2027	431,504	0.01
		43,372,153	0.84
	Nigeria		
USD 869,000	Nigeria Government International Bond 7.625% 28/11/2047	590,920	0.01
USD 583,000	Nigeria Government International Bond 8.375% 24/3/2029	497,736	0.01
		1,088,656	0.02
	Oman		
USD 1,577,000	Oman Government International Bond 6.5% 8/3/2047	1,476,466	0.03
USD 1,136,000	OQ SAOC 5.125% 6/5/2028	1,099,813	0.02
		2,576,279	0.05
	Pakistan		
USD 2,400,000	Pakistan Government International Bond 6% 8/4/2026	1,092,000	0.02
USD 685,000	Pakistan Government International Bond 7.375% 8/4/2031	301,400	0.01
		1,393,400	0.03
	Panama		
USD 1,269,000	Aeropuerto Internacional de Tocumen 4% 11/8/2041	1,027,021	0.02
USD 626,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	492,075	0.01
USD 661,000	AES Panama Generation 4.375% 31/5/2030	579,201	0.01
USD 712,000	Banco Latinoamericano de Comercio Exterior 2.375% 14/9/2025	656,019	0.01
USD 989,000	Banco Nacional de Panama 2.5% 11/8/2030	791,781	0.02
USD 1,954,000	Carnival 4% 1/8/2028	1,661,818	0.03
USD 3,769,000	Carnival 5.75% 1/3/2027	3,089,412	0.06
USD 1,882,000	Carnival 6% 1/5/2029	1,457,985	0.02
USD 357,000	Carnival 7.625% 1/3/2026	322,086	0.01
EUR 255,000	Carnival 7.625% 1/3/2026	241,497	0.00
USD 578,000	Carnival 9.875% 1/8/2027	589,028	0.01
EUR 838,000	Carnival 10.125% 1/2/2026*	933,360	0.02
USD 679,000	Carnival 10.5% 1/2/2026	703,417	0.01
USD 1,443,000	Panama Government International Bond 2.252% 29/9/2032	1,074,101	0.02
USD 605,000	Panama Government International Bond 3.16% 23/1/2030	520,026	0.01
USD 501,000	Panama Government International Bond 3.298% 19/1/2033	407,748	0.01
USD 915,000	Panama Government International Bond 3.875% 17/3/2028	858,107	0.02
USD 1,337,000	Panama Government International Bond 4.5% 15/5/2047	1,031,793	0.02
		16,436,475	0.31
	Paraguay		
USD 397,000	Paraguay Government International Bond 5% 15/4/2026	387,342	0.01
USD 997,000	Paraguay Government International Bond 5.4% 30/3/2050*	834,955	0.02
USD 1,415,000	Paraguay Government International Bond 5.4% 30/3/2050	1,185,016	0.02
USD 945,000	Paraguay Government International Bond 5.6% 13/3/2048*	811,956	0.01
		3,219,269	0.06
	Peru		
USD 1,122,000	Kallpa Generacion 4.875% 24/5/2026	1,074,332	0.02
USD 1,144,000	Peruvian Government International Bond 2.392% 23/1/2026	1,065,688	0.02
USD 614,000	Peruvian Government International Bond 2.783% 23/1/2031	506,203	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 395,000	Peruvian Government International Bond 3% 15/1/2034	311,104	0.01
USD 1,280,000	SAN Miguel Industrias Pet / NG PET R&P Latin America 3.5% 2/8/2028	1,062,515	0.02
		4,019,842	0.08
	Philippines		
USD 580,000	Globe Telecom 4.2% 2/5/2171	537,222	0.01
USD 812,000	Philippine Government International Bond 2.95% 5/5/2045	579,565	0.01
USD 522,000	Philippine Government International Bond 3.7% 1/3/2041	422,168	0.01
		1,538,955	0.03
	Poland		
USD 305,000	Canpack / Canpack US 3.125% 1/11/2025	270,146	0.01
EUR 725,000	Republic of Poland Government International Bond 4.25% 14/2/2043	743,308	0.02
USD 690,000	Republic of Poland Government International Bond 5.75% 16/11/2032*	723,680	0.01
		1,737,134	0.04
	Portugal		
EUR 200,000	Banco Espirito Santo 2.625% 8/5/2017***	30,848	0.00
EUR 2,000,000	Banco Espirito Santo 4% 21/1/2019***	308,474	0.01
EUR 200,000	Banco Espirito Santo 4.75% 15/1/2018***	30,847	0.00
EUR 200,000	EDP - Energias de Portugal 1.7% 20/7/2080	192,424	0.00
EUR 400,000	EDP - Energias de Portugal 1.875% 2/8/2081	367,829	0.01
EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083	104,988	0.00
		1,035,410	0.02
	Romania		
EUR 400,000	RCS & RDS 2.5% 5/2/2025	399,912	0.01
EUR 1,445,000	Romanian Government International Bond 2.124% 16/7/2031*	1,105,873	0.02
EUR 974,000	Romanian Government International Bond 2.5% 8/2/2030	821,716	0.02
EUR 926,000	Romanian Government International Bond 2.875% 11/3/2029	836,745	0.02
USD 1,102,000	Romanian Government International Bond 5.25% 25/11/2027	1,069,629	0.02
USD 194,000	Romanian Government International Bond 7.625% 17/1/2053	210,490	0.00
		4,444,365	0.09
	Saudi Arabia		
USD 200,000	Saudi Arabian Oil 1.25% 24/11/2023	194,000	0.00
USD 2,134,000	Saudi Government International Bond 3.25% 17/11/2051	1,475,953	0.03
USD 614,000	Saudi Government International Bond 4.375% 16/4/2029	599,418	0.01
USD 905,000	Saudi Government International Bond 4.75% 18/1/2028	897,081	0.02
USD 1,200,000	Saudi Government International Bond 5% 18/1/2053	1,099,500	0.02
		4,265,952	0.08
	Singapore		
USD 781,000	ABJA Investment 5.95% 31/7/2024	779,169	0.01
USD 372,000	Continuum Energy Levanter 4.5% 9/2/2027	328,290	0.01
USD 668,670	Continuum Energy Levanter 4.5% 9/2/2027	590,101	0.01
USD 1,624,000	Global Prime Capital 5.95% 23/1/2025*	1,567,521	0.03
USD 131,012	JGC Ventures 0% 30/6/2025	28,756	0.00
USD 2,103,197	JGC Ventures 3% 30/6/2025	721,887	0.02
USD 1,200,000	Medco Oak Tree 7.375% 14/5/2026	1,173,000	0.02
USD 1,673,529	Modernland Overseas 3% 30/4/2027	457,263	0.01
USD 43,927	Modernland Overseas 3% 30/4/2027	10,839	0.00
USD 724,000	Theta Capital 8.125% 22/1/2025	607,112	0.01
USD 872,000	TML 4.35% 9/6/2026	802,517	0.01
		7,066,455	0.13
	South Africa		
USD 900,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	795,375	0.01
USD 1,926,000	Republic of South Africa Government International Bond 5% 12/10/2046	1,319,310	0.03
USD 615,000	Republic of South Africa Government International Bond 5.875% 20/4/2032	549,656	0.01
		2,664,341	0.05
	South Korea		
USD 373,000	POSCO 5.625% 17/1/2026	373,936	0.01
USD 404,000	POSCO 5.75% 17/1/2028	408,513	0.01
USD 200,000	POSCO 5.875% 17/1/2033	206,915	0.00
USD 850,000	Shinhan Financial 2.875% 12/11/2171	741,580	0.01
USD 235,000	Woori Bank 4.25% 4/4/2171	224,937	0.01
		1,955,881	0.04
	Spain		
EUR 200,000	Banco Bilbao Vizcaya Argentaria 5.875% 24/12/2171	210,048	0.00
EUR 3,400,000	Banco Bilbao Vizcaya Argentaria 6% 29/6/2171*	3,553,306	0.07

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,600,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2171	1,642,564	0.03
EUR 300,000	Banco de Sabadell 2% 17/1/2030	291,101	0.01
EUR 2,000,000	Banco de Sabadell 2.5% 15/4/2031	1,895,690	0.04
EUR 100,000	Banco de Sabadell 5.25% 7/2/2029	103,759	0.00
USD 200,000	Banco Santander 1.849% 25/3/2026	177,197	0.00
USD 200,000	Banco Santander 2.746% 28/5/2025	187,400	0.00
EUR 2,000,000	Banco Santander 4.375% 14/4/2171	1,855,761	0.04
USD 200,000	Banco Santander 4.379% 12/4/2028	187,750	0.00
EUR 1,800,000	Bankinter 7.375% 15/8/2028	1,906,148	0.04
EUR 1,000,000	CaixaBank 5.25% 23/6/2171	942,879	0.02
EUR 1,000,000	CaixaBank 5.875% 9/1/2172	974,673	0.02
EUR 1,200,000	CaixaBank 6.375% 19/12/2171	1,271,914	0.02
EUR 3,000,000	CaixaBank 6.75% 13/9/2171	3,157,879	0.06
EUR 100,000	Cellnex Finance 1% 15/9/2027	88,918	0.00
EUR 500,000	Cellnex Finance 1.5% 8/6/2028	444,073	0.01
EUR 700,000	Cellnex Telecom 0.75% 20/11/2031	603,158	0.01
EUR 100,000	Cellnex Telecom 1% 20/4/2027	91,259	0.00
EUR 200,000	Cellnex Telecom 1.75% 23/10/2030	165,718	0.01
EUR 328,000	Food Service Project 5.5% 21/1/2027	326,177	0.01
EUR 110,000	Grupo Antolin-Irausa 3.375% 30/4/2026	99,467	0.00
EUR 392,000	Grupo Antolin-Irausa 3.5% 30/4/2028*	308,989	0.00
EUR 500,000	International Consolidated Airlines 1.125% 18/5/2028	437,347	0.01
EUR 300,000	International Consolidated Airlines 3.75% 25/3/2029	260,955	0.01
EUR 789,000	Lorca Telecom Bondco 4% 18/9/2027	759,777	0.02
USD 200,000	Telefonica Emisiones 4.103% 8/3/2027	189,235	0.00
USD 195,000	Telefonica Emisiones 4.895% 6/3/2048	155,010	0.00
USD 240,000	Telefonica Emisiones 5.213% 8/3/2047	199,897	0.01
		22,488,049	0.44
	Sri Lanka		
USD 1,751,000	Sri Lanka Government International Bond 6.35% 28/6/2024	639,321	0.01
USD 1,026,000	Sri Lanka Government International Bond 6.85% 14/3/2024	375,795	0.01
USD 1,156,000	Sri Lanka Government International Bond 7.55% 28/3/2030	424,677	0.01
USD 1,246,000	Sri Lanka Government International Bond 7.85% 14/3/2029	457,905	0.01
		1,897,698	0.04
	Sweden		
EUR 164,000	Dometic 3% 8/5/2026	154,517	0.00
EUR 168,000	Fastighets Balder 2.873% 2/6/2081	139,299	0.00
EUR 600,000	Heimstaden Bostad 2.625% 1/5/2171	410,313	0.01
EUR 260,000	Heimstaden Bostad 3.375% 15/1/2026*	182,587	0.00
EUR 54,196	Intrum 3.125% 15/7/2024	56,193	0.00
EUR 400,000	Intrum 4.875% 15/8/2025*	399,989	0.01
EUR 200,000	Intrum 9.25% 15/3/2028*	216,059	0.01
USD 400,000	Skandinaviska Enskilda Banken 6.875% 30/12/2171*	392,267	0.01
EUR 211,000	Verisure 3.25% 15/2/2027	194,152	0.00
EUR 149,000	Verisure 7.288% 15/4/2025	158,602	0.00
EUR 344,000	Verisure 9.25% 15/10/2027	387,525	0.01
EUR 256,000	Volvo Car 2.5% 7/10/2027	242,160	0.01
		2,933,663	0.06
	Switzerland		
USD 250,000	Credit Suisse 3.625% 9/9/2024	236,343	0.01
USD 510,000	Credit Suisse 5.25% 11/2/2172	352,703	0.01
USD 4,950,000	Credit Suisse 6.25% 18/12/2171	4,088,487	0.08
USD 470,000	Credit Suisse 6.25% 18/12/2171	388,200	0.01
USD 600,000	Credit Suisse 7.5% 11/6/2171	548,377	0.01
USD 761,000	Credit Suisse 7.5% 11/6/2171	695,524	0.01
USD 2,925,000	Credit Suisse 7.5% 17/1/2172	2,563,624	0.05
GBP 975,000	Credit Suisse 7.75% 10/3/2026	1,199,347	0.02
USD 220,000	UBS 1.008% 30/7/2024	215,849	0.00
USD 200,000	UBS 1.364% 30/1/2027	176,333	0.00
USD 2,540,000	UBS 4.375% 10/8/2171	2,003,367	0.04
USD 750,000	UBS 4.875% 12/8/2171	658,042	0.01
USD 400,000	UBS 5.125% 29/7/2171*	369,782	0.01
USD 4,388,000	UBS 7% 31/7/2171*	4,383,035	0.08
USD 870,000	UBS 7% 19/2/2172	867,380	0.02
		18,746,393	0.36
	Thailand		
USD 1,702,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	1,444,628	0.03
USD 1,602,000	Kasikornbank Hong Kong 5.275% 14/4/2171*	1,521,900	0.03
USD 335,000	TMBThanachart Bank 4.9% 2/6/2171	317,413	0.01
		3,283,941	0.07
	Ukraine		
USD 705,000	Ukraine Government International Bond 7.253% 15/3/2035	123,431	0.00

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 333,000	Ukraine Government International Bond 7.75% 1/9/2029	64,212	0.00
USD 749,000	Ukraine Government International Bond 8.994% 1/2/2026	145,085	0.01
		332,728	0.01
	United Kingdom		
USD 570,000	Antofagasta 2.375% 14/10/2030	452,026	0.01
USD 75,000	Aon Global 3.875% 15/12/2025	72,230	0.00
USD 175,000	Aon Global 4.6% 14/6/2044	152,343	0.00
USD 320,213	Ardonagh Midco 2 11.5% 15/1/2027*	300,796	0.01
USD 10,000	AstraZeneca 6.45% 15/9/2037	11,231	0.00
USD 833,423	Avianca Midco 2 9% 1/12/2028	692,262	0.01
GBP 1,625,000	Aviva 6.875% 15/12/2171	1,812,778	0.03
USD 400,000	Barclays 3.65% 16/3/2025	384,265	0.01
USD 855,000	Barclays 3.932% 7/5/2025	832,259	0.02
USD 1,540,000	Barclays 4.375% 15/12/2171*	1,207,044	0.02
USD 395,000	Barclays 4.836% 9/5/2028	368,596	0.01
USD 525,000	Barclays 5.088% 20/6/2030	485,370	0.01
USD 1,039,000	Barclays 5.2% 12/5/2026	1,011,366	0.02
USD 8,200,000	Barclays 6.125% 15/12/2171	7,720,740	0.15
GBP 2,179,000	Barclays 6.375% 15/3/2171	2,469,851	0.05
GBP 1,000,000	Barclays 7.125% 15/9/2171	1,166,309	0.02
USD 1,500,000	Barclays 8% 15/9/2171	1,486,487	0.03
USD 7,725,000	Barclays 8% 15/12/2171*	7,548,869	0.15
GBP 1,150,000	Barclays 8.875% 15/12/2171	1,408,298	0.03
USD 641,000	Barclays Bank 0% 4/2/2025	846,855	0.02
USD 620,000	BAT International Finance 3.95% 15/6/2025	600,080	0.01
EUR 700,000	BCP V Modular Services Finance II 4.75% 30/11/2028	641,296	0.01
GBP 300,000	BCP V Modular Services Finance II 6.125% 30/11/2028	313,497	0.01
GBP 500,000	Bellis Acquisition 3.25% 16/2/2026	503,878	0.01
GBP 855,000	Bellis Acquisition 4.5% 16/2/2026	890,100	0.02
USD 4,075,000	BP Capital Markets 4.875% 22/12/2171	3,727,881	0.07
USD 400,000	British Telecommunications 4.875% 23/11/2081	325,478	0.01
GBP 650,000	BUPA Finance 4% 24/3/2171	554,534	0.01
GBP 455,000	Constellation Automotive Financing 4.875% 15/7/2027*	399,676	0.01
EUR 426,000	EC Finance 3% 15/10/2026	414,325	0.01
EUR 200,000	eG Global Finance 3.625% 7/2/2024*	200,038	0.00
USD 840,000	eG Global Finance 6.75% 7/2/2025	750,708	0.01
USD 777,000	eG Global Finance 8.5% 30/10/2025	689,343	0.01
USD 200,000	EnQuest 11.625% 1/11/2027*	195,442	0.01
USD 656,000	Fresnillo 4.25% 2/10/2050	508,252	0.01
GBP 378,000	Gatwick Airport Finance 4.375% 7/4/2026	422,086	0.01
GBP 100,000	Greene King Finance 5.512% 15/12/2034	92,788	0.00
GBP 100,000	Greene King Finance 5.792% 15/3/2036	93,865	0.00
USD 293,000	Harbour Energy 5.5% 15/10/2026	271,365	0.01
GBP 500,000	Heathrow Finance 4.125% 1/9/2029	514,581	0.01
GBP 100,000	Heathrow Finance 4.75% 1/3/2024	119,659	0.00
USD 400,000	HSBC 2.633% 7/11/2025	378,813	0.01
USD 513,000	HSBC 3.803% 11/3/2025	502,374	0.01
USD 335,000	HSBC 4% 9/9/2171	291,003	0.01
USD 760,000	HSBC 4.18% 9/12/2025	739,331	0.01
USD 300,000	HSBC 4.25% 14/3/2024	295,347	0.01
USD 340,000	HSBC 4.583% 19/6/2029	318,873	0.01
USD 3,925,000	HSBC 4.6% 17/6/2171*	3,172,705	0.06
USD 350,000	HSBC 5.25% 14/3/2044	314,786	0.01
USD 632,000	HSBC 6% 22/11/2171	586,180	0.01
USD 400,000	HSBC 6.375% 17/3/2171	391,128	0.01
USD 1,612,000	HSBC 6.375% 30/9/2171*	1,577,946	0.03
USD 1,178,000	HSBC 7.39% 3/11/2028	1,244,925	0.02
USD 610,000	HSBC 8.113% 3/11/2033	669,856	0.01
USD 2,540,000	HSBC Bank 5.401% 19/12/2171	1,999,234	0.04
EUR 308,000	INEOS Finance 6.625% 15/5/2028*	323,695	0.01
EUR 100,000	INEOS Quattro Finance 1 3.75% 15/7/2026	92,109	0.00
EUR 326,000	INEOS Quattro Finance 2 2.5% 15/1/2026	307,014	0.01
EUR 300,000	International Consolidated Airlines 1.5% 4/7/2027*	261,525	0.01
EUR 100,000	Jaguar Land Rover Automotive 6.875% 15/11/2026	101,172	0.00
GBP 200,000	Jerrold Finco 5.25% 15/1/2027	208,424	0.00
GBP 250,000	Just 5% 30/3/2171*	217,484	0.00
GBP 875,000	Legal & General 5.625% 24/9/2171	906,768	0.02
USD 290,000	Liquid Telecommunications Financing 5.5% 4/9/2026	205,288	0.00
USD 700,000	Lloyds Banking 3.87% 9/7/2025	681,428	0.01
USD 450,000	Lloyds Banking 4.45% 8/5/2025	438,778	0.01
USD 1,050,000	Lloyds Banking 4.582% 10/12/2025	1,009,737	0.02
USD 390,000	Lloyds Banking 4.716% 11/8/2026	380,343	0.01
USD 3,595,000	Lloyds Banking 6.75% 27/9/2171	3,478,695	0.07
USD 2,120,000	Lloyds Banking 7.5% 27/12/2171	2,083,435	0.04
USD 1,543,000	Merlin Entertainments 5.75% 15/6/2026	1,465,731	0.03
GBP 100,000	National Express 4.25% 26/2/2172	108,850	0.00

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
GBP 1,201,000	Nationwide Building Society 5.75% 20/12/2171	1,320,626	0.03
GBP 1,559,000	Nationwide Building Society 5.875% 20/12/2171*	1,798,783	0.03
USD 225,000	NatWest 2.359% 22/5/2024	223,076	0.00
USD 435,000	NatWest 3.032% 28/11/2035	335,072	0.01
USD 300,000	NatWest 4.269% 22/3/2025	294,698	0.01
GBP 900,000	NatWest 5.125% 31/12/2171	954,329	0.02
USD 700,000	NatWest 7.472% 10/11/2026	727,489	0.01
USD 600,000	Neptune Energy Bondco 6.625% 15/5/2025	584,137	0.01
USD 200,000	Neptune Energy Bondco 6.625% 15/5/2025	194,712	0.00
GBP 358,000	Ocado 3.875% 8/10/2026*	338,430	0.01
USD 244,000	Odeon Finco 12.75% 1/11/2027	227,093	0.00
GBP 218,000	Pinewood Finance 3.25% 30/9/2025	244,391	0.01
GBP 237,000	Premier Foods Finance 3.5% 15/10/2026	258,210	0.00
USD 382,000	Rolls-Royce 3.625% 14/10/2025*	356,215	0.01
USD 3,706,000	Rolls-Royce 5.75% 15/10/2027	3,562,904	0.07
USD 630,000	Santander UK 1.673% 14/6/2027	549,749	0.01
USD 200,000	Santander UK 2.469% 11/1/2028	175,131	0.00
GBP 3,672,000	Santander UK 6.75% 24/6/2171*	4,320,218	0.08
USD 325,000	Santander UK 6.833% 21/11/2026	330,334	0.01
EUR 300,000	Sherwood Financing 4.5% 15/11/2026*	279,309	0.01
GBP 200,000	Sherwood Financing 6% 15/11/2026	200,365	0.00
USD 720,000	Standard Chartered 1.822% 23/11/2025	670,196	0.01
USD 775,000	Standard Chartered 3.885% 15/3/2024	774,313	0.01
USD 4,450,000	Standard Chartered 4.3% 19/2/2172*	3,626,933	0.07
USD 600,000	Standard Chartered 6% 26/1/2172*	579,750	0.01
GBP 272,000	Stonegate Pub Financing 2019 8% 13/7/2025*	310,420	0.01
GBP 492,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	569,873	0.01
EUR 118,000	Synthomer 3.875% 1/7/2025	116,654	0.00
GBP 661,000	Thames Water Kemble Finance 4.625% 19/5/2026	717,102	0.01
GBP 219,945	Unique Pub Finance 5.659% 30/6/2027	265,911	0.01
GBP 184,000	Unique Pub Finance 6.464% 30/3/2032	223,876	0.00
USD 334,000	Vedanta Resources Finance II 8.95% 11/3/2025	226,709	0.00
USD 1,185,000	Vedanta Resources Finance II 8.95% 11/3/2025	804,342	0.02
USD 730,000	Vedanta Resources Finance II 13.875% 21/1/2024	604,022	0.01
GBP 108,000	Virgin Media Secured Finance 4.25% 15/1/2030	105,057	0.00
GBP 361,000	Virgin Media Secured Finance 5% 15/4/2027*	408,940	0.01
GBP 200,000	Virgin Media Secured Finance 5.25% 15/5/2029	210,228	0.00
GBP 400,000	Vmed O2 UK Financing I 4% 31/1/2029	398,785	0.01
USD 214,000	Vmed O2 UK Financing I 4.25% 31/1/2031	171,948	0.00
GBP 468,000	Vmed O2 UK Financing I 4.5% 15/7/2031	446,761	0.01
USD 1,080,000	Vmed O2 UK Financing I 4.75% 15/7/2031	895,428	0.02
EUR 500,000	Vodafone 2.625% 27/8/2080	476,088	0.01
EUR 100,000	Vodafone 3% 27/8/2080	85,676	0.00
USD 3,024,000	Vodafone 3.25% 4/6/2081	2,618,679	0.05
EUR 200,000	Vodafone 4.2% 3/10/2078	194,658	0.00
GBP 842,000	Vodafone 4.875% 3/10/2078	981,271	0.02
USD 6,762,000	Vodafone 7% 4/4/2079	6,638,448	0.13
		107,809,163	2.09
	United States		
USD 2,010,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	1,497,313	0.03
USD 10,110,000	280 Park Avenue 2017-280P Mortgage Trust 6.7% 15/9/2034	9,251,103	0.18
USD 640,000	7-Eleven 0.95% 10/2/2026	564,168	0.01
USD 335,000	Abbott Laboratories 4.75% 30/11/2036	331,527	0.00
USD 90,000	Abbott Laboratories 4.9% 30/11/2046	87,883	0.00
USD 412,000	AbbVie 3.6% 14/5/2025	396,397	0.01
USD 646,000	AbbVie 3.8% 15/3/2025	626,250	0.01
USD 100,000	AbbVie 4.05% 21/11/2039	83,884	0.00
USD 101,000	AbbVie 4.3% 14/5/2036	90,290	0.00
USD 527,000	AbbVie 4.4% 6/11/2042	453,951	0.01
USD 65,000	AbbVie 4.45% 14/5/2046	55,284	0.00
USD 105,000	AbbVie 4.55% 15/3/2035	97,238	0.00
USD 426,000	AbbVie 4.7% 14/5/2045	374,712	0.00
USD 500,000	AbbVie 4.875% 14/11/2048	453,143	0.01
USD 288,000	Acadia Healthcare 5.5% 1/7/2028	269,642	0.01
USD 143,550	Accredited Mortgage Loan Trust 2004-4 4.516% 25/1/2035	138,077	0.00
USD 1,046,000	ACI Worldwide 5.75% 15/8/2026	1,010,640	0.02
USD 751,000	Acrisure / Acrisure Finance 6% 1/8/2029	613,402	0.01
USD 1,798,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	1,435,146	0.03
USD 87,000	AdaptHealth 5.125% 1/3/2030	75,901	0.00
USD 183,000	AdaptHealth 6.125% 1/8/2028	171,616	0.00
USD 211,597	Adjustable Rate Mortgage Trust 2005-8 3.587% 25/11/2035	177,725	0.00
USD 110,739	Adjustable Rate Mortgage Trust 2005-8 5.177% 25/11/2035	107,345	0.00

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 34,000	ADT Security 4.125% 15/6/2023	33,822	0.00
USD 606,000	ADT Security 4.875% 15/7/2032	518,724	0.01
USD 1,511,000	Advanced Drainage Systems 5% 30/9/2027	1,404,184	0.03
USD 398,000	Advanced Drainage Systems 6.375% 15/6/2030	380,818	0.01
USD 40,000	AEP Transmission 3.15% 15/9/2049	27,818	0.00
USD 570,000	AES 1.375% 15/1/2026	503,427	0.01
USD 480,000	AES 2.45% 15/1/2031	379,859	0.01
USD 2,480,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	2,377,780	0.05
USD 58,000	Aetna 3.875% 15/8/2047	43,321	0.00
USD 239,000	Aetna 4.75% 15/3/2044	208,413	0.00
USD 395,000	Ahead DB 6.625% 1/5/2028	333,453	0.01
USD 1,070,000	AHP Health Partners 5.75% 15/7/2029	896,040	0.02
USD 5,000,000	AIG CLO 2021-3 6.568% 25/1/2035	4,822,715	0.09
USD 5,000,000	AIG CLO 2021-3 6.868% 25/1/2035	4,731,378	0.09
USD 1,043,000	Air Lease 1.875% 15/8/2026	909,895	0.02
USD 900,000	Air Lease 2.875% 15/1/2026	829,864	0.02
USD 373,000	Air Lease 3.375% 1/7/2025	351,623	0.01
USD 205,000	Air Lease 3.75% 1/6/2026	192,507	0.00
USD 62,000	Air Products and Chemicals 1.5% 15/10/2025	56,559	0.00
USD 435,000	Alabama Power 3.94% 1/9/2032	394,752	0.01
USD 1,002,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	920,247	0.02
USD 143,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	134,565	0.00
USD 1,783,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	1,600,988	0.04
USD 760,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	736,406	0.01
USD 584,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	580,251	0.01
USD 86,000	Alexandria Real Estate Equities 1.875% 1/2/2033	63,487	0.00
USD 1,107,000	Alexandria Real Estate Equities 3.95% 15/1/2028	1,039,806	0.02
USD 373,000	Alexandria Real Estate Equities 4.9% 15/12/2030	360,762	0.01
USD 451,000	Allegiant Travel 7.25% 15/8/2027	442,447	0.01
USD 3,139,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	2,773,571	0.06
USD 5,076,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	4,248,997	0.08
USD 8,138,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	7,398,504	0.14
USD 2,107,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	2,061,689	0.04
USD 3,943,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	2,944,460	0.06
USD 4,246,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	4,027,777	0.08
USD 2,136,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	1,962,258	0.04
USD 13,618,000	Ally Financial 4.7% 15/8/2171	10,715,664	0.21
USD 825,000	Ally Financial 5.75% 20/11/2025	805,905	0.02
USD 243,000	Alphabet 1.9% 15/8/2040	160,276	0.00
USD 273,000	Alphabet 2.05% 15/8/2050	162,834	0.00
USD 312,858	Alternative Loan Trust 2005-16 4.438% 25/6/2035	272,203	0.01
USD 564,801	Alternative Loan Trust 2005-61 5.137% 25/12/2035	488,836	0.01
USD 1,817,210	Alternative Loan Trust 2005-76 3.793% 25/2/2036	1,627,392	0.03
USD 1,415,480	Alternative Loan Trust 2006-36T2 6% 25/12/2036	652,994	0.01
USD 392,464	Alternative Loan Trust 2006-J7 6.066% 20/11/2046	283,878	0.01
USD 247,535	Alternative Loan Trust 2006-OA11 4.997% 25/9/2046	230,437	0.00
USD 366,971	Alternative Loan Trust 2006-OA14 3.643% 25/11/2046	306,999	0.01
USD 1,164,408	Alternative Loan Trust 2006-OA14 4.523% 25/11/2046	899,674	0.02
USD 213,028	Alternative Loan Trust 2006-OA14 4.997% 25/11/2046	189,653	0.00
USD 1,029,376	Alternative Loan Trust 2006-OA16 4.997% 25/10/2046	912,057	0.02
USD 1,248,564	Alternative Loan Trust 2006-OA2 5.011% 20/5/2046	1,039,977	0.02
USD 1,835,595	Alternative Loan Trust 2006-OA3 5.037% 25/5/2036	1,553,617	0.03
USD 1,662,963	Alternative Loan Trust 2006-OA8 4.997% 25/7/2046	1,406,903	0.03
USD 1,305,871	Alternative Loan Trust 2006-OA9 4.791% 20/7/2046	1,020,126	0.02
USD 437,718	Alternative Loan Trust 2007-25 6.5% 25/11/2037	220,630	0.00
USD 511,751	Alternative Loan Trust 2007-25 6.5% 25/11/2037	257,946	0.01
USD 1,586,215	Alternative Loan Trust 2007-9T1 6% 25/5/2037	829,797	0.02
USD 2,619,867	Alternative Loan Trust 2007-AL1 4.867% 25/6/2037	2,172,905	0.04
USD 1,954,381	Alternative Loan Trust 2007-OA3 4.897% 25/4/2047	1,969,987	0.04
USD 1,537,886	Alternative Loan Trust 2007-OA4 4.957% 25/5/2047	1,305,833	0.03
USD 153,386	Alternative Loan Trust 2007-OA7 4.977% 25/5/2047	130,093	0.00

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,018,736	Alternative Loan Trust 2007-OA8 4.977% 25/6/2047	756,863	0.01
USD 986,363	Alternative Loan Trust Resecuritization 2006-22R 6% 25/5/2036	604,170	0.01
USD 125,000	Altria 2.45% 4/2/2032	94,099	0.00
USD 355,000	Altria 3.7% 4/2/2051	223,118	0.01
USD 93,000	Altria 4.8% 14/2/2029	88,995	0.00
USD 98,000	Altria 5.95% 14/2/2049	87,054	0.00
USD 80,000	Altria 6.2% 14/2/2059	73,978	0.00
USD 300,000	Amazon.com 1% 12/5/2026	265,429	0.01
USD 210,000	Amazon.com 1.2% 3/6/2027	181,067	0.00
USD 311,000	Amazon.com 2.7% 3/6/2060	188,756	0.00
USD 239,000	Amazon.com 3.15% 22/8/2027	222,849	0.00
USD 287,000	Amazon.com 3.25% 12/5/2061	196,442	0.00
USD 287,000	Amazon.com 3.875% 22/8/2037	252,360	0.01
USD 71,000	Amazon.com 3.95% 13/4/2052	59,073	0.00
USD 239,000	Amazon.com 4.05% 22/8/2047	204,817	0.00
USD 155,000	Amazon.com 4.1% 13/4/2062	126,800	0.00
USD 343,000	AMC Networks 4.25% 15/2/2029	254,149	0.01
USD 205,000	AMC Networks 4.75% 1/8/2025	192,608	0.00
USD 5,955,000	American Airlines 11.75% 15/7/2025	6,520,213	0.13
USD 564,102	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	549,737	0.01
USD 3,285,844	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	3,124,811	0.06
USD 156,000	American Builders & Contractors Supply 3.875% 15/11/2029	129,090	0.00
USD 450,000	American Express 3.125% 20/5/2026	422,335	0.01
USD 11,811,000	American Express 3.55% 15/9/2171	10,051,938	0.19
USD 850,000	American Express 3.95% 1/8/2025	824,600	0.02
USD 60,000	American Honda Finance 2% 24/3/2028	51,759	0.00
USD 125,000	American International 4.375% 30/6/2050	104,335	0.00
USD 125,000	American International 4.8% 10/7/2045	110,495	0.00
USD 423,000	American Tower 2.1% 15/6/2030	333,638	0.01
USD 445,000	American Tower 2.7% 15/4/2031	359,041	0.01
USD 175,000	American Tower 2.9% 15/1/2030	147,611	0.00
USD 665,000	American Tower 3.375% 15/10/2026	618,437	0.01
USD 150,000	American Tower 3.55% 15/7/2027	138,527	0.00
USD 282,000	American Tower 3.95% 15/3/2029	256,725	0.01
USD 147,000	American Tower 4.05% 15/3/2032	130,357	0.00
USD 48,000	Amgen 2% 15/1/2032	36,920	0.00
USD 407,000	Amgen 3% 15/1/2052	257,609	0.01
USD 25,000	Amgen 3.375% 21/2/2050	17,321	0.00
USD 110,000	Amgen 4.2% 22/2/2052	87,645	0.00
USD 203,000	Amgen 4.4% 22/2/2062	160,981	0.00
USD 270,000	Amgen 4.875% 1/3/2053	238,022	0.01
USD 365,000	Amgen 5.15% 2/3/2028	362,956	0.01
USD 445,000	Amgen 5.25% 2/3/2033	439,283	0.01
USD 195,000	Amgen 5.65% 2/3/2053	191,432	0.00
USD 95,000	Amgen 5.75% 2/3/2063	92,574	0.00
USD 251,000	AMN Healthcare 4% 15/4/2029	212,321	0.00
USD 621,000	Amsted Industries 5.625% 1/7/2027	595,391	0.01
USD 2,040,000	AmWINS 4.875% 30/6/2029	1,735,816	0.03
USD 115,000	Analog Devices 1.7% 1/10/2028	96,734	0.00
USD 110,000	Analog Devices 2.8% 1/10/2041	79,176	0.00
USD 657,000	ANGI 3.875% 15/8/2028	494,371	0.01
USD 1,440,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.9% 1/2/2046	1,311,811	0.03
USD 100,000	Anheuser-Busch InBev Worldwide 4.439% 6/10/2048	85,568	0.00
USD 140,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	137,421	0.00
USD 40,000	Anheuser-Busch InBev Worldwide 4.95% 15/1/2042	37,134	0.00
USD 140,000	Anheuser-Busch InBev Worldwide 5.55% 23/1/2049	139,813	0.00
USD 473,000	Anheuser-Busch InBev Worldwide 5.8% 23/1/2059	483,570	0.01
USD 868,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	821,280	0.02
USD 140,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 15/1/2028	131,037	0.00
USD 272,000	Aon 3.75% 2/5/2029	248,440	0.01
USD 155,000	Aon / Aon Global 2.05% 23/8/2031	121,135	0.00
USD 345,000	Aon / Aon Global 2.6% 2/12/2031	280,452	0.01
USD 255,000	Aon / Aon Global 5.35% 28/2/2033	254,024	0.01
USD 823,000	Apache 4.25% 15/1/2030	729,024	0.01
USD 142,000	Apache 5.35% 1/7/2049	112,952	0.00
USD 795,000	APi DE 4.125% 15/7/2029	684,379	0.01
USD 363,000	APi DE 4.75% 15/10/2029	324,476	0.01
USD 378,000	Apple 2.2% 11/9/2029	324,667	0.01
USD 172,000	Apple 2.65% 11/5/2050	114,293	0.00
USD 426,000	Apple 2.65% 8/2/2051	281,204	0.01
USD 172,000	Apple 2.7% 5/8/2051	114,033	0.00
USD 479,000	Apple 3.45% 9/2/2045	385,948	0.01
USD 111,000	Apple 3.85% 4/8/2046	93,099	0.00
USD 350,000	Apple 3.95% 8/8/2052	296,187	0.01
USD 311,000	Apple 4.5% 23/2/2036	302,347	0.01
USD 522,000	Applied Materials 3.3% 1/4/2027	493,037	0.01
USD 1,333,000	APX 5.75% 15/7/2029	1,118,887	0.02

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 727,000	APX 6.75% 15/2/2027	698,861	0.01
USD 891,000	Aramark Services 5% 1/4/2025	865,171	0.02
USD 595,000	Aramark Services 5% 1/2/2028	549,173	0.01
USD 1,443,000	Aramark Services 6.375% 1/5/2025	1,436,723	0.03
USD 307,000	Arches Buyer 4.25% 1/6/2028	251,447	0.01
USD 4,353,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	4,107,556	0.08
USD 788,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	764,134	0.02
USD 938,000	Arconic 6% 15/5/2025	921,705	0.02
USD 1,406,000	Arconic 6.125% 15/2/2028	1,325,393	0.03
USD 1,418,000	Arcosa 4.375% 15/4/2029	1,240,115	0.02
EUR 296,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	257,414	0.01
USD 5,848,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	4,708,313	0.09
USD 2,123,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	2,047,060	0.04
EUR 224,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	206,175	0.00
EUR 100,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	92,063	0.00
GBP 220,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	209,016	0.01
USD 2,500,000	Ares XXXVR CLO 6.192% 15/7/2030	2,457,106	0.05
USD 1,000,000	Ares XXXVR CLO 6.692% 15/7/2030	982,424	0.02
USD 320,000	Aretec Escrow Issuer 7.5% 1/4/2029	281,580	0.01
USD 659,000	Arko 5.125% 15/11/2029	518,037	0.01
USD 442,000	Asbury Automotive 4.5% 1/3/2028	396,677	0.01
USD 430,000	Asbury Automotive 4.75% 1/3/2030	370,457	0.01
USD 461,000	Asbury Automotive 5% 15/2/2032	392,695	0.01
USD 3,422,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	2,963,572	0.06
USD 1,734,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	2,118,319	0.04
USD 3,082,000	Ashford Hospitality Trust 2018-ASHF 6.688% 15/4/2035	2,892,524	0.06
USD 102,000	Ashland 3.375% 1/9/2031	81,446	0.00
USD 324,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	265,178	0.01
USD 565,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	455,258	0.01
USD 251,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	227,701	0.00
USD 72,000	Astrazeneca Finance 2.25% 28/5/2031	59,668	0.00
USD 680,000	AT&T 3.5% 1/6/2041	508,206	0.01
USD 109,000	AT&T 3.55% 15/9/2055	73,194	0.00
USD 300,000	AT&T 3.65% 1/6/2051	212,301	0.00
USD 125,000	AT&T 3.65% 15/9/2059	83,653	0.00
USD 264,000	AT&T 3.8% 1/12/2057	183,635	0.00
USD 600,000	AT&T 4.35% 1/3/2029	568,004	0.01
USD 561,000	AT&T 4.5% 15/5/2035	503,233	0.01
USD 100,000	AT&T 4.65% 1/6/2044	84,562	0.00
USD 739,000	AthenaHealth 6.5% 15/2/2030	585,463	0.01
USD 381,000	ATI 4.875% 1/10/2029	341,667	0.01
USD 1,525,000	ATI 5.125% 1/10/2031	1,345,213	0.03
USD 435,000	ATI 5.875% 1/12/2027	414,770	0.01
USD 255,000	Atmos Energy 0.625% 9/3/2023	254,758	0.01
USD 150,000	Atmos Energy 2.85% 15/2/2052	97,066	0.00
USD 5,660,000	Atrium Hotel Portfolio Trust 2017-ATRM 6.788% 15/12/2036	5,204,436	0.10
USD 589,000	Autodesk 2.4% 15/12/2031	469,415	0.01
USD 190,000	AvalonBay Communities 5% 15/2/2033	188,234	0.00
USD 976,000	Avantor Funding 3.875% 1/11/2029	844,586	0.02
USD 2,089,000	Avantor Funding 4.625% 15/7/2028	1,924,073	0.04
USD 574,000	Aviation Capital 1.95% 20/9/2026	493,066	0.01
USD 438,000	Avient 7.125% 1/8/2030	439,123	0.01
USD 593,000	Axalta Coating Systems 3.375% 15/2/2029	493,133	0.01
USD 1,438,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	1,327,925	0.03
USD 263,000	Baltimore Gas and Electric 3.2% 15/9/2049	184,997	0.00
USD 1,620,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.088% 15/11/2032	1,464,381	0.03
USD 1,980,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.588% 15/11/2032	1,809,521	0.03
USD 6,519,926	BAMLL Commercial Mortgage Trust 2018-DSNY 6.288% 15/9/2034	6,331,915	0.12
USD 539,841	Banc of America Funding 2007-7 Trust 4.612% 25/9/2037	418,965	0.01
USD 588,694	Banc of America Mortgage 2007-4 Trust 6.25% 28/12/2037	475,454	0.01
USD 809,000	Bank of America 0.981% 25/9/2025	750,944	0.02
USD 1,064,000	Bank of America 1.319% 19/6/2026	965,272	0.02
USD 171,000	Bank of America 1.658% 11/3/2027	152,025	0.00

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,735,000	Bank of America 1.843% 4/2/2025	1,672,804	0.03
USD 200,000	Bank of America 1.922% 24/10/2031	154,340	0.00
USD 622,000	Bank of America 2.651% 11/3/2032	503,408	0.01
USD 491,000	Bank of America 2.687% 22/4/2032	397,339	0.01
USD 5,000	Bank of America 2.831% 24/10/2051	3,155	0.00
USD 225,000	Bank of America 2.884% 22/10/2030	189,781	0.00
USD 140,000	Bank of America 2.972% 4/2/2033	113,986	0.00
USD 1,503,000	Bank of America 3.419% 20/12/2028	1,364,226	0.03
USD 600,000	Bank of America 3.974% 7/2/2030	547,553	0.01
USD 292,000	Bank of America 4.083% 20/3/2051	233,495	0.01
USD 235,000	Bank of America 4.271% 23/7/2029	220,336	0.00
USD 2,743,000	Bank of America 4.375% 27/4/2171	2,382,738	0.05
USD 187,000	Bank of America 4.443% 20/1/2048	160,086	0.00
USD 168,000	Bank of America 4.75% 21/4/2045	150,557	0.00
USD 1,400,000	Bank of America 4.948% 22/7/2028	1,367,792	0.03
USD 321,000	Bank of America 5% 21/1/2044	301,373	0.01
USD 1,489,000	Bank of America 6.204% 10/11/2028	1,528,795	0.03
USD 8,391,000	Bank of New York Mellon 3.7% 20/3/2171	7,674,462	0.15
USD 300,000	Bank of New York Mellon/The 5.224% 21/11/2025	298,946	0.01
USD 400,000	BAT Capital 3.462% 6/9/2029	342,429	0.01
USD 320,000	BAT Capital 3.557% 15/8/2027	291,144	0.01
USD 156,000	BAT Capital 4.39% 15/8/2037	120,229	0.00
USD 300,000	BAT Capital 4.54% 15/8/2047	214,635	0.00
USD 210,000	BAT Capital 4.758% 6/9/2049	155,661	0.00
USD 72,000	Baxalta 5.25% 23/6/2045	68,420	0.00
USD 480,000	Baxter International 2.539% 1/2/2032	370,164	0.01
USD 570,000	Bayer US Finance II 4.25% 15/12/2025	551,089	0.01
USD 825,000	Bayer US Finance II 4.375% 15/12/2028	775,759	0.01
USD 743,327	Bayview Commercial Asset Trust 2005-2 5.082% 25/8/2035	689,805	0.01
USD 627,873	Bayview Commercial Asset Trust 2005-3 5.097% 25/11/2035	575,593	0.01
USD 448,917	Bayview Commercial Asset Trust 2006-3 4.992% 25/10/2036	422,308	0.01
USD 577,383	Bayview Commercial Asset Trust 2007-1 4.947% 25/3/2037	524,489	0.01
USD 3,254,823	Bayview Commercial Asset Trust 2007-2 4.887% 25/7/2037	2,916,213	0.06
USD 864,767	Bayview Commercial Asset Trust 2007-3 4.907% 25/7/2037	778,665	0.02
USD 4,837,565	Bayview Commercial Asset Trust 2007-4 5.067% 25/9/2037	4,455,633	0.09
USD 6,022,590	Bayview Financial Revolving Asset Trust 2005-A 5.635% 28/2/2040	5,284,458	0.10
USD 1,070,000	BBCMS 2017-DELC Mortgage Trust 7.213% 15/8/2036	1,059,307	0.02
USD 710,000	BBCMS 2017-DELC Mortgage Trust 8.213% 15/8/2036	695,134	0.01
USD 980,000	BBCMS 2018-CHRS Mortgage Trust 4.267% 5/8/2038	644,549	0.01
USD 35,000,000	BBCMS Trust 2015-SRCH 0.195% 10/8/2035	300,384	0.01
USD 48,337,674	BBCMS Trust 2015-SRCH 0.907% 10/8/2035	1,478,166	0.03
USD 668,000	BB-UBS Trust 2012-SHOW 4.026% 5/11/2036	596,420	0.01
USD 815,000	BCPE Empire 7.625% 1/5/2027	747,023	0.01
USD 1,940,000	BDS 2022-FL12 6.7% 19/8/2038	1,926,939	0.04
USD 405,000	Beacon Roofing Supply 4.125% 15/5/2029	346,897	0.01
USD 666,391	Bear Stearns ALT-A Trust 2006-2 5.057% 25/4/2036	853,349	0.02
USD 637,232	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	426,958	0.01
USD 1,075,613	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	710,854	0.01
USD 700,130	Bear Stearns Asset Backed I Trust 2006-HE7 4.957% 25/9/2036	671,797	0.01
USD 639,340	Bear Stearns Asset Backed I Trust 2007-FS1 4.957% 25/5/2035	629,719	0.01
USD 409,749	Bear Stearns Asset Backed I Trust 2007-HE2 4.646% 25/3/2037	377,275	0.01
USD 811,068	Bear Stearns Asset Backed I Trust 2007-HE3 4.521% 25/4/2037	1,140,550	0.02
USD 336,432	Bear Stearns Asset Backed Trust 2004-HE3 4.789% 25/4/2034	321,908	0.01
USD 913,422	Bear Stearns Mortgage Funding Trust 2007-AR3 4.757% 25/3/2037	773,699	0.01
USD 596,000	Becton Dickinson 3.7% 6/6/2027	561,803	0.01
USD 39,000	Becton Dickinson 3.734% 15/12/2024	37,905	0.00
EUR 200,000	Belden 3.875% 15/3/2028	199,379	0.00
USD 200,000	Berkshire Hathaway Energy 4.6% 1/5/2053	173,213	0.00
USD 45,000	Berkshire Hathaway Finance 3.85% 15/3/2052	35,951	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 670,000	Berry Global 1.57% 15/1/2026	596,957	0.01
USD 6,021,000	Big River Steel / BRS Finance 6.625% 31/1/2029	5,872,769	0.12
USD 315,000	Blackstone Finance 5.9% 3/11/2027	319,499	0.01
USD 931,000	Blackstone Finance 6.2% 22/4/2033	951,154	0.02
USD 278,000	Blackstone Private Credit Fund 3.25% 15/3/2027	239,486	0.00
USD 742,000	Blackstone Private Credit Fund 7.05% 29/9/2025	744,589	0.02
USD 5,605,000	Block 3.5% 1/6/2031	4,535,482	0.09
USD 401,000	Block Communications 4.875% 1/3/2028	351,328	0.01
USD 205,000	Boeing 3.625% 1/3/2048	139,240	0.00
USD 150,000	Boeing 3.65% 1/3/2047	103,144	0.00
USD 575,000	Boeing 3.75% 1/2/2050	405,148	0.01
USD 1,593,000	Boeing 5.15% 1/5/2030	1,538,799	0.03
USD 2,978,000	Boeing 5.805% 1/5/2050	2,812,878	0.05
USD 1,459,000	Boeing 5.93% 1/5/2060	1,361,328	0.03
USD 353,000	Booking 0.75% 1/5/2025	513,249	0.01
USD 635,000	Booking 2.75% 15/3/2023	634,435	0.01
USD 843,000	Booz Allen Hamilton 3.875% 1/9/2028	748,340	0.01
USD 800,000	Booz Allen Hamilton 4% 1/7/2029	701,022	0.01
USD 79,000	Boston Properties 2.45% 1/10/2033	57,445	0.00
USD 215,000	Boston Properties 2.9% 15/3/2030	176,429	0.00
EUR 1,330,000	Boxer Parent 6.5% 2/10/2025	1,414,020	0.03
USD 1,050,000	Boxer Parent 7.125% 2/10/2025	1,040,506	0.02
USD 4,552,000	Boxer Parent 9.125% 1/3/2026	4,424,075	0.09
USD 296,000	Boyd Gaming 4.75% 1/12/2027	277,784	0.01
USD 641,000	Boyd Gaming 4.75% 15/6/2031	564,477	0.01
USD 1,087,000	Boyne USA 4.75% 15/5/2029	968,187	0.02
USD 45,000	BP Capital Markets America 1.749% 10/8/2030	35,906	0.00
USD 835,000	BP Capital Markets America 3.06% 17/6/2041	613,575	0.01
USD 170,000	BP Capital Markets America 3.543% 6/4/2027	160,396	0.00
USD 450,000	BP Capital Markets America 3.588% 14/4/2027	425,442	0.01
USD 154,000	BP Capital Markets America 3.633% 6/4/2030	140,830	0.00
USD 141,000	Brink's 5.5% 15/7/2025	137,289	0.00
USD 635,000	Bristol-Myers Squibb 2.9% 26/7/2024	615,570	0.01
USD 21,000	Bristol-Myers Squibb 2.95% 15/3/2032	18,061	0.00
USD 17,000	Bristol-Myers Squibb 3.4% 26/7/2029	15,564	0.00
USD 225,000	Bristol-Myers Squibb 3.7% 15/3/2052	175,776	0.00
USD 115,000	Bristol-Myers Squibb 3.9% 15/3/2062	89,256	0.00
USD 47,000	Broadcom 2.45% 15/2/2031	37,029	0.00
USD 638,000	Broadcom 3.137% 15/11/2035	467,479	0.01
USD 1,224,000	Broadcom 3.187% 15/11/2036	878,768	0.02
USD 2,321,000	Broadcom 3.419% 15/4/2033	1,867,046	0.03
USD 1,093,000	Broadcom 3.469% 15/4/2034	861,349	0.02
USD 250,000	Broadcom 4.15% 15/4/2032	219,322	0.00
USD 863,000	Broadcom 4.3% 15/11/2032	761,633	0.02
USD 805,000	Broadcom 4.926% 15/5/2037	695,696	0.01
USD 70,000	Broadcom / Broadcom Cayman Finance 3.875% 15/1/2027	65,955	0.00
USD 646,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco 4.5% 1/4/2027	551,448	0.01
USD 130,000	Buckeye Partners 5.6% 15/10/2044	96,944	0.00
USD 535,000	Buckeye Partners 5.85% 15/11/2043	399,051	0.01
USD 175,000	Burlington Northern Santa Fe 2.875% 15/6/2052	116,041	0.00
USD 55,000	Burlington Northern Santa Fe 3.55% 15/2/2050	41,911	0.00
USD 100,000	Burlington Northern Santa Fe 4.45% 15/3/2043	88,648	0.00
USD 515,000	Burlington Northern Santa Fe 4.9% 1/4/2044	482,150	0.01
USD 900,000	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	812,513	0.02
USD 500,000	BWAY 2013-1515 Mortgage Trust 3.717% 10/3/2033	430,519	0.01
USD 1,591,000	BWX Technologies 4.125% 30/6/2028	1,426,319	0.03
USD 2,270,000	BXP Trust 2017-CC 3.552% 13/8/2037	1,801,198	0.03
USD 2,975,000	BXP Trust 2017-CC 3.552% 13/8/2037	2,262,711	0.04
USD 333,000	Cable One 0% 15/3/2026	263,898	0.00
USD 1,286,000	Cable One 1.125% 15/3/2028	957,459	0.02
USD 1,308,000	Cable One 4% 15/11/2030*	1,022,711	0.02
USD 930,000	Cablevision Lightpath 3.875% 15/9/2027	758,749	0.02
USD 1,014,000	Cablevision Lightpath 5.625% 15/9/2028	756,677	0.01
USD 3,548,000	Caesars Entertainment 4.625% 15/10/2029	3,037,762	0.06
USD 3,637,000	Caesars Entertainment 6.25% 1/7/2025	3,612,626	0.07
USD 4,113,000	Caesars Entertainment 7% 15/2/2030	4,152,588	0.08
USD 2,635,000	Caesars Entertainment 8.125% 1/7/2027*	2,657,459	0.05
USD 988,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	987,407	0.02
USD 476,000	Callon Petroleum 6.375% 1/7/2026	452,964	0.01
USD 3,290,000	Callon Petroleum 7.5% 15/6/2030	3,022,819	0.06
USD 2,449,000	Callon Petroleum 8% 1/8/2028	2,390,040	0.05
USD 2,000	Calpine 4.625% 1/2/2029	1,691	0.00

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 328,000	Calpine 5% 1/2/2031	270,962	0.01
USD 2,248,000	Calpine 5.125% 15/3/2028	1,997,637	0.04
USD 125,000	Camden Property Trust 3.15% 1/7/2029	110,807	0.00
USD 829,000	Camelot Return Merger Sub 8.75% 1/8/2028	788,466	0.02
USD 350,000	Cameron LNG 3.302% 15/1/2035	289,983	0.01
USD 282,000	Cano Health 6.25% 1/10/2028	171,242	0.00
USD 190,000	Capital One Financial 2.618% 2/11/2032	146,745	0.00
USD 705,000	Capital One Financial 2.636% 3/3/2026	662,494	0.01
USD 840,000	Capital One Financial 3.3% 30/10/2024	809,882	0.02
USD 115,000	Capital One Financial 3.8% 31/1/2028	106,557	0.00
USD 6,550,000	Capital One Financial 3.95% 1/9/2171	5,515,527	0.11
USD 305,000	Capital One Financial 5.817% 1/2/2034	294,753	0.01
USD 426,000	Carlisle 2.2% 1/3/2032	321,926	0.01
USD 63,000	Carnival 5.75% 1/3/2027	51,640	0.00
USD 5,739,000	Carnival Bermuda 10.375% 1/5/2028	6,137,170	0.12
USD 910,000	Carpenter Technology 7.625% 15/3/2030	908,583	0.02
USD 2,643,337	Carrington Mortgage Loan Trust Series 2006-FRE1 4.867% 25/4/2036	2,334,084	0.05
USD 1,633,682	Carrington Mortgage Loan Trust Series 2007-FRE1 4.877% 25/2/2037	1,522,756	0.03
USD 442,000	Catalent Pharma Solutions 3.125% 15/2/2029	382,737	0.01
USD 1,092,000	Catalent Pharma Solutions 3.5% 1/4/2030	945,887	0.02
USD 1,182,000	Catalent Pharma Solutions 5% 15/7/2027	1,138,592	0.02
USD 479,000	CCM Merger 6.375% 1/5/2026	459,542	0.01
USD 2,367,000	CCO / CCO Capital 4.25% 1/2/2031	1,908,062	0.04
USD 2,718,000	CCO / CCO Capital 4.25% 15/1/2034	2,034,105	0.04
USD 335,000	CCO / CCO Capital 4.5% 15/8/2030	276,019	0.01
USD 674,000	CCO / CCO Capital 4.5% 1/5/2032	534,971	0.01
USD 1,762,000	CCO / CCO Capital 4.75% 1/3/2030	1,486,529	0.03
USD 2,221,000	CCO / CCO Capital 4.75% 1/2/2032	1,803,785	0.04
USD 702,000	CCO / CCO Capital 5% 1/2/2028	635,099	0.01
USD 880,000	CCO / CCO Capital 5.125% 1/5/2027	815,848	0.02
USD 385,000	CCO / CCO Capital 5.375% 1/6/2029	343,610	0.01
USD 2,940,000	CCO / CCO Capital 6.375% 1/9/2029	2,747,062	0.05
USD 1,160,000	CCO / CCO Capital 7.375% 1/3/2031	1,128,751	0.02
USD 641,000	CD&R Smokey Buyer 6.75% 15/7/2025	560,875	0.01
USD 1,950,000	CDI Escrow Issuer 5.75% 1/4/2030	1,808,440	0.04
USD 1,139,000	CDW / CDW Finance 3.25% 15/2/2029	958,995	0.02
USD 285,000	CDW / CDW Finance 3.276% 1/12/2028	245,829	0.01
USD 132,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.375% 15/4/2027	125,639	0.00
USD 1,697,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	1,677,862	0.03
USD 154,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	149,565	0.00
USD 752,000	Celanese US 6.165% 15/7/2027	745,755	0.01
USD 1,008,000	Centene 2.45% 15/7/2028	845,631	0.02
USD 3,600,000	Centene 2.5% 1/3/2031	2,802,775	0.05
USD 860,000	Centene 2.625% 1/8/2031	671,755	0.01
USD 3,646,000	Centene 3% 15/10/2030	2,972,821	0.06
USD 96,000	Centennial Resource Production 6.875% 1/4/2027	92,623	0.00
USD 140,000	CenterPoint Energy Houston Electric 3% 1/3/2032	120,097	0.00
USD 980,000	Central Garden & Pet 4.125% 15/10/2030	821,838	0.02
USD 1,646,000	Central Garden & Pet 5.125% 1/2/2028	1,532,337	0.03
USD 2,388,000	Central Parent / CDK Global 7.25% 15/6/2029	2,333,635	0.05
USD 830,000	CFCRE Commercial Mortgage Trust 2016-C4 4.838% 10/5/2058	752,660	0.01
USD 14,449,744	CFCRE Commercial Mortgage Trust 2016-C6 1.092% 10/11/2049	438,051	0.01
USD 287,000	Charles Schwab 4% 1/6/2171	261,603	0.01
USD 2,082,000	Chart Industries 7.5% 1/1/2030	2,111,414	0.04
USD 352,000	Chart Industries 9.5% 1/1/2031	366,612	0.01
USD 190,000	Charter Communications Operating / Charter Communications Operating Capital 2.8% 1/4/2031	148,386	0.00
USD 115,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	67,089	0.00
USD 269,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/4/2033	228,704	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 145,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	105,425	0.00
USD 410,000	Charter Communications Operating / Charter Communications Operating Capital 5.125% 1/7/2049	313,794	0.01
USD 1,070,000	Charter Communications Operating / Charter Communications Operating Capital 5.25% 1/4/2053	829,625	0.02
USD 1,340,000	Charter Communications Operating / Charter Communications Operating Capital 5.5% 1/4/2063	1,034,341	0.02
USD 835,000	Charter Communications Operating / Charter Communications Operating Capital 6.384% 23/10/2035	801,350	0.02
USD 835,000	Charter Communications Operating / Charter Communications Operating Capital 6.484% 23/10/2045	752,816	0.01
USD 330,000	Chemours 5.75% 15/11/2028	290,784	0.01
USD 355,000	Cheniere Corpus Christi 5.125% 30/6/2027	349,703	0.01
USD 600,000	Cheniere Corpus Christi 5.875% 31/3/2025	602,156	0.01
USD 3,299,000	Cheniere Energy Partners 3.25% 31/1/2032	2,640,965	0.05
USD 2,404,000	Cheniere Energy Partners 4% 1/3/2031	2,071,141	0.04
USD 2,380,000	Cheniere Energy Partners 4.5% 1/10/2029	2,149,995	0.04
USD 140,000	Chesapeake Energy 5.875% 1/2/2029	130,968	0.00
USD 944,000	Chesapeake Energy 6.75% 15/4/2029	914,505	0.02
USD 335,132	CHL Mortgage Pass-Through Trust 2005-9 5.217% 25/5/2035	260,740	0.01
USD 3,612,000	Chobani / Chobani Finance 4.625% 15/11/2028	3,154,720	0.06
USD 5,370,000	Chobani / Chobani Finance 7.5% 15/4/2025	5,239,455	0.10
USD 877,000	CHS/Community Health Systems 4.75% 15/2/2031	680,651	0.02
USD 1,906,000	CHS/Community Health Systems 5.25% 15/5/2030	1,530,328	0.03
USD 1,145,000	CHS/Community Health Systems 5.625% 15/3/2027	1,007,600	0.02
USD 2,561,000	CHS/Community Health Systems 6% 15/1/2029	2,222,452	0.04
USD 977,000	Churchill Downs 4.75% 15/1/2028	890,178	0.02
USD 1,584,000	Churchill Downs 5.5% 1/4/2027	1,506,329	0.03
USD 1,050,000	CITGO Petroleum 6.375% 15/6/2026	1,015,029	0.02
USD 969,000	CITGO Petroleum 7% 15/6/2025	955,531	0.02
USD 325,000	Citigroup 2.561% 1/5/2032	260,407	0.01
USD 143,000	Citigroup 2.572% 3/6/2031	116,978	0.00
USD 503,000	Citigroup 2.666% 29/1/2031	417,266	0.01
USD 407,000	Citigroup 2.976% 5/11/2030	344,804	0.01
USD 383,000	Citigroup 3.2% 21/10/2026	356,001	0.01
USD 163,000	Citigroup 3.352% 24/4/2025	158,628	0.00
USD 172,000	Citigroup 3.52% 27/10/2028	157,229	0.00
USD 745,000	Citigroup 3.785% 17/3/2033	644,535	0.01
USD 150,000	Citigroup 3.887% 10/1/2028	140,827	0.00
USD 1,116,000	Citigroup 4.45% 29/9/2027	1,064,748	0.02
USD 315,000	Citigroup 6.27% 17/11/2033	328,787	0.01
USD 1,139,000	Citigroup Commercial Mortgage Trust 2014-GC19 5.088% 11/3/2047	1,112,968	0.02
USD 720,000	Citigroup Commercial Mortgage Trust 2016-C1 4.942% 10/5/2049	659,543	0.01
USD 1,044,000	Citigroup Commercial Mortgage Trust 2016-GC37 2.788% 10/4/2049	792,147	0.02
USD 660,000	Citigroup Commercial Mortgage Trust 2016-GC37 4.915% 10/4/2049	606,594	0.01
USD 333,000	Civitas Resources 5% 15/10/2026	308,120	0.01
USD 3,924,000	Clarivate Science 3.875% 1/7/2028	3,387,558	0.06
USD 3,041,000	Clarivate Science 4.875% 1/7/2029	2,615,442	0.05
USD 383,000	Clean Harbors 4.875% 15/7/2027	361,359	0.01
USD 415,000	Clean Harbors 6.375% 1/2/2031	412,442	0.01
USD 4,768,000	Clear Channel Outdoor 5.125% 15/8/2027	4,237,868	0.08
USD 2,808,000	Clear Channel Outdoor 7.5% 1/6/2029*	2,270,100	0.04
USD 3,656,000	Clear Channel Outdoor 7.75% 15/4/2028*	3,054,040	0.06
USD 1,592,000	Clearway Energy Operating 4.75% 15/3/2028	1,462,154	0.03
USD 9,858,000	Cloud Software 6.5% 31/3/2029	8,577,471	0.17
USD 3,197,000	Clydesdale Acquisition 6.625% 15/4/2029	3,054,329	0.06
USD 1,593,000	Clydesdale Acquisition 8.75% 15/4/2030	1,421,729	0.03
USD 2,685,000	CMG Media 8.875% 15/12/2027	1,800,634	0.04
USD 110,000	CMS Energy 4.875% 1/3/2044	98,337	0.00
USD 851,000	CNX Midstream Partners 4.75% 15/4/2030	698,777	0.01
USD 725,000	CNX Resources 7.375% 15/1/2031	692,375	0.01
USD 2,145,000	Colgate Energy Partners III 5.875% 1/7/2029	1,925,824	0.04
USD 462,000	Colgate Energy Partners III 7.75% 15/2/2026	457,881	0.01
USD 169,000	Comcast 1.95% 15/1/2031	135,020	0.00
USD 85,000	Comcast 2.35% 15/1/2027	76,931	0.00

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 355,000	Comcast 2.65% 1/2/2030	304,915	0.01
USD 710,000	Comcast 2.8% 15/1/2051	448,663	0.01
USD 736,000	Comcast 2.887% 1/11/2051	470,650	0.01
USD 510,000	Comcast 3.15% 1/3/2026	481,644	0.01
USD 1,105,000	Comcast 3.75% 1/4/2040	907,002	0.02
USD 320,000	Comcast 3.999% 1/11/2049	254,469	0.01
USD 120,000	Comcast 4.15% 15/10/2028	114,520	0.00
USD 156,000	Comcast 5.5% 15/11/2032	159,937	0.00
USD 209,000	COMM 2014-CCRE15 Mortgage Trust 4.672% 10/2/2047	200,824	0.00
USD 12,675,000	COMM 2014-UBS5 Mortgage Trust 0.738% 10/9/2047	141,168	0.00
USD 2,380,000	COMM 2015-CCRE23 Mortgage Trust 4.183% 10/5/2048	2,224,917	0.04
USD 3,976,461	COMM 2015-CCRE25 Mortgage Trust 0.799% 10/8/2048	64,177	0.00
USD 2,900,000	COMM 2015-LC19 Mortgage Trust 3.183% 10/2/2048	2,766,914	0.05
USD 2,417,400	COMM 2015-LC19 Mortgage Trust 4.215% 10/2/2048	2,234,023	0.04
USD 800,000	COMM 2016-667M Mortgage Trust 3.179% 10/10/2036	626,880	0.01
USD 180,000	Commercial Metals 4.375% 15/3/2032	155,512	0.00
USD 92,000	CommonSpirit Health 2.782% 1/10/2030	76,761	0.00
USD 230,000	CommonSpirit Health 3.347% 1/10/2029	199,680	0.00
USD 369,000	CommonSpirit Health 3.91% 1/10/2050	278,393	0.01
USD 200,000	Commonwealth Edison 2.55% 15/6/2026	184,410	0.00
USD 1,782,000	CommScope 4.75% 1/9/2029	1,463,219	0.03
USD 1,756,000	CommScope 6% 1/3/2026	1,694,206	0.03
USD 1,116,000	CommScope 7.125% 1/7/2028*	867,473	0.02
USD 652,000	CommScope 8.25% 1/3/2027	554,914	0.01
USD 1,689,000	CommScope Technologies 6% 15/6/2025	1,623,104	0.03
USD 594,000	Compass Diversified 5.25% 15/4/2029	519,520	0.01
USD 2,558,000	Comstock Resources 5.875% 15/1/2030	2,201,591	0.04
USD 1,821,000	Comstock Resources 6.75% 1/3/2029	1,678,716	0.03
USD 3,489,000	Condor Merger Sub 7.375% 15/2/2030	2,775,054	0.05
USD 6,119,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	5,699,237	0.11
USD 175,000	ConocoPhillips 3.8% 15/3/2052	137,702	0.00
USD 1,707,296	Conseco Finance 6.63% 1/6/2030	1,594,201	0.03
USD 526,439	Conseco Finance 7.03% 15/7/2028	493,317	0.01
USD 259,000	Consensus Cloud Solutions 6% 15/10/2026	240,963	0.01
USD 235,000	Consensus Cloud Solutions 6.5% 15/10/2028	204,813	0.00
USD 2,280,000	Consolidated Communications 6.5% 1/10/2028	1,784,100	0.03
USD 710,000	Constellation Energy Generation 5.8% 1/3/2033	712,360	0.01
USD 173,000	Consumers Energy 2.5% 1/5/2060	96,304	0.00
USD 230,000	Consumers Energy 3.25% 15/8/2046	165,005	0.00
USD 240,000	Consumers Energy 3.6% 15/8/2032	214,753	0.00
USD 170,000	Consumers Energy 4.625% 15/5/2033	165,177	0.00
USD 1,986,000	CoreLogic 4.5% 1/5/2028	1,509,161	0.03
USD 75,000	Coterra Energy 3.9% 15/5/2027	70,097	0.00
EUR 479,000	Coty 3.875% 15/4/2026	483,960	0.01
USD 68,000	Coty /HFC Prestige Products /HFC Prestige International US 4.75% 15/1/2029	61,339	0.00
USD 636,000	Covanta 4.875% 1/12/2029	537,954	0.01
USD 331,000	Covanta 5% 1/9/2030	277,229	0.01
USD 5,155,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	4,519,346	0.09
USD 372,765	Credit-Based Asset Servicing and Securitization 4.384% 25/7/2037	251,609	0.01
USD 2,745,000	Crescent Energy Finance 7.25% 1/5/2026	2,563,473	0.05
USD 997,000	Crescent Energy Finance 9.25% 15/2/2028	968,999	0.02
USD 222,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	205,601	0.00
USD 813,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	742,810	0.01
USD 368,000	Crestwood Midstream Partners / Crestwood Midstream Finance 7.375% 1/2/2031	355,586	0.01
USD 1,277,000	Crocs 4.125% 15/8/2031	1,042,038	0.02
USD 47,000	Crocs 4.25% 15/3/2029	40,349	0.00
USD 153,000	Crowdstrike 3% 15/2/2029	128,535	0.00
USD 419,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	402,347	0.01
USD 335,000	Crown Castle 1.35% 15/7/2025	304,182	0.01
USD 163,000	Crown Castle 2.25% 15/1/2031	130,025	0.00
USD 345,000	Crown Castle 2.5% 15/7/2031	277,180	0.01
USD 316,000	Crown Castle 2.9% 1/4/2041	214,009	0.00
USD 311,000	Crown Castle 3.8% 15/2/2028	288,700	0.01
USD 225,000	Crown Castle 4.3% 15/2/2029	211,067	0.00
USD 774,000	Crown Cork & Seal 7.375% 15/12/2026	796,036	0.02
USD 168,000	CrownRock / CrownRock Finance 5% 1/5/2029	150,936	0.00
USD 3,435,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	3,317,840	0.06
USD 3,335,000	CSC 4.125% 1/12/2030	2,385,798	0.05

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 2,431,000	CSC 4.5% 15/11/2031	1,730,120	0.04
USD 704,000	CSC 5.25% 1/6/2024	685,449	0.01
USD 600,000	CSC 5.5% 15/4/2027	523,335	0.01
USD 40,239	CSMC Series 2008-2R 6% 25/7/2037	33,608	0.00
USD 698,573	CSMC Series 2011-4R 5.62% 27/9/2037	586,515	0.01
USD 190,000	CSX 3.25% 1/6/2027	176,852	0.00
USD 110,000	CSX 4.1% 15/11/2032	101,070	0.00
USD 244,000	CSX 4.3% 1/3/2048	205,853	0.00
USD 1,289,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	1,208,714	0.02
USD 215,000	CVS Health 1.3% 21/8/2027	180,775	0.00
USD 221,000	CVS Health 4.3% 25/3/2028	210,873	0.00
USD 487,000	CVS Health 4.78% 25/3/2038	439,167	0.01
USD 570,000	CVS Health 5% 20/2/2026	566,311	0.01
USD 93,000	CVS Health 5.05% 25/3/2048	82,842	0.00
USD 378,000	CVS Health 5.125% 20/7/2045	339,361	0.01
USD 37,972	CWABS Asset-Backed Certificates Trust 2006-5 5.197% 25/8/2036	37,961	0.00
USD 305,000	Daimler Trucks Finance North America 2% 14/12/2026	269,347	0.01
USD 1,775,000	Darling Ingredients 6% 15/6/2030	1,715,383	0.03
USD 1,982,865	DBGS 2018-BIOD Mortgage Trust 6.588% 15/5/2035	1,928,496	0.04
USD 4,533,667	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	4,041,937	0.08
USD 940,000	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	831,313	0.02
USD 542,000	DCP Midstream Operating 3.25% 15/2/2032	449,543	0.01
USD 950,000	DCP Midstream Operating 5.85% 21/5/2043	943,060	0.02
USD 433,000	DCP Midstream Operating 6.45% 3/11/2036	438,018	0.00
USD 329,000	DCP Midstream Operating 6.75% 15/9/2037	343,733	0.01
USD 805,000	Dealer Tire / DT Issuer 8% 1/2/2028*	730,690	0.01
USD 320,000	Dell International / EMC 5.75% 1/2/2033	307,414	0.01
USD 366,000	Dell International / EMC 6.02% 15/6/2026	369,733	0.01
USD 478,236	Delta Air Lines / SkyMiles IP 4.75% 20/10/2028	452,211	0.01
USD 2,616,560	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4/DE 4.997% 25/8/2047	2,066,674	0.04
USD 834,000	Deutsche Bank 4.875% 1/12/2032	732,966	0.01
USD 300,000	Devon Energy 4.5% 15/1/2030	278,506	0.01
USD 152,000	Devon Energy 4.75% 15/5/2042	125,624	0.00
USD 520,000	Devon Energy 5.25% 15/10/2027	513,172	0.01
USD 177,000	Diamondback Energy 3.125% 24/3/2031	147,843	0.00
USD 175,000	Diamondback Energy 3.25% 1/12/2026	162,222	0.00
USD 340,000	Diamondback Energy 3.5% 1/12/2029	299,657	0.01
USD 1,219,000	Diamondback Energy 4.25% 15/3/2052	908,066	0.02
USD 2,001,000	Diamondback Energy 6.25% 15/3/2033	2,031,399	0.04
USD 2,234,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	2,002,739	0.04
USD 375,000	Discover Bank 4.682% 9/8/2028	359,599	0.01
USD 8,052,000	Discover Financial Services 5.5% 30/4/2171	6,940,703	0.13
USD 325,000	Discover Financial Services 6.7% 29/11/2032	334,494	0.01
USD 191,000	Discovery Communications 3.95% 15/6/2025	182,414	0.00
USD 1,998,000	DISH DBS 5.125% 1/6/2029	1,196,822	0.02
USD 4,491,000	DISH DBS 5.25% 1/12/2026	3,749,637	0.07
USD 1,433,000	DISH DBS 5.75% 1/12/2028	1,143,104	0.02
USD 2,236,000	DISH Network 11.75% 15/11/2027	2,267,024	0.05
USD 530,000	Dominion Energy 1.45% 15/4/2026	469,775	0.01
USD 350,000	Dominion Energy 3.375% 1/4/2030	305,691	0.01
USD 3,995,000	Dominion Energy 4.35% 15/4/2171	3,487,016	0.07
USD 993,000	DT Midstream 4.125% 15/6/2029	852,630	0.02
USD 631,000	DT Midstream 4.375% 15/6/2031	529,128	0.01
USD 110,000	Duke Energy 2.45% 1/6/2030	90,049	0.00
USD 200,000	Duke Energy 2.65% 1/9/2026	182,592	0.00
USD 6,950,000	Duke Energy 3.25% 15/1/2082	5,520,057	0.11
USD 350,000	Duke Energy 5% 8/12/2025	347,837	0.01
USD 485,000	Duke Energy Carolinas 2.85% 15/3/2032	405,525	0.01
USD 287,000	Duke Energy Carolinas 3.2% 15/8/2049	200,574	0.00
USD 225,000	Duke Energy Carolinas 3.7% 1/12/2047	171,408	0.00
USD 250,000	Duke Energy Carolinas 3.95% 15/3/2048	201,559	0.00
USD 125,000	Duke Energy Carolinas 6.05% 15/4/2038	132,260	0.00
USD 975,000	Duke Energy Florida 2.5% 1/12/2029	827,422	0.02
USD 125,000	Duke Energy Florida 3.85% 15/11/2042	100,348	0.00
USD 90,000	Duke Energy Florida 6.4% 15/6/2038	99,373	0.00
USD 1,100,000	Duke Energy Progress 3.45% 15/3/2029	1,001,310	0.02
USD 1,801,000	Dun & Bradstreet 5% 15/12/2029	1,493,397	0.03
USD 191,000	DuPont de Nemours 5.319% 15/11/2038	184,447	0.00

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 72,000	DuPont de Nemours 5.419% 15/11/2048	68,797	0.00
USD 911,000	Dycom Industries 4.5% 15/4/2029	791,955	0.02
USD 1,110,000	Earthstone Energy 8% 15/4/2027	1,064,041	0.02
USD 85,000	Eastman Chemical 4.8% 1/9/2042	73,487	0.00
USD 535,000	Eastman Chemical 5.75% 8/3/2033	531,885	0.01
USD 306,000	Ecolab 2.7% 15/12/2051	192,396	0.00
USD 13,050,000	Edison International 5.375% 15/9/2171	11,843,655	0.23
USD 660,000	Edison International 6.95% 15/11/2029	691,837	0.01
USD 395,000	El Paso Natural Gas 3.5% 15/2/2032	328,961	0.01
USD 6,903,000	Element Solutions 3.875% 1/9/2028	5,961,914	0.12
USD 29,000	Elevance Health 2.375% 15/1/2025	27,453	0.00
USD 105,000	Elevance Health 3.125% 15/5/2050	72,007	0.00
USD 148,000	Elevance Health 3.7% 15/9/2049	111,107	0.00
USD 105,000	Elevance Health 4.65% 15/1/2043	93,632	0.00
USD 520,000	Elevance Health 5.5% 15/10/2032	526,185	0.01
USD 55,000	Elevance Health 6.1% 15/10/2052	58,290	0.00
USD 320,000	Embecta 6.75% 15/2/2030	288,919	0.01
USD 1,038,000	Enact 6.5% 15/8/2025	1,018,367	0.02
USD 100,000	Enbridge Energy Partners 5.5% 15/9/2040	93,622	0.00
USD 54,000	Encompass Health 4.5% 1/2/2028	49,485	0.00
USD 889,000	Encompass Health 4.625% 1/4/2031	756,715	0.02
USD 1,588,000	Encompass Health 4.75% 1/2/2030	1,408,544	0.03
GBP 369,000	Encore Capital 4.25% 1/6/2028	357,745	0.01
EUR 248,000	Encore Capital 4.875% 15/10/2025	246,540	0.01
GBP 100,000	Encore Capital 5.375% 15/2/2026	110,022	0.00
USD 1,025,000	Energy Transfer 3.75% 15/5/2030	907,687	0.02
USD 130,000	Energy Transfer 4% 1/10/2027	121,027	0.00
USD 120,000	Energy Transfer 4.9% 1/2/2024	119,140	0.00
USD 1,400,000	Energy Transfer 5% 15/5/2050	1,139,716	0.02
USD 672,000	Energy Transfer 5.15% 15/3/2045	561,884	0.01
USD 130,000	Energy Transfer 5.25% 15/4/2029	126,494	0.00
USD 753,000	Energy Transfer 5.55% 15/2/2028	750,221	0.01
USD 805,000	Energy Transfer 5.75% 15/2/2033	791,146	0.02
USD 1,280,000	Energy Transfer 5.875% 15/1/2024	1,281,923	0.03
USD 105,000	Energy Transfer 5.95% 1/10/2043	97,054	0.00
USD 155,000	Energy Transfer 6% 15/6/2048	141,591	0.00
USD 115,000	Energy Transfer 6.125% 15/12/2045	106,970	0.00
USD 825,000	Energy Transfer 6.25% 15/4/2049	778,840	0.02
USD 2,033,000	EnLink Midstream 5.625% 15/1/2028	1,938,476	0.04
USD 531,000	EnLink Midstream 6.5% 1/9/2030	524,434	0.01
USD 196,000	EnLink Midstream Partners 4.15% 1/6/2025	188,558	0.00
USD 108,000	EnLink Midstream Partners 4.85% 15/7/2026	102,501	0.00
USD 515,000	EnLink Midstream Partners 5.45% 1/6/2047	404,950	0.01
USD 873,000	EnLink Midstream Partners 5.6% 1/4/2044	713,311	0.01
USD 392,000	EnPro Industries 5.75% 15/10/2026	374,501	0.01
USD 595,000	Entegris 3.625% 1/5/2029	488,957	0.01
USD 573,000	Entegris 4.375% 15/4/2028	506,770	0.01
USD 7,627,000	Entegris Escrow 4.75% 15/4/2029	6,921,468	0.13
USD 612,000	Entegris Escrow 5.95% 15/6/2030	570,101	0.01
USD 50,000	Enterprise Products Operating 3.125% 31/7/2029	44,018	0.00
USD 190,000	Enterprise Products Operating 3.3% 15/2/2053	127,718	0.00
USD 300,000	Enterprise Products Operating 4.45% 15/2/2043	254,790	0.01
USD 675,000	Enterprise Products Operating 4.8% 1/2/2049	587,034	0.01
USD 105,000	Enterprise Products Operating 4.85% 15/8/2042	93,566	0.00
USD 15,000	Enterprise Products Operating 4.85% 15/3/2044	13,237	0.00
USD 150,000	Enterprise Products Operating 6.45% 1/9/2040	158,228	0.00
USD 326,000	EQM Midstream Partners 4.125% 1/12/2026	289,810	0.01
USD 65,000	EQM Midstream Partners 4.5% 15/1/2029	54,304	0.00
USD 982,000	EQM Midstream Partners 4.75% 15/1/2031	797,350	0.02
USD 378,000	EQM Midstream Partners 6% 1/7/2025	365,200	0.00
USD 2,154,000	EQM Midstream Partners 6.5% 1/7/2027	2,033,519	0.04
USD 330,000	EQM Midstream Partners 7.5% 1/6/2030	315,149	0.01
USD 120,000	EQT 5.7% 1/4/2028	118,120	0.00
USD 520,000	Equinix 2.5% 15/5/2031	413,607	0.01
USD 244,000	Equinix 2.9% 18/11/2026	222,424	0.00
USD 273,000	Equinix 2.95% 15/9/2051	169,202	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 62,000	Equinix 3% 15/7/2050	39,182	0.00
USD 134,000	Equinix 3.2% 18/11/2029	116,608	0.00
USD 225,000	Eversource Energy 4.6% 1/7/2027	219,433	0.01
USD 300,000	Exelon 3.95% 15/6/2025	290,325	0.01
USD 125,000	Exelon 4.05% 15/4/2030	114,363	0.00
USD 75,000	Exelon 4.7% 15/4/2050	64,771	0.00
USD 15,000	Exelon 5.1% 15/6/2045	13,757	0.00
USD 88,000	Expedia 6.25% 1/5/2025	88,539	0.00
USD 1,725,000	Fair Isaac 4% 15/6/2028	1,557,374	0.03
USD 479,000	FedEx 3.1% 5/8/2029	422,091	0.01
USD 316,000	FedEx 4.55% 1/4/2046	260,008	0.01
USD 1,162,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	997,461	0.02
USD 260,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	215,490	0.00
USD 390,000	Fifth Third Bancorp 6.361% 27/10/2028	402,052	0.01
USD 1,340,140	First Franklin Mortgage Loan Trust 2005-FF10 5.317% 25/11/2035	1,243,383	0.02
USD 1,054,384	First Franklin Mortgage Loan Trust 2006-FF13 4.857% 25/10/2036	714,864	0.01
USD 618,329	First Franklin Mortgage Loan Trust 2006-FF13 4.937% 25/10/2036	422,046	0.01
USD 666,302	First Franklin Mortgage Loan Trust 2006-FF17 4.767% 25/12/2036	609,447	0.01
USD 4,064,730	First Franklin Mortgage Loan Trust Series 2007-FF2 4.757% 25/3/2037	2,213,937	0.04
USD 1,298,000	First-Citizens Bank & Trust 6% 1/4/2036	1,227,627	0.02
USD 545,000	FirstEnergy 2.65% 1/3/2030	452,214	0.01
USD 120,000	FirstEnergy 4.15% 15/7/2027	112,079	0.00
USD 43,000	FirstEnergy 5.1% 15/7/2047	38,016	0.00
USD 450,000	FirstEnergy Transmission 4.35% 15/1/2025	436,627	0.01
USD 392,000	FirstEnergy Transmission 4.55% 1/4/2049	323,856	0.01
USD 1,383,000	FirstEnergy Transmission 5.45% 15/7/2044	1,293,613	0.03
USD 47,000	Fiserv 2.65% 1/6/2030	39,081	0.00
USD 168,000	Fiserv 4.4% 1/7/2049	134,777	0.00
USD 97,000	Florida Power & Light 2.875% 4/12/2051	63,899	0.00
USD 250,000	Florida Power & Light 3.7% 1/12/2047	195,210	0.00
USD 180,000	Florida Power & Light 4.125% 1/2/2042	152,431	0.00
USD 641,000	Ford Motor 0% 15/3/2026	622,645	0.01
USD 2,892,000	Ford Motor 3.25% 12/2/2032	2,193,582	0.04
USD 124,000	Ford Motor 4.346% 8/12/2026	118,682	0.00
USD 680,000	Ford Motor 6.1% 19/8/2032	638,154	0.01
USD 266,000	Ford Motor Credit 3.375% 13/11/2025	245,193	0.00
USD 600,000	Ford Motor Credit 3.625% 17/6/2031	476,542	0.01
USD 200,000	Ford Motor Credit 3.81% 9/1/2024	195,724	0.00
USD 250,000	Ford Motor Credit 3.815% 2/11/2027	219,043	0.00
USD 354,000	Ford Motor Credit 4.271% 9/1/2027	320,972	0.01
USD 2,181,000	Ford Motor Credit 4.389% 8/1/2026	2,045,146	0.04
GBP 633,000	Ford Motor Credit 4.535% 6/3/2025	739,661	0.01
USD 200,000	Ford Motor Credit 4.687% 9/6/2025	191,591	0.00
EUR 725,000	Ford Motor Credit 4.867% 3/8/2027	753,071	0.01
USD 462,000	Ford Motor Credit 5.113% 3/5/2029	421,902	0.01
USD 1,113,000	Ford Motor Credit 5.125% 16/6/2025	1,077,546	0.02
USD 1,481,000	Ford Motor Credit 7.35% 6/3/2030	1,503,601	0.03
USD 1,351,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	1,213,637	0.02
USD 459,000	Fortress Transportation and Infrastructure Investors 6.5% 1/10/2025	449,776	0.01
USD 132,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	135,716	0.00
USD 238,000	Foundation Building Materials 6% 1/3/2029	188,610	0.00
USD 5,276,610	Freddie Mac Multifamily Structured Pass Through Certificates 1.344% 25/3/2026	185,823	0.00
USD 900,000	FREMF 2018-K732 Mortgage Trust 4.051% 25/5/2025	860,117	0.02
USD 755,000	FREMF 2018-K80 Mortgage Trust 4.232% 25/8/2050	713,260	0.01
USD 2,205,000	Frontier Communications 5% 1/5/2028	1,953,652	0.04
USD 593,000	Frontier Communications 5.875% 15/10/2027	552,971	0.01
USD 230,000	Frontier Communications 6% 15/1/2030	183,775	0.00
USD 4,523,000	Frontier Communications 8.75% 15/5/2030	4,583,608	0.09
USD 851,000	Garden Spinco 8.625% 20/7/2030	899,936	0.02
USD 687,000	Gartner 3.625% 15/6/2029	595,423	0.01
USD 808,000	Gartner 4.5% 1/7/2028	741,062	0.02
USD 549,000	Gates Global / Gates 6.25% 15/1/2026	536,955	0.01
USD 413,000	GCI 4.75% 15/10/2028	354,530	0.01
USD 515,000	GE HealthCare Technologies 5.55% 15/11/2024	513,990	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 195,000	GE HealthCare Technologies 5.857% 15/3/2030	198,650	0.00
USD 185,000	General Electric 8.099% 15/6/2023	185,441	0.00
USD 28,000	General Mills 3% 1/2/2051	19,469	0.00
USD 504,000	General Motors 4% 1/4/2025	488,752	0.01
USD 240,000	General Motors 5.2% 1/4/2045	198,617	0.00
USD 518,000	General Motors 5.4% 1/4/2048	429,968	0.01
USD 311,000	General Motors 5.6% 15/10/2032	294,742	0.00
USD 494,000	General Motors 5.95% 1/4/2049	439,980	0.01
USD 553,000	General Motors 6.25% 2/10/2043	519,374	0.01
USD 675,000	General Motors Financial 4.35% 9/4/2025	655,397	0.01
USD 3,495,000	General Motors Financial 5.7% 30/3/2171	3,175,663	0.06
USD 185,000	General Motors Financial 6% 9/1/2028	185,882	0.00
USD 344,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	330,038	0.01
USD 344,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	328,547	0.00
USD 588,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	590,529	0.01
USD 685,000	Georgia Power 4.7% 15/5/2032	649,391	0.01
USD 133,000	Georgia-Pacific 1.75% 30/9/2025	121,385	0.00
USD 91,000	Gilead Sciences 2.8% 1/10/2050	58,462	0.00
USD 392,000	Gilead Sciences 4.5% 1/2/2045	343,654	0.01
USD 230,000	Gilead Sciences 4.75% 1/3/2046	206,709	0.00
USD 1,151,000	Global Net Lease / Global Net Lease Operating Partnership 3.75% 15/12/2027	935,259	0.02
USD 805,000	Global Payments 1.2% 1/3/2026	703,277	0.01
USD 1,148,000	Global Payments 3.2% 15/8/2029	975,312	0.02
USD 50,000	Global Payments 4.15% 15/8/2049	35,916	0.00
USD 1,745,000	Global Payments 5.4% 15/8/2032	1,662,831	0.03
USD 793,000	Global Payments 5.95% 15/8/2052	728,837	0.01
USD 799,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	633,538	0.01
USD 185,000	GLP Capital / GLP Financing II 4% 15/1/2030	161,860	0.00
USD 979,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	930,667	0.02
USD 670,000	Goldman Sachs 0.673% 8/3/2024	667,988	0.01
USD 790,000	Goldman Sachs 1.431% 9/3/2027	695,702	0.01
USD 818,000	Goldman Sachs 1.992% 27/1/2032	626,726	0.01
USD 134,000	Goldman Sachs 2.383% 21/7/2032	104,773	0.00
USD 717,000	Goldman Sachs 2.615% 22/4/2032	573,612	0.01
USD 570,000	Goldman Sachs 3.102% 24/2/2033	467,796	0.01
USD 3,489,000	Goldman Sachs 3.65% 10/2/2172	2,931,796	0.06
USD 511,000	Goldman Sachs 4.223% 1/5/2029	477,313	0.01
USD 1,055,000	Goldman Sachs 4.482% 23/8/2028	1,010,068	0.02
USD 43,000	Goldman Sachs 5.15% 22/5/2045	39,592	0.00
USD 700,000	Goldman Sachs 5.7% 1/11/2024	704,077	0.01
USD 210,000	Goldman Sachs 6.75% 1/10/2037	222,961	0.00
USD 556,000	Goodyear Tire & Rubber 5.625% 30/4/2033	472,791	0.01
USD 487,000	Goodyear Tire & Rubber 9.5% 31/5/2025	502,343	0.01
USD 385,000	GrafTech Finance 4.625% 15/12/2028	314,148	0.01
USD 374,000	Graphic Packaging International 3.5% 15/3/2028	328,480	0.01
USD 76,000	Graphic Packaging International 4.75% 15/7/2027	71,512	0.00
USD 1,029,925	Greenpoint Manufactured Housing 8.14% 20/3/2030	766,646	0.01
USD 240,438	GreenPoint Mortgage Funding Trust 2006-AR1 4.787% 25/2/2036	207,288	0.00
USD 262,521	GreenPoint Mortgage Funding Trust 2006-AR2 4.793% 25/3/2036	251,537	0.00
USD 500,000	GS Mortgage II Series 2005-ROCK 5.862% 3/5/2032	446,610	0.01
USD 355,000	GS Mortgage Trust 2015-GC32 4.411% 10/7/2048	323,320	0.01
USD 331,807	GSAA Home Equity Trust 2005-14 5.317% 25/12/2035	142,234	0.00
USD 1,165,876	GSAA Home Equity Trust 2006-5 4.977% 25/3/2036	376,394	0.01
USD 2,156,229	GSAMP Trust 2006-FM3 4.757% 25/11/2036	1,033,928	0.02
USD 902,819	GSMPS Mortgage Loan Trust 2005-RP3 3.704% 25/9/2035	825,151	0.02
USD 685,000	GTCR AP Finance 8% 15/5/2027	658,178	0.01
USD 154,500	Gulfport Energy 8% 17/5/2026	151,410	0.00
USD 720,000	GYP III 4.625% 1/5/2029	619,759	0.01
USD 116,000	H&E Equipment Services 3.875% 15/12/2028	99,882	0.00
USD 100,000	Halliburton 2.92% 1/3/2030	86,178	0.00
USD 131,000	Halliburton 3.8% 15/11/2025	126,656	0.00
USD 150,000	Halliburton 5% 15/11/2045	131,768	0.00

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,089,000	Hanesbrands 9% 15/2/2031	1,101,199	0.02
USD 35,000	Hartford Financial Services 2.9% 15/9/2051	22,475	0.00
USD 159,000	Harvest Midstream I 7.5% 1/9/2028	154,125	0.00
USD 1,323,000	HAT I / HAT II 3.375% 15/6/2026	1,142,444	0.02
USD 67,000	HCA 3.5% 1/9/2030	57,352	0.00
USD 244,000	HCA 3.5% 15/7/2051	157,425	0.00
USD 584,000	HCA 4.625% 15/3/2052	454,254	0.01
USD 273,000	HCA 5% 15/3/2024	271,499	0.01
USD 456,000	HCA 5.25% 15/6/2049	391,695	0.01
USD 809,000	HCA 5.375% 1/9/2026	795,958	0.02
USD 311,000	HCA 5.5% 15/6/2047	277,542	0.01
USD 1,731,000	HealthEquity 4.5% 1/10/2029	1,509,321	0.03
USD 30,000	Healthpeak Properties 2.875% 15/1/2031	25,193	0.00
USD 163,000	Healthpeak Properties 3.5% 15/7/2029	144,852	0.00
USD 205,000	Healthpeak Properties Interim 5.25% 15/12/2032	200,734	0.00
USD 300,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	243,109	0.01
USD 501,000	Herc 5.5% 15/7/2027	473,395	0.01
USD 490,000	Hertz 4.625% 1/12/2026	438,992	0.01
USD 400,000	Hertz 5% 1/12/2029	330,430	0.01
USD 835,000	Hess 4.3% 1/4/2027	798,343	0.02
USD 365,000	Hess 5.6% 15/2/2041	339,122	0.01
USD 175,000	Hess 5.8% 1/4/2047	164,175	0.00
USD 245,000	Hess Midstream Operations 4.25% 15/2/2030	207,232	0.00
USD 182,000	Hewlett Packard Enterprise 4.45% 2/10/2023	180,844	0.00
USD 380,000	HF Sinclair 2.625% 1/10/2023	373,122	0.01
USD 769,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	696,607	0.01
USD 65,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	59,057	0.00
USD 63,000	Hilcorp Energy I / Hilcorp Finance 6% 1/2/2031	56,936	0.00
USD 408,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	379,477	0.01
USD 28,000	Hilcorp Energy I / Hilcorp Finance 6.25% 15/4/2032	25,426	0.00
USD 574,000	Hilton Domestic Operating 3.75% 1/5/2029	497,982	0.01
USD 1,216,000	Hilton Domestic Operating 4% 1/5/2031	1,028,914	0.02
USD 256,000	Hilton Domestic Operating 5.375% 1/5/2025	253,287	0.01
USD 326,000	Hilton Domestic Operating 5.75% 1/5/2028	316,705	0.01
USD 196,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	186,836	0.00
USD 99,000	Home Depot 3.35% 15/4/2050	72,677	0.00
USD 168,000	Home Depot 4.2% 1/4/2043	146,216	0.00
USD 100,000	Home Depot 4.25% 1/4/2046	85,751	0.00
USD 287,000	Home Depot 4.5% 6/12/2048	256,238	0.01
USD 559,000	Home Point Capital 5% 1/2/2026	391,490	0.01
USD 395,000	Howard Hughes 4.125% 1/2/2029	329,665	0.01
USD 837,000	Howard Hughes 4.375% 1/2/2031	680,288	0.01
USD 462,000	Howard Hughes 5.375% 1/8/2028	416,265	0.01
USD 21,000	Howmet Aerospace 5.125% 1/10/2024	20,864	0.00
USD 646,000	HP 1.45% 17/6/2026	566,842	0.01
USD 805,000	HP 2.2% 17/6/2025	750,745	0.01
USD 250,000	HP 3% 17/6/2027	226,799	0.00
USD 3,138,000	HUB International 7% 1/5/2026	3,086,177	0.06
USD 20,000	Humana 2.15% 3/2/2032	15,385	0.00
USD 250,000	Huntington National Bank/The 4.552% 17/5/2028	241,193	0.01
USD 900,000	Hyundai Capital America 0.8% 8/1/2024	863,404	0.02
USD 300,000	Hyundai Capital America 0.875% 14/6/2024	282,422	0.01
USD 245,000	Hyundai Capital America 1% 17/9/2024	227,989	0.00
USD 1,339,000	Hyundai Capital America 1.8% 15/10/2025	1,212,692	0.02
USD 1,448,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	1,251,543	0.02
USD 1,371,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	1,279,637	0.03
USD 708,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	688,694	0.01
USD 1,988,000	II-VI 5% 15/12/2029	1,740,315	0.03
USD 7,671,000	ILFC E-Capital Trust I 6.288% 21/12/2065	5,273,812	0.10
USD 5,107,000	ILFC E-Capital Trust II 6.538% 21/12/2065	3,536,597	0.07
USD 1,729,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	1,549,361	0.03
USD 2,562,000	Imola Merger 4.75% 15/5/2029	2,167,087	0.04
USD 1,249,973	Impac CMB Trust Series 2005-6 5.117% 25/10/2035	1,073,848	0.02
USD 669,221	IndyMac INDX Mortgage Loan Trust 2007-FLX5 4.797% 25/8/2037	586,498	0.01
USD 222,000	Ingevity 3.875% 1/11/2028	190,275	0.00
USD 498,000	Installed Building Products 5.75% 1/2/2028	463,912	0.01
USD 57,000	Intel 2.8% 12/8/2041	38,556	0.00
USD 340,000	Intel 5.2% 10/2/2033	332,193	0.01
USD 190,000	Intel 5.625% 10/2/2043	183,863	0.00
USD 410,000	Intel 5.7% 10/2/2053	396,875	0.01
USD 290,000	Intel 5.9% 10/2/2063	283,215	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 100,000	Intercontinental Exchange 1.85% 15/9/2032	75,203	0.00
USD 101,000	Intercontinental Exchange 3.1% 15/9/2027	93,454	0.00
USD 72,000	Intercontinental Exchange 4.25% 21/9/2048	61,619	0.00
USD 175,000	Intercontinental Exchange 4.6% 15/3/2033	166,914	0.00
USD 55,000	Intercontinental Exchange 5.2% 15/6/2062	54,202	0.00
USD 100,000	International Business Machines 2.85% 15/5/2040	71,177	0.00
USD 100,000	International Business Machines 4.15% 15/5/2039	84,406	0.00
USD 115,000	Interpublic 3.375% 1/3/2041	83,240	0.00
USD 96,000	Interpublic 4.75% 30/3/2030	91,270	0.00
USD 1,502,736	Invitation Homes 2018-SFR4 Trust 5.701% 17/1/2038	1,501,832	0.03
USD 973,000	IQVIA 5% 15/10/2026	932,669	0.02
USD 114,000	Iron Mountain 5% 15/7/2028	103,352	0.00
USD 1,097,000	Iron Mountain 5.25% 15/7/2030	955,769	0.02
USD 882,000	Iron Mountain 5.625% 15/7/2032	757,920	0.02
USD 800,000	Iron Mountain Information Management Services 5% 15/7/2032	660,720	0.01
USD 1,447,000	ITT 6.5% 1/8/2029	1,188,689	0.02
USD 787,000	JBS USA LUX / JBS USA Food / JBS USA Finance 3.75% 1/12/2031	632,836	0.01
USD 1,398,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	1,187,370	0.02
USD 338,000	JELD-WEN 6.25% 15/5/2025	329,375	0.01
USD 205,000	John Deere Capital 3.9% 7/6/2032	189,989	0.00
USD 720,000	Johns Hopkins University 4.705% 1/7/2032	717,358	0.01
USD 96,000	Johnson & Johnson 2.9% 15/1/2028	89,013	0.00
USD 20,000	Johnson & Johnson 3.55% 1/3/2036	17,560	0.00
USD 765,000	JP Morgan Mortgage Acquisition Trust 2006-CH1 5.417% 25/7/2036	664,183	0.01
USD 1,517,313	JPMBB Commercial Mortgage Trust 2014-C22 0.798% 15/9/2047	12,476	0.00
USD 632,000	JPMBB Commercial Mortgage Trust 2015-C33 4.12% 15/12/2048	532,575	0.01
USD 10,120,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	225,870	0.00
USD 29,999,000	JPMDB Commercial Mortgage Trust 2017-C5 0.265% 15/3/2050	374,199	0.01
USD 182,000	JPMorgan Chase 1.045% 19/11/2026	161,215	0.00
USD 1,273,000	JPMorgan Chase 2.182% 1/6/2028	1,113,081	0.02
USD 70,000	JPMorgan Chase 2.545% 8/11/2032	55,715	0.00
USD 120,000	JPMorgan Chase 3.157% 22/4/2042	87,406	0.00
USD 450,000	JPMorgan Chase 3.375% 1/5/2023	448,690	0.01
USD 919,000	JPMorgan Chase 3.782% 1/2/2028	862,834	0.02
USD 1,259,000	JPMorgan Chase 3.882% 24/7/2038	1,042,393	0.02
USD 646,000	JPMorgan Chase 4.005% 23/4/2029	600,361	0.01
USD 710,000	JPMorgan Chase 4.851% 25/7/2028	692,037	0.01
USD 95,000	JPMorgan Chase 4.912% 25/7/2033	90,454	0.00
USD 180,000	JPMorgan Chase 4.95% 1/6/2045	164,894	0.00
USD 182,000	JPMorgan Chase 5.4% 6/1/2042	179,730	0.00
USD 125,000	JPMorgan Chase 5.6% 15/7/2041	126,459	0.00
USD 128,000	JPMorgan Chase 5.625% 16/8/2043	126,623	0.00
USD 1,798,000	JPMorgan Chase 5.717% 14/9/2033	1,774,237	0.03
USD 7,284,000	JPMorgan Chase 5.864% 15/5/2077	6,248,944	0.12
USD 884,000	K Hovnanian Enterprises 7.75% 15/2/2026	861,573	0.02
USD 1,346,000	Kaiser Aluminum 4.5% 1/6/2031	1,045,099	0.02
USD 1,064,000	Kaiser Aluminum 4.625% 1/3/2028	914,652	0.02
USD 113,000	Kaiser Foundation Hospitals 2.81% 1/6/2041	82,417	0.00
USD 257,000	KB Home 7.25% 15/7/2030	252,062	0.01
USD 327,000	Ken Garff Automotive 4.875% 15/9/2028	281,842	0.01
USD 155,000	Keurig Dr Pepper 4.5% 15/4/2052	128,280	0.00
USD 250,000	KeyBank NA/Cleveland OH 4.15% 8/8/2025	243,761	0.01
USD 340,000	Kimco Realty 4.6% 1/2/2033	311,945	0.01
USD 100,000	Kinder Morgan 3.6% 15/2/2051	66,972	0.00
USD 282,000	Kinder Morgan 4.8% 1/2/2033	260,016	0.01
USD 833,000	Kinder Morgan 5.45% 1/8/2052	739,185	0.01
USD 175,000	Kinder Morgan 5.55% 1/6/2045	158,479	0.00
USD 405,000	Kinder Morgan Energy Partners 5% 1/3/2043	342,229	0.01
USD 250,000	Kinder Morgan Energy Partners 5.4% 1/9/2044	223,193	0.00
USD 155,000	Kinder Morgan Energy Partners 6.375% 1/3/2041	153,959	0.00
USD 554,000	Kinetik 5.875% 15/6/2030	509,661	0.01
USD 354,000	KLA 3.3% 1/3/2050	254,014	0.01
USD 646,000	KLA 4.1% 15/3/2029	613,952	0.01
USD 50,000	KLA 4.65% 15/7/2032	48,497	0.00

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,009,000	Kobe US Midco 2 9.25% 1/11/2026	756,750	0.02
USD 383,000	Kontoor Brands 4.125% 15/11/2029	325,002	0.01
USD 2,208,000	Korn Ferry 4.625% 15/12/2027	2,045,800	0.04
USD 418,000	Kraft Heinz Foods 4.375% 1/6/2046	337,789	0.01
USD 721,000	Kraft Heinz Foods 4.875% 1/10/2049	630,314	0.02
EUR 361,000	Kronos International 3.75% 15/9/2025	348,240	0.01
USD 984,000	LABL 5.875% 1/11/2028	855,241	0.02
USD 468,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	398,411	0.01
USD 205,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	166,340	0.00
USD 133,000	Lam Research 2.875% 15/6/2050	87,744	0.00
USD 405,000	Lam Research 3.75% 15/3/2026	389,860	0.01
USD 23,000	Lam Research 4.875% 15/3/2049	21,524	0.00
USD 1,110,000	Lamb Weston 4.125% 31/1/2030	981,262	0.02
USD 541,000	Lamb Weston 4.375% 31/1/2032	475,344	0.01
USD 195,000	Lamb Weston 4.875% 15/5/2028	183,981	0.00
USD 909,000	LCM Investments II 4.875% 1/5/2029	748,707	0.01
USD 599,000	Legacy LifePoint Health 4.375% 15/2/2027	504,286	0.01
USD 746,000	Legacy LifePoint Health 6.75% 15/4/2025	709,734	0.01
USD 225,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	205,261	0.00
USD 427,833	Lehman XS Trust Series 2007-20N 6.917% 25/12/2037	423,314	0.01
USD 1,583,000	Level 3 Financing 3.4% 1/3/2027	1,334,125	0.02
USD 637,000	Level 3 Financing 3.625% 15/1/2029	411,652	0.01
USD 545,000	Level 3 Financing 3.75% 15/7/2029	349,558	0.01
USD 1,407,000	Level 3 Financing 3.875% 15/11/2029	1,077,966	0.02
USD 1,644,000	Level 3 Financing 4.25% 1/7/2028	1,133,714	0.02
USD 490,000	Level 3 Financing 4.625% 15/9/2027	365,846	0.01
USD 1,355,000	Liberty Broadband 1.25% 30/9/2050	1,360,420	0.03
USD 1,919,000	Liberty Broadband 2.75% 30/9/2050	1,918,743	0.04
EUR 1,673,000	Liberty Mutual 3.625% 23/5/2059	1,665,863	0.03
USD 4,450,000	Liberty Mutual 4.125% 15/12/2051	3,705,248	0.07
USD 1,045,000	Life Time 5.75% 15/1/2026	994,444	0.02
USD 908,000	Life Time 8% 15/4/2026	867,783	0.02
USD 732,570	Ligado Networks 15.5% 1/11/2023	195,962	0.00
USD 1,270,000	Lindblad Expeditions 6.75% 15/2/2027	1,201,344	0.02
USD 2,817,000	Lions Gate Capital 5.5% 15/4/2029	1,979,972	0.04
USD 364,000	Lithia Motors 3.875% 1/6/2029	304,502	0.01
USD 94,000	Live Nation Entertainment 3.75% 15/1/2028	82,170	0.00
USD 2,051,000	Live Nation Entertainment 4.75% 15/10/2027	1,840,208	0.03
USD 88,000	Live Nation Entertainment 4.875% 1/11/2024	85,452	0.00
USD 4,331,000	Live Nation Entertainment 6.5% 15/5/2027	4,257,209	0.08
USD 514,628	Long Beach Mortgage Loan Trust 2005-3 5.137% 25/8/2045	493,013	0.01
USD 3,909,706	Long Beach Mortgage Loan Trust 2006-4 4.917% 25/5/2036	2,271,199	0.04
USD 3,063,735	Long Beach Mortgage Loan Trust 2006-6 4.917% 25/7/2036	1,266,526	0.02
USD 1,669,392	Long Beach Mortgage Loan Trust 2006-7 4.927% 25/8/2036	873,912	0.02
USD 2,388,182	Long Beach Mortgage Loan Trust 2006-WL3 5.217% 25/1/2036	2,156,463	0.04
USD 354,000	Lowe's 3% 15/10/2050	223,282	0.00
USD 72,000	Lowe's 3.5% 1/4/2051	50,034	0.00
USD 292,000	Lowe's 3.65% 5/4/2029	266,250	0.01
USD 148,000	Lowe's 3.7% 15/4/2046	108,908	0.00
USD 230,000	Lowe's 4.25% 1/4/2052	180,239	0.00
USD 155,000	Lowe's 4.45% 1/4/2062	120,289	0.00
USD 120,000	Lowe's 4.65% 15/4/2042	103,875	0.00
USD 300,000	Lowe's 5% 15/4/2033	288,021	0.01
USD 470,000	Lowe's 5.625% 15/4/2053	447,937	0.01
USD 507,000	LSF11 A5 HoldCo 6.625% 15/10/2029	430,714	0.01
USD 10,947,185	LSTAR Commercial Mortgage Trust 2017-5 0.794% 10/3/2050	212,394	0.00
USD 1,125,000	LSTAR Commercial Mortgage Trust 2017-5 4.674% 10/3/2050	990,890	0.02
USD 2,492,000	Lumen Technologies 4% 15/2/2027	1,911,052	0.04
USD 2,178,000	Lumen Technologies 4.5% 15/1/2029	1,143,225	0.02
USD 71,000	Lumen Technologies 5.375% 15/6/2029	38,611	0.00
USD 250,000	LYB International Finance III 1.25% 1/10/2025	223,822	0.00
USD 100,000	LYB International Finance III 3.625% 1/4/2051	68,178	0.00
USD 25,000	LYB International Finance III 4.2% 15/10/2049	18,640	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 20,000	LYB International Finance III 4.2% 1/5/2050	14,927	0.00
USD 1,105,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	1,008,079	0.02
USD 1,897,000	Madison IAQ 5.875% 30/6/2029	1,513,871	0.03
USD 640,000	Magallanes 3.528% 15/3/2024	623,439	0.01
USD 300,000	Magallanes 5.141% 15/3/2052	233,649	0.00
USD 125,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	119,824	0.00
USD 646,000	MajorDrive IV 6.375% 1/6/2029	499,216	0.01
USD 495,000	Marathon Oil 4.4% 15/7/2027	470,880	0.01
USD 125,000	Marathon Petroleum 4.75% 15/9/2044	103,408	0.00
USD 81,000	Marsh & McLennan 2.25% 15/11/2030	65,619	0.00
USD 86,000	Marsh & McLennan 2.375% 15/12/2031	68,781	0.00
USD 235,000	Marsh & McLennan 3.75% 14/3/2026	225,224	0.00
USD 335,000	Marsh & McLennan 4.375% 15/3/2029	319,030	0.01
USD 599,000	Marvell Technology 2.95% 15/4/2031	480,186	0.01
USD 449,000	MasTec 4.5% 15/8/2028	406,657	0.01
USD 155,000	Mastercard 3.35% 26/3/2030	141,571	0.00
USD 91,000	Mastercard 3.85% 26/3/2050	75,938	0.00
USD 590,425	Mastr Asset Backed Trust 2006-AM2 5.137% 25/6/2036	530,682	0.01
USD 819,000	Matador Resources 5.875% 15/9/2026	790,608	0.02
USD 1,190,000	Match II 3.625% 1/10/2031	932,246	0.02
USD 339,000	Match II 4.625% 1/6/2028	301,529	0.01
USD 280,000	Match II 5.625% 15/2/2029	257,725	0.01
USD 578,000	Mattel 3.75% 1/4/2029	500,551	0.01
USD 1,047,000	Mattel 5.45% 1/11/2041	877,597	0.02
USD 872,000	Mattel 6.2% 1/10/2040	773,684	0.02
USD 9,840,000	Mauser Packaging Solutions 7.875% 15/8/2026	9,898,351	0.19
USD 796,000	Medline Borrower 3.875% 1/4/2029	659,454	0.01
USD 4,622,000	Medline Borrower 5.25% 1/10/2029	3,824,913	0.08
USD 185,000	Memorial Health Services 3.447% 1/11/2049	138,108	0.00
USD 575,000	Mercedes-Benz Finance North America 5.5% 27/11/2024	576,851	0.01
USD 150,000	Merck 1.45% 24/6/2030	119,685	0.00
USD 354,000	Merck 2.15% 10/12/2031	287,235	0.01
USD 282,000	Merck 2.75% 10/12/2051	186,324	0.00
USD 385,000	Merck 2.9% 7/3/2024	376,121	0.01
USD 590,000	Meritage Homes 5.125% 6/6/2027	561,173	0.01
USD 470,000	Meta Platforms 3.85% 15/8/2032	420,058	0.01
USD 286,000	Metis Merger Sub 6.5% 15/5/2029	232,005	0.01
USD 10,453,000	MetLife 3.85% 15/3/2171	9,904,217	0.19
USD 90,000	MetLife 5% 15/7/2052	85,380	0.00
USD 394,000	MGIC Investment 5.25% 15/8/2028	367,360	0.01
USD 113,000	MGM Resorts International 5.75% 15/6/2025	110,944	0.00
USD 537,000	Microsoft 2.525% 1/6/2050	354,894	0.01
USD 729,000	Microsoft 2.921% 17/3/2052	517,779	0.01
USD 150,000	Microsoft 3.45% 8/8/2036	130,462	0.00
USD 1,796,000	MicroStrategy 6.125% 15/6/2028	1,492,817	0.03
USD 180,000	Mid-America Apartments 3.6% 1/6/2027	169,874	0.00
USD 450,000	MidAmerican Energy 3.65% 15/4/2029	416,806	0.01
USD 350,000	MidAmerican Energy 4.25% 15/7/2049	299,463	0.01
USD 465,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	427,015	0.01
USD 677,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	578,207	0.01
USD 2,598,300	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	2,594,402	0.05
USD 425,000	Minerals Technologies 5% 1/7/2028	382,891	0.01
USD 6,351,000	Minerva Merger Sub 6.5% 15/2/2030	5,031,500	0.10
USD 2,105,000	Molina Healthcare 3.875% 15/11/2030	1,780,531	0.04
USD 431,000	Morgan Stanley 0.79% 30/5/2025	403,747	0.01
USD 657,000	Morgan Stanley 1.593% 4/5/2027	579,033	0.01
USD 37,000	Morgan Stanley 2.188% 28/4/2026	34,466	0.00
USD 364,000	Morgan Stanley 2.699% 22/1/2031	303,294	0.01
USD 62,000	Morgan Stanley 2.802% 25/1/2052	39,419	0.00
USD 86,000	Morgan Stanley 3.217% 22/4/2042	63,606	0.00
USD 475,000	Morgan Stanley 3.62% 17/4/2025	463,790	0.01
USD 273,000	Morgan Stanley 3.622% 1/4/2031	240,965	0.01
USD 479,000	Morgan Stanley 3.772% 24/1/2029	441,438	0.01
USD 2,300,000	Morgan Stanley 4.21% 20/4/2028	2,181,393	0.04
USD 300,000	Morgan Stanley 4.431% 23/1/2030	281,544	0.01
USD 350,000	Morgan Stanley 4.679% 17/7/2026	342,970	0.01
USD 610,000	Morgan Stanley 5.123% 1/2/2029	598,401	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 467,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23 4.139% 15/7/2050	392,282	0.01
USD 12,675,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.308% 15/10/2048	385,424	0.01
USD 7,165,231	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 0.653% 15/12/2049	144,900	0.00
USD 780,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	529,076	0.01
USD 3,400,000	Morgan Stanley Capital I Trust 2016-UBS9 1.595% 15/3/2049	144,194	0.00
USD 1,590,000	Morgan Stanley Capital I Trust 2018-H3 4.862% 15/7/2051	1,349,932	0.03
USD 1,175,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	907,594	0.02
USD 1,700,000	Morgan Stanley Capital I Trust 2018-SUN 7.138% 15/7/2035	1,678,897	0.03
USD 395,000	Motorola Solutions 2.3% 15/11/2030	307,720	0.00
USD 282,000	Motorola Solutions 2.75% 24/5/2031	223,322	0.00
USD 844,000	Motorola Solutions 4.6% 23/5/2029	792,732	0.02
USD 100,000	Mount Nittany Medical Center Obligated 3.799% 15/11/2052	76,275	0.00
USD 615,000	MPLX 1.75% 1/3/2026	549,950	0.01
USD 125,000	MPLX 4% 15/3/2028	116,839	0.00
USD 410,000	MPLX 4.25% 1/12/2027	388,071	0.01
USD 470,000	MPLX 4.95% 14/3/2052	387,449	0.01
USD 315,000	MPLX 5% 1/3/2033	294,577	0.01
USD 1,171,000	MPLX 5.5% 15/2/2049	1,043,847	0.02
USD 45,000	MPLX 5.65% 1/3/2053	41,156	0.00
EUR 252,000	MPT Operating Partnership / MPT Finance 0.993% 15/10/2026	197,836	0.00
GBP 180,000	MPT Operating Partnership / MPT Finance 2.55% 5/12/2023	207,252	0.00
EUR 432,000	MPT Operating Partnership / MPT Finance 3.325% 24/3/2025*	399,895	0.01
USD 4,335,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	2,941,384	0.06
USD 1,858,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	1,395,860	0.03
USD 1,188,947	MSCG Trust 2018-SELF 6.738% 15/10/2037	1,155,903	0.02
USD 302,000	MSCI 3.625% 1/9/2030	256,972	0.01
USD 414,000	MSCI 3.875% 15/2/2031	358,462	0.01
USD 196,000	Mueller Water Products 4% 15/6/2029	171,626	0.00
USD 21,000	Murphy Oil 5.75% 15/8/2025	20,813	0.00
USD 100,000	Murphy Oil 6.125% 1/12/2042	79,266	0.00
USD 695,000	Murphy Oil USA 4.75% 15/9/2029	619,422	0.01
USD 2,667,000	Nabors Industries 5.75% 1/2/2025	2,536,451	0.05
USD 1,588,000	Nabors Industries 7.375% 15/5/2027	1,544,330	0.03
USD 573,000	Nationstar Mortgage 5.125% 15/12/2030	441,864	0.01
USD 444,000	Nationstar Mortgage 5.75% 15/11/2031	347,908	0.01
USD 602,000	Nationstar Mortgage 6% 15/1/2027*	554,466	0.01
USD 70,000	Nationwide Children's Hospital 4.556% 1/11/2052	63,619	0.00
USD 8,875,000	Natixis Commercial Mortgage Trust 2017-75B 0.033% 10/4/2037	20,288	0.00
USD 13,537,000	Natixis Commercial Mortgage Trust 2017-75B 0.2% 10/4/2037	121,964	0.00
USD 803,000	Navient 5.5% 15/3/2029	679,764	0.01
USD 41,000	Navient 7.25% 25/9/2023	41,142	0.00
USD 486,000	NCR 5% 1/10/2028	422,137	0.01
USD 1,441,000	NCR 5.125% 15/4/2029	1,223,369	0.02
USD 242,000	NCR 5.75% 1/9/2027	234,975	0.00
USD 1,133,000	Neptune Bidco US 9.29% 15/4/2029	1,072,044	0.03
USD 634,000	NESCO II 5.5% 15/4/2029	568,083	0.01
EUR 400,000	Netflix 3.625% 15/6/2030	393,828	0.01
EUR 500,000	Netflix 4.625% 15/5/2029	527,340	0.01
USD 500,000	Netflix 4.875% 15/4/2028	484,231	0.01
USD 430,000	New Enterprise Stone & Lime 5.25% 15/7/2028	393,379	0.01
USD 353,000	New Enterprise Stone & Lime 9.75% 15/7/2028	338,084	0.01
USD 5,633,000	New Fortress Energy 6.5% 30/9/2026	5,118,510	0.10
USD 3,398,000	New Fortress Energy 6.75% 15/9/2025	3,159,346	0.06
USD 121,000	Newmont 2.8% 1/10/2029	102,666	0.00
USD 21,000	Newmont 5.45% 9/6/2044	20,075	0.00
USD 350,000	NextEra Energy Capital 1.9% 15/6/2028	295,760	0.01
USD 88,000	NextEra Energy Capital 2.44% 15/1/2032	69,339	0.00
USD 30,000	NextEra Energy Capital 3.55% 1/5/2027	27,965	0.00
USD 10,660,000	NextEra Energy Capital 3.8% 15/3/2082	9,173,565	0.18
USD 140,000	NextEra Energy Capital 6.051% 1/3/2025	140,922	0.00
USD 18,000	NextEra Energy Operating Partners 4.25% 15/9/2024	16,869	0.00
USD 2,826,000	NFP 4.875% 15/8/2028	2,475,181	0.05
USD 7,890,000	NFP 6.875% 15/8/2028	6,728,986	0.13
USD 420,000	NFP 7.5% 1/10/2030	400,512	0.01
USD 492,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	469,272	0.01
USD 413,000	NGPL PipeCo 7.768% 15/12/2037	444,493	0.01
USD 200,000	NiSource 0.95% 15/8/2025	180,269	0.00
USD 125,000	NiSource 3.6% 1/5/2030	111,320	0.00
USD 125,000	NiSource 3.95% 30/3/2048	96,583	0.00

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 320,000	Nissan Motor Acceptance 2.75% 9/3/2028	264,250	0.01
USD 1,028,000	NMG / Neiman Marcus 7.125% 1/4/2026	988,348	0.02
USD 220,000	Norfolk Southern 3.05% 15/5/2050	144,842	0.00
USD 145,000	Norfolk Southern 3.155% 15/5/2055	93,883	0.00
USD 96,000	Norfolk Southern 3.4% 1/11/2049	67,377	0.00
USD 95,000	Norfolk Southern 3.7% 15/3/2053	70,236	0.00
USD 100,000	Norfolk Southern 3.942% 1/11/2047	78,918	0.00
USD 215,000	Norfolk Southern 4.15% 28/2/2048	174,127	0.00
USD 320,000	Norfolk Southern 4.45% 1/3/2033	299,440	0.01
USD 4,345,000	Northern Oil and Gas 8.125% 1/3/2028	4,220,125	0.08
USD 155,000	Northern States Power 2.6% 1/6/2051	98,538	0.00
USD 100,000	Northern States Power 2.9% 1/3/2050	67,967	0.00
USD 625,000	Northern Trust 6.125% 2/11/2032	657,146	0.01
USD 2,782,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	2,428,774	0.05
USD 2,174,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028*	1,721,569	0.03
USD 211,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	195,615	0.00
USD 415,000	Northwest Florida Timber Finance 4.75% 4/3/2029	364,364	0.01
USD 175,000	Northwestern University 4.643% 1/12/2044	167,231	0.00
USD 1,281,000	Novelis 3.25% 15/11/2026	1,127,372	0.02
USD 4,082,000	Novelis 3.875% 15/8/2031	3,292,847	0.06
USD 2,924,000	Novelis 4.75% 30/1/2030	2,561,658	0.05
USD 340,000	NRG Energy 2.45% 2/12/2027	285,642	0.01
USD 24,000	NRG Energy 3.875% 15/2/2032	18,507	0.00
USD 411,000	NRG Energy 5.25% 15/6/2029	364,454	0.01
USD 250,000	NRG Energy 5.75% 15/1/2028	235,121	0.01
USD 77,000	Nucor 2% 1/6/2025	71,468	0.00
USD 25,000	Nucor 2.979% 15/12/2055	16,036	0.00
USD 345,000	Nucor 3.95% 23/5/2025	335,343	0.01
USD 1,338,000	NuStar Logistics 5.75% 1/10/2025	1,289,485	0.03
USD 321,000	NVIDIA 3.5% 1/4/2040	261,962	0.01
USD 319,945	Oakwood Mortgage Investors 5.9% 15/9/2022***	176,095	0.00
USD 585,614	Oakwood Mortgage Investors 7.415% 15/1/2029	556,497	0.01
USD 469,000	Occidental Petroleum 5.875% 1/9/2025	468,350	0.01
USD 2,932,000	Occidental Petroleum 6.2% 15/3/2040	2,865,715	0.06
USD 681,000	Occidental Petroleum 6.45% 15/9/2036	681,918	0.01
USD 284,000	Occidental Petroleum 6.6% 15/3/2046	288,651	0.01
USD 1,459,000	Occidental Petroleum 6.625% 1/9/2030	1,503,857	0.03
USD 85,000	Occidental Petroleum 6.95% 1/7/2024	85,747	0.00
USD 256,000	Occidental Petroleum 7.5% 1/5/2031	274,348	0.01
USD 384,000	Occidental Petroleum 8.875% 15/7/2030	435,709	0.01
USD 1,000,000	OHA Credit Partners XII 6.715% 23/7/2030	982,655	0.02
USD 175,000	Ohio Power 1.625% 15/1/2031	134,643	0.00
USD 263,000	Ohio Power 2.6% 1/4/2030	221,671	0.01
USD 38,000	Ohio Power 2.9% 1/10/2051	24,869	0.00
USD 335,000	Ohio Power 4% 1/6/2049	267,811	0.01
USD 2,761,000	Olympic Tower 2017-OT Mortgage Trust 3.945% 10/5/2039	1,997,135	0.04
EUR 144,000	Olympus Water US 3.875% 1/10/2028	131,677	0.00
USD 335,000	Oncor Electric Delivery 2.75% 15/5/2030	290,051	0.01
USD 287,000	Oncor Electric Delivery 3.75% 1/4/2045	230,491	0.01
USD 111,000	Oncor Electric Delivery 4.1% 15/11/2048	93,551	0.00
USD 35,000	Oncor Electric Delivery 5.3% 1/6/2042	34,928	0.00
USD 1,345,000	OneMain Finance 3.5% 15/1/2027	1,134,891	0.02
USD 258,000	OneMain Finance 5.375% 15/11/2029	217,669	0.00
USD 1,250,000	OneMain Finance 6.625% 15/1/2028	1,165,112	0.02
USD 1,450,000	OneMain Finance 6.875% 15/3/2025	1,419,285	0.03
USD 715,000	OneMain Finance 7.125% 15/3/2026	696,060	0.01
USD 227,000	ONEOK 4.95% 13/7/2047	185,106	0.00
USD 1,742,000	Option Care Health 4.375% 31/10/2029	1,487,729	0.03
USD 562,000	Oracle 2.875% 25/3/2031	464,291	0.01
USD 194,000	Oracle 2.95% 1/4/2030	165,236	0.00
USD 200,000	Oracle 3.6% 1/4/2040	146,655	0.00
USD 2,134,000	Oracle 3.6% 1/4/2050	1,433,274	0.03
USD 260,000	Oracle 3.65% 25/3/2041	190,585	0.00
USD 311,000	Oracle 3.85% 15/7/2036	252,167	0.01
USD 212,000	Oracle 3.85% 1/4/2060	140,212	0.00
USD 2,322,000	Oracle 3.95% 25/3/2051	1,650,795	0.04
USD 115,000	Oracle 4% 15/7/2046	83,279	0.00
USD 263,000	Oracle 4% 15/11/2047	191,032	0.00
USD 359,000	Oracle 4.125% 15/5/2045	268,394	0.01
USD 191,000	Oracle 5.375% 15/7/2040	173,952	0.00

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 60,000	Oracle 5.55% 6/2/2053	54,353	0.00
USD 115,000	Oracle 5.8% 10/11/2025	116,293	0.00
USD 1,093,000	Oracle 6.25% 9/11/2032	1,132,458	0.02
USD 1,667,000	Oracle 6.9% 9/11/2052	1,781,540	0.03
EUR 112,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	102,292	0.00
USD 2,181,000	Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	1,921,666	0.04
USD 1,658,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	1,420,467	0.03
USD 433,000	OT Merger 7.875% 15/10/2029	260,428	0.01
USD 65,000	Otis Worldwide 2.565% 15/2/2030	54,670	0.00
USD 31,000	Otis Worldwide 3.112% 15/2/2040	22,780	0.00
USD 1,322,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,088,534	0.02
USD 316,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	259,048	0.00
USD 1,653,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	1,484,075	0.03
USD 164,000	Ovintiv 6.625% 15/8/2037	162,421	0.00
USD 841,000	Owl Rock Capital 3.4% 15/7/2026	749,111	0.02
USD 370,000	Owl Rock Capital 3.75% 22/7/2025	346,032	0.01
USD 1,259,000	OWL Rock Core Income 5.5% 21/3/2025	1,220,822	0.02
USD 997,000	OWL Rock Core Income 7.75% 16/9/2027	994,551	0.02
USD 455,000	Pacific Gas and Electric 3.3% 1/12/2027	405,161	0.01
USD 620,000	Pacific Gas and Electric 3.45% 1/7/2025	582,583	0.01
USD 290,000	Pacific Gas and Electric 3.75% 1/7/2028	259,706	0.01
USD 110,000	Pacific Gas and Electric 4% 1/12/2046	74,720	0.00
USD 200,000	Pacific Gas and Electric 4.45% 15/4/2042	150,566	0.00
USD 341,000	Pacific Gas and Electric 4.95% 1/7/2050	267,863	0.01
USD 210,000	Pacific Gas and Electric 5.25% 1/3/2052	172,517	0.00
USD 585,000	Pacific Gas and Electric 6.75% 15/1/2053	577,215	0.01
USD 250,000	PacifiCorp 2.9% 15/6/2052	163,921	0.00
USD 355,000	PacifiCorp 5.35% 1/12/2053	348,133	0.01
USD 2,144,000	Paramount Global 6.375% 30/3/2062	1,848,987	0.04
USD 400,000	Parker-Hannifin 4.5% 15/9/2029	381,389	0.01
USD 900,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	804,353	0.02
USD 168,000	PayPal 1.65% 1/6/2025	155,546	0.00
USD 287,000	PayPal 2.65% 1/10/2026	264,572	0.01
USD 12,000	PayPal 3.25% 1/6/2050	8,220	0.00
USD 160,000	PayPal 4.4% 1/6/2032	149,779	0.00
USD 273,000	PDC Energy 6.125% 15/9/2024	270,709	0.01
USD 62,000	PECO Energy 2.85% 15/9/2051	40,573	0.00
USD 512,000	Penske Automotive 3.5% 1/9/2025	479,381	0.01
USD 1,402,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	1,341,344	0.03
USD 168,000	Penske Truck Leasing / PTL Finance 4.2% 1/4/2027	158,609	0.00
USD 455,000	Penske Truck Leasing / PTL Finance 5.875% 15/11/2027	459,534	0.01
USD 811,000	Performance Food 4.25% 1/8/2029	706,020	0.01
USD 1,364,000	Periama 5.95% 19/4/2026	1,286,920	0.03
USD 411,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	376,525	0.01
USD 2,566,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	2,498,453	0.05
USD 65,000	Pfizer 2.55% 28/5/2040	46,413	0.00
USD 130,000	Pfizer 3.45% 15/3/2029	120,805	0.00
USD 30,000	Pfizer 4.3% 15/6/2043	27,066	0.00
USD 120,000	Pfizer 7.2% 15/3/2039	145,367	0.00
USD 110,000	Pharmacia 6.6% 1/12/2028	119,905	0.00
USD 20,000	Philip Morris International 1.5% 1/5/2025	18,507	0.00
USD 220,000	Philip Morris International 5.625% 17/11/2029	222,520	0.01
USD 310,000	Phillips 66 3.3% 15/3/2052	211,677	0.00
USD 446,000	Picasso Finance Sub 6.125% 15/6/2025	437,824	0.01
USD 527,000	Pilgrim's Pride 3.5% 1/3/2032	409,513	0.01
USD 275,000	Pioneer Natural Resources 0.55% 15/5/2023	272,332	0.01
USD 155,000	Pioneer Natural Resources 1.125% 15/1/2026	137,901	0.00
USD 255,000	Pioneer Natural Resources 1.9% 15/8/2030	198,833	0.00
USD 155,000	Pioneer Natural Resources 2.15% 15/1/2031	121,712	0.00
USD 551,000	Plains All American Pipeline / PAA Finance 3.55% 15/12/2029	477,380	0.01
USD 210,000	Plains All American Pipeline / PAA Finance 4.3% 31/1/2043	152,906	0.00
USD 557,000	Plains All American Pipeline / PAA Finance 5.15% 1/6/2042	454,986	0.01
USD 138,000	Plains All American Pipeline / PAA Finance 6.65% 15/1/2037	136,003	0.00
USD 527,000	PNC Financial Services 2.55% 22/1/2030	446,555	0.01
USD 8,634,000	PNC Financial Services 3.4% 15/12/2171	7,177,012	0.14

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 615,000	PNC Financial Services 3.9% 29/4/2024	604,864	0.01
USD 209,000	Post 4.5% 15/9/2031	176,738	0.00
USD 74,000	Post 4.625% 15/4/2030	64,255	0.00
USD 114,000	Post 5.5% 15/12/2029	104,758	0.00
USD 246,000	Post 5.625% 15/1/2028	236,424	0.01
USD 427,000	PRA Health Sciences 2.875% 15/7/2026	380,486	0.01
USD 392,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	286,038	0.01
USD 392,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	278,254	0.01
USD 95,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	91,904	0.00
USD 2,098,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	1,949,178	0.04
USD 190,000	Progress Energy 6% 1/12/2039	190,350	0.00
USD 2,000,000	Progress Residential 2019-SFR4 Trust 3.435% 17/10/2036	1,887,381	0.04
USD 12,500,000	Progress Residential 2020-SFR1 Trust 3.431% 17/4/2037	11,575,057	0.22
USD 5,500,000	Progress Residential 2020-SFR1 Trust 4.028% 17/4/2037	5,107,437	0.10
USD 90,000	Progressive 3% 15/3/2032	77,478	0.00
USD 100,000	Progressive 6.25% 1/12/2032	108,928	0.00
USD 341,000	Prologis 2.25% 15/4/2030	284,590	0.00
USD 43,000	Prologis 3.05% 1/3/2050	29,516	0.00
USD 96,000	Prudential Financial 2.1% 10/3/2030	79,663	0.00
USD 113,000	Prudential Financial 4.35% 25/2/2050	95,476	0.00
USD 21,000	Prudential Financial 4.6% 15/5/2044	18,891	0.00
USD 307,000	PTC 3.625% 15/2/2025	291,932	0.01
USD 119,000	Public Service Electric and Gas 2.05% 1/8/2050	67,024	0.00
USD 655,000	Public Service Electric and Gas 4.9% 15/12/2032	649,741	0.01
USD 175,000	Public Service of Colorado 3.2% 1/3/2050	124,588	0.00
USD 180,000	Public Service of Colorado 3.8% 15/6/2047	142,791	0.00
USD 305,000	QUALCOMM 4.3% 20/5/2047	263,961	0.01
USD 1,724,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	1,291,708	0.03
USD 4,645,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	2,190,878	0.04
USD 561,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	519,765	0.01
USD 4,992,901	Ready Capital Mortgage Financing 2022-FL10 7.17% 25/10/2039	4,985,783	0.10
USD 576,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	395,335	0.01
USD 1,103,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	798,092	0.02
USD 297,000	Realty Income 2.2% 15/6/2028	256,208	0.01
USD 101,000	Realty Income 2.85% 15/12/2032	82,472	0.00
USD 287,000	Realty Income 3% 15/1/2027	264,654	0.01
USD 81,000	Realty Income 3.95% 15/8/2027	77,066	0.00
USD 155,000	Realty Income 4.85% 15/3/2030	149,961	0.00
USD 320,000	Realty Income 5.625% 13/10/2032	324,967	0.01
USD 375,000	Regal Rexnord 6.05% 15/2/2026	371,320	0.01
USD 1,826,000	Regal Rexnord 6.05% 15/4/2028	1,786,801	0.03
USD 860,000	Regal Rexnord 6.3% 15/2/2030	844,015	0.02
USD 951,000	Regal Rexnord 6.4% 15/4/2033	932,041	0.02
USD 400,000	Regency Centers 2.95% 15/9/2029	336,512	0.01
USD 825,000	Regency Centers 3.7% 15/6/2030	726,609	0.01
USD 763,091	Renaissance Home Equity Loan Trust 2005-1 5.277% 25/5/2035	670,398	0.01
USD 1,328,729	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	1,303,608	0.03
USD 168,000	Republic Services 2.3% 1/3/2030	140,280	0.00
USD 124,000	Republic Services 3.95% 15/5/2028	117,300	0.00
USD 238,000	Resideo Funding 4% 1/9/2029	196,265	0.00
USD 843,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	735,239	0.01
USD 1,581,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	1,454,994	0.03
USD 414,000	RLJ Lodging Trust 3.75% 1/7/2026	372,688	0.01
USD 455,000	Roche 2.607% 13/12/2051	293,936	0.01
USD 1,187,000	Rockcliff Energy II 5.5% 15/10/2029	1,090,497	0.02
USD 2,876,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	2,468,126	0.05
USD 202,000	Rockies Express Pipeline 4.95% 15/7/2029	176,019	0.00
USD 187,000	Roper Technologies 1.75% 15/2/2031	143,644	0.00
USD 329,000	Royal Caribbean Cruises 4.25% 1/7/2026	286,539	0.01
USD 215,000	RWJ Barnabas Health 3.477% 1/7/2049	162,707	0.00
USD 574,000	Ryan Specialty 4.375% 1/2/2030	491,435	0.01
USD 311,000	Ryder System 2.5% 1/9/2024	296,889	0.01
USD 300,000	Ryder System 2.9% 1/12/2026	272,420	0.01
USD 150,000	S&P Global 2.9% 1/3/2032	127,592	0.00
USD 45,000	S&P Global 3.25% 1/12/2049	32,688	0.00
USD 135,000	Sabine Pass Liquefaction 5% 15/3/2027	131,419	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Sabine Pass Liquefaction 5.625% 1/3/2025	249,572	0.01
USD 315,000	Sabine Pass Liquefaction 5.75% 15/5/2024	314,992	0.01
USD 335,000	Sabine Pass Liquefaction 5.9% 15/9/2037	333,686	0.01
USD 630,000	Sabre GLBL 7.375% 1/9/2025	591,374	0.01
USD 703,000	Sabre GLBL 9.25% 15/4/2025	692,477	0.01
USD 1,079,000	Sabre GLBL 11.25% 15/12/2027	1,076,093	0.03
USD 213,000	Salesforce 2.7% 15/7/2041	149,312	0.00
USD 168,000	Salesforce 2.9% 15/7/2051	111,480	0.00
USD 139,000	Salesforce 3.05% 15/7/2061	87,842	0.00
USD 163,000	San Diego Gas & Electric 2.95% 15/8/2051	107,633	0.00
USD 1,387,000	Sasol Financing USA 5.5% 18/3/2031	1,169,127	0.02
USD 1,321,000	SBA Communications 3.125% 1/2/2029	1,084,450	0.02
USD 3,502,000	SBA Communications 3.875% 15/2/2027	3,181,331	0.06
USD 200,000	Science Applications International 4.875% 1/4/2028	182,445	0.00
USD 189,000	Scientific Games International 7.25% 15/11/2029	186,637	0.00
USD 1,234,000	Scientific Games International 8.625% 1/7/2025	1,262,960	0.02
EUR 130,000	SCIL IV / SCIL USA 4.375% 1/11/2026	127,463	0.00
USD 1,102,000	SCIL IV / SCIL USA 5.375% 1/11/2026	987,889	0.02
USD 393,000	Scotts Miracle-Gro 4% 1/4/2031	316,842	0.01
USD 90,000	Scotts Miracle-Gro 4.375% 1/2/2032	72,756	0.00
USD 568,000	Sealed Air 6.125% 1/2/2028	558,685	0.01
USD 100,000	Sempra Energy 3.4% 1/2/2028	91,502	0.00
USD 80,000	Sempra Energy 3.7% 1/4/2029	72,496	0.00
USD 415,000	Sempra Energy 3.8% 1/2/2038	339,002	0.01
USD 2,102,000	Sensata Technologies 4.375% 15/2/2030	1,861,598	0.04
USD 2,248,000	Service International/US 4% 15/5/2031	1,900,010	0.04
USD 200,000	Service International/US 5.125% 1/6/2029	186,500	0.00
USD 230,000	Sherwin-Williams 2.3% 15/5/2030	188,692	0.00
USD 215,000	Sherwin-Williams 3.45% 1/6/2027	201,250	0.00
USD 481,000	Shift4 Payments 0% 15/12/2025	516,160	0.01
USD 885,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	816,660	0.02
USD 709,000	Simmons Foods /Simmons Prepared Foods /Simmons Pet Food /Simmons Feed 4.625% 1/3/2029	578,551	0.01
USD 2,338,000	Sinclair Television 4.125% 1/12/2030*	1,784,829	0.03
USD 1,207,000	Sirius XM Radio 3.125% 1/9/2026	1,065,069	0.02
USD 671,000	Sirius XM Radio 3.875% 1/9/2031	521,642	0.01
USD 415,000	Sirius XM Radio 4% 15/7/2028	354,070	0.01
USD 187,000	Sirius XM Radio 4.125% 1/7/2030	152,124	0.00
USD 1,963,000	Sirius XM Radio 5% 1/8/2027	1,795,667	0.04
USD 463,000	Sirius XM Radio 5.5% 1/7/2029	415,460	0.01
USD 629,000	SLM 3.125% 2/11/2026	543,311	0.01
USD 530,000	SM Energy 5.625% 1/6/2025	510,446	0.01
USD 220,000	SM Energy 6.5% 15/7/2028	203,349	0.00
USD 89,000	SM Energy 6.625% 15/1/2027	84,255	0.00
USD 6,134,000	Sotheby's 7.375% 15/10/2027	5,792,214	0.11
USD 2,021,000	Sotheby's/Bidfair 5.875% 1/6/2029	1,710,663	0.03
USD 630,000	Southern 4.475% 1/8/2024	618,281	0.01
USD 415,000	Southern California Edison 0.7% 1/8/2023	406,967	0.01
USD 100,000	Southern California Edison 2.95% 1/2/2051	63,497	0.00
USD 100,000	Southern California Edison 3.45% 1/2/2052	70,029	0.00
USD 220,000	Southern California Edison 3.65% 1/6/2051	160,183	0.00
USD 175,000	Southern California Edison 4% 1/4/2047	136,115	0.00
USD 225,000	Southern California Edison 4.7% 1/6/2027	220,579	0.01
USD 140,000	Southern California Edison 4.875% 1/3/2049	123,864	0.00
USD 255,000	Southern California Edison 5.45% 1/6/2052	247,111	0.01
USD 260,000	Southern California Edison 5.95% 1/11/2032	269,512	0.01
USD 75,000	Southern Copper 5.875% 23/4/2045	75,915	0.00
USD 1,636,000	Southwestern Energy 5.375% 1/2/2029	1,515,018	0.03
USD 40,000	Southwestern Energy 5.7% 23/1/2025	39,673	0.00
USD 320,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	292,378	0.01
USD 284,000	Spectrum Brands 3.875% 15/3/2031	223,408	0.01
USD 367,000	Spectrum Brands 5% 1/10/2029	317,119	0.01
USD 385,000	Spectrum Brands 5.5% 15/7/2030	342,361	0.01
USD 134,000	Spirit AeroSystems 7.5% 15/4/2025	133,990	0.00
USD 1,424,000	Spirit AeroSystems 9.375% 30/11/2029	1,511,221	0.02
USD 849,000	Sprint 7.625% 1/3/2026	883,522	0.02
USD 1,948,000	Sprint Capital 6.875% 15/11/2028	2,037,608	0.04
USD 5,878,000	Sprint Capital 8.75% 15/3/2032	7,003,343	0.14
USD 3,072,000	SRM Escrow Issuer 6% 1/11/2028	2,707,768	0.05

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 2,849,000	SRS Distribution 4.625% 1/7/2028	2,495,316	0.05
USD 1,511,000	SRS Distribution 6% 1/12/2029	1,258,244	0.02
USD 1,777,000	SRS Distribution 6.125% 1/7/2029	1,494,084	0.03
USD 3,423,000	SS&C Technologies 5.5% 30/9/2027	3,225,362	0.06
USD 341,000	Stagwell Global 5.625% 15/8/2029	291,880	0.01
USD 668,000	Standard Industries 3.375% 15/1/2031	515,167	0.01
USD 1,857,000	Standard Industries 4.375% 15/7/2030	1,547,772	0.03
USD 159,000	Standard Industries 4.75% 15/1/2028	143,263	0.00
USD 664,000	Standard Industries 5% 15/2/2027	614,317	0.01
USD 1,644,000	Staples 7.5% 15/4/2026	1,465,001	0.03
USD 328,000	Starwood Property Trust 4.375% 15/1/2027	284,943	0.01
USD 805,000	Starwood Property Trust 5.5% 1/11/2023	798,426	0.02
USD 18,447,000	State Street 5.769% 1/6/2077	15,346,501	0.30
USD 1,628,000	Station Casinos 4.5% 15/2/2028	1,431,482	0.03
USD 940,000	Station Casinos 4.625% 1/12/2031	766,692	0.02
USD 220,000	Steel Dynamics 1.65% 15/10/2027	184,896	0.00
USD 38,000	Steel Dynamics 2.4% 15/6/2025	35,409	0.00
USD 158,000	Steel Dynamics 3.25% 15/10/2050	105,415	0.00
USD 689,000	Stevens 6.125% 1/10/2026	699,664	0.01
USD 1,233,000	Stillwater Mining 4% 16/11/2026	1,100,453	0.02
USD 310,684	Structured Asset Mortgage Investments II Trust 2006-AR2 5.077% 25/2/2036	271,533	0.01
USD 634,657	Structured Asset Mortgage Investments II Trust 2006-AR4 4.997% 25/6/2036	530,541	0.01
USD 1,727,518	Structured Asset Mortgage Investments II Trust 2006-AR6 4.997% 25/7/2046	1,210,449	0.02
USD 992,860	Structured Asset Mortgage Investments II Trust 2007-AR4 4.797% 25/9/2047	892,582	0.02
USD 448,550	Structured Asset Mortgage Loan Trust 2007-MLN1 4.847% 25/1/2037	273,775	0.01
USD 331,000	Suburban Propane Partners /Suburban Energy Finance 5% 1/6/2031	275,547	0.01
USD 43,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	39,519	0.00
USD 151,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	145,106	0.00
USD 922,000	Surgery Center 6.75% 1/7/2025*	910,936	0.02
USD 1,862,000	Surgery Center 10% 15/4/2027	1,891,777	0.04
USD 162,000	Sutter Health 2.294% 15/8/2030	133,379	0.00
USD 143,000	Sutter Health 3.361% 15/8/2050	101,277	0.00
USD 1,349,000	SWF Escrow Issuer 6.5% 1/10/2029	875,784	0.02
USD 1,870,000	Synaptics 4% 15/6/2029	1,552,797	0.03
USD 213,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	191,248	0.00
USD 174,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	161,160	0.00
USD 118,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	101,261	0.00
USD 547,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	467,685	0.01
USD 70,000	Tampa Electric 3.45% 15/3/2051	49,596	0.00
USD 175,000	Tampa Electric 4.45% 15/6/2049	145,266	0.00
USD 3,379,000	Tap Rock Resources 7% 1/10/2026	3,107,717	0.06
USD 381,000	Targa Resources 6.25% 1/7/2052	360,498	0.01
USD 948,000	Targa Resources Partners / Targa Resources Partners Finance 4% 15/1/2032	804,511	0.02
USD 116,000	Taylor Morrison Communities 5.125% 1/8/2030	102,224	0.00
USD 1,481,000	Taylor Morrison Communities 5.875% 15/6/2027	1,429,328	0.03
USD 215,000	Teachers Insurance & Annuity Association of America 4.27% 15/5/2047	182,292	0.00
USD 143,000	TEGNA 4.75% 15/3/2026	136,099	0.00
USD 1,514,000	Teleflex 4.625% 15/11/2027	1,417,873	0.03
USD 810,000	Tempur Sealy International 3.875% 15/10/2031	649,227	0.01
USD 94,000	Tempur Sealy International 4% 15/4/2029	80,605	0.00
USD 323,000	Tenet Healthcare 4.25% 1/6/2029	283,400	0.01
USD 690,000	Tenet Healthcare 4.375% 15/1/2030	602,602	0.01
USD 315,000	Tenet Healthcare 4.625% 1/9/2024	311,193	0.01
USD 146,000	Tenet Healthcare 4.625% 15/6/2028	132,565	0.00
USD 2,232,000	Tenet Healthcare 4.875% 1/1/2026	2,131,995	0.04
USD 1,070,000	Tenet Healthcare 5.125% 1/11/2027	1,005,605	0.02
USD 1,328,000	Tenet Healthcare 6.125% 1/10/2028*	1,232,689	0.02
USD 1,394,000	Tenet Healthcare 6.125% 15/6/2030	1,322,794	0.03
USD 707,000	Tenet Healthcare 6.25% 1/2/2027	689,339	0.01

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,390,000	Terex 5% 15/5/2029	1,273,599	0.02
USD 11,000	TerraForm Power Operating 5% 31/1/2028	10,117	0.00
USD 124,000	Texas Instruments 2.7% 15/9/2051	85,119	0.00
USD 700,000	Thermo Fisher Scientific 2% 15/10/2031	556,457	0.01
USD 185,000	Thermo Fisher Scientific 4.95% 21/11/2032	183,737	0.00
USD 185,000	Time Warner Cable 5.875% 15/11/2040	162,395	0.00
USD 160,000	Titan International 7% 30/4/2028	151,803	0.00
USD 5,664,000	TK Elevator US Newco 5.25% 15/7/2027	5,137,588	0.10
USD 215,000	T-Mobile USA 1.5% 15/2/2026	192,326	0.00
USD 430,000	T-Mobile USA 2.05% 15/2/2028	368,455	0.01
USD 785,000	T-Mobile USA 2.25% 15/2/2026	713,906	0.01
USD 119,000	T-Mobile USA 2.7% 15/3/2032	95,998	0.00
USD 345,000	T-Mobile USA 3% 15/2/2041	238,948	0.01
USD 340,000	T-Mobile USA 3.3% 15/2/2051	225,769	0.00
USD 400,000	T-Mobile USA 3.4% 15/10/2052	269,148	0.01
USD 209,000	T-Mobile USA 3.5% 15/4/2031	180,874	0.00
USD 70,000	T-Mobile USA 3.875% 15/4/2030	63,314	0.00
USD 150,000	T-Mobile USA 4.375% 15/4/2040	126,821	0.00
USD 116,000	T-Mobile USA 4.5% 15/4/2050	95,744	0.00
USD 380,000	Toyota Motor Credit 1.15% 13/8/2027	322,955	0.01
USD 191,000	Toyota Motor Credit 2.15% 13/2/2030	161,502	0.00
USD 60,000	Travelers 2.55% 27/4/2050	37,770	0.00
USD 407,000	Tri Pointe Homes 5.25% 1/6/2027	376,976	0.01
USD 140,000	Tri Pointe Homes 5.7% 15/6/2028	130,601	0.00
USD 3,481,000	Triumph 8.875% 1/6/2024	3,641,283	0.07
USD 200,000	TSMC Arizona 4.5% 22/4/2052	187,096	0.00
USD 579,000	TTMT Escrow Issuer 8.625% 30/9/2027	586,945	0.01
USD 38,000	TWDC Enterprises 18 4.125% 1/6/2044	32,517	0.00
USD 287,000	Twilio 3.625% 15/3/2029	240,959	0.00
USD 2,357,000	Twilio 3.875% 15/3/2031	1,927,433	0.04
USD 2,108,000	Uber Technologies 0% 15/12/2025	1,840,866	0.03
USD 3,726,000	Uber Technologies 4.5% 15/8/2029	3,299,038	0.06
USD 924,000	Uber Technologies 6.25% 15/1/2028	909,105	0.02
USD 1,667,000	Uber Technologies 7.5% 15/5/2025	1,682,718	0.03
USD 1,667,000	Uber Technologies 7.5% 15/9/2027	1,683,253	0.03
USD 401,000	Uber Technologies 8% 1/11/2026	409,607	0.01
USD 20,000	UDR 2.1% 1/8/2032	15,033	0.00
USD 100,000	UDR 3.2% 15/1/2030	87,494	0.00
EUR 630,000	UGI International 2.5% 1/12/2029	529,610	0.01
USD 150,000	Union Pacific 3.5% 14/2/2053	111,225	0.00
USD 1,000	Union Pacific 3.55% 15/8/2039	816	0.00
USD 625,000	Union Pacific 3.646% 15/2/2024	615,024	0.01
USD 130,000	Union Pacific 3.839% 20/3/2060	98,319	0.00
USD 225,000	Union Pacific 3.95% 15/8/2059	173,984	0.00
USD 250,000	Union Pacific 4.05% 1/3/2046	205,027	0.00
USD 125,000	Union Pacific 4.3% 1/3/2049	106,722	0.00
USD 1,549,000	United Airlines 4.375% 15/4/2026	1,459,801	0.03
USD 3,591,000	United Airlines 4.625% 15/4/2029	3,195,081	0.06
USD 2,942,680	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	2,925,506	0.06
USD 129,506	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	125,621	0.00
USD 264,000	United Natural Foods 6.75% 15/10/2028	250,281	0.01
USD 4,903,000	United Rentals North America 6% 15/12/2029	4,903,368	0.10
USD 210,000	UnitedHealth 2.9% 15/5/2050	141,173	0.00
USD 105,000	UnitedHealth 3.25% 15/5/2051	74,432	0.00
USD 905,000	UnitedHealth 3.5% 15/8/2039	733,192	0.01
USD 120,000	UnitedHealth 4.25% 15/6/2048	103,023	0.00
USD 200,000	UnitedHealth 4.75% 15/7/2045	186,139	0.00
USD 240,000	UnitedHealth 5.875% 15/2/2053	256,432	0.01
USD 155,000	UnitedHealth 6.05% 15/2/2063	167,839	0.00
USD 1,847,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	1,849,909	0.04
USD 120,000	University of Miami 4.063% 1/4/2052	99,940	0.00
USD 140,000	University of Southern California 3.841% 1/10/2047	119,325	0.00
USD 575,000	Univision Communications 5.125% 15/2/2025	560,458	0.01
USD 808,000	Univision Communications 7.375% 30/6/2030	764,132	0.02
USD 5,849,000	US Bancorp 3.7% 15/1/2172	4,935,094	0.10
USD 839,000	US Foods 4.625% 1/6/2030	733,328	0.01
USD 1,102,000	US Foods 4.75% 15/2/2029	992,037	0.02
USD 2,123,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	2,045,575	0.04
USD 982,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	924,363	0.02
USD 352,000	Vail Resorts 6.25% 15/5/2025	351,406	0.01
USD 50,000	Valero Energy 4% 1/6/2052	37,370	0.00
USD 154,000	Valero Energy 4.35% 1/6/2028	147,144	0.00
USD 268,000	Ventas Realty 3% 15/1/2030	227,322	0.00
USD 3,784,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	3,259,102	0.06

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 4,372,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	3,546,785	0.07
USD 3,446,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	2,942,330	0.06
USD 1,990,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,537,425	0.03
USD 235,000	Verizon Communications 1.5% 18/9/2030	181,179	0.00
USD 378,000	Verizon Communications 1.68% 30/10/2030	291,222	0.01
USD 155,000	Verizon Communications 2.355% 15/3/2032	121,363	0.00
USD 196,000	Verizon Communications 2.55% 21/3/2031	159,636	0.00
USD 766,000	Verizon Communications 2.65% 20/11/2040	516,705	0.01
USD 381,000	Verizon Communications 2.85% 3/9/2041	262,134	0.01
USD 273,000	Verizon Communications 3.4% 22/3/2041	204,595	0.00
USD 533,000	Verizon Communications 3.85% 1/11/2042	418,137	0.01
USD 503,000	Verizon Communications 3.875% 8/2/2029	467,881	0.01
USD 96,000	Verizon Communications 4.016% 3/12/2029	88,486	0.00
USD 191,000	Verizon Communications 4.329% 21/9/2028	182,704	0.00
USD 23,000	Verizon Communications 4.812% 15/3/2039	20,979	0.00
USD 23,000	Verizon Communications 5.25% 16/3/2037	22,243	0.00
USD 230,000	Verizon Communications 5.85% 15/9/2035	230,308	0.00
USD 6,511,000	Verscend Escrow 9.75% 15/8/2026	6,557,619	0.13
USD 1,748,000	Vertiv 4.125% 15/11/2028	1,519,047	0.03
USD 1,364,000	Viasat 5.625% 15/9/2025	1,247,583	0.02
USD 280,000	Viasat 5.625% 15/4/2027	253,696	0.01
USD 1,201,000	Viasat 6.5% 15/7/2028	875,283	0.02
USD 398,000	Viavi Solutions 3.75% 1/10/2029	332,821	0.01
USD 807,000	VICI Properties 4.95% 15/2/2030	754,020	0.02
USD 780,000	VICI Properties 5.125% 15/5/2032	724,916	0.01
USD 1,067,000	VICI Properties 5.625% 15/5/2052	942,655	0.02
USD 1,126,000	VICI Properties / VICI Note 3.5% 15/2/2025	1,063,512	0.02
USD 195,000	VICI Properties / VICI Note 3.875% 15/2/2029	169,453	0.00
USD 1,054,000	VICI Properties / VICI Note 4.125% 15/8/2030	909,452	0.02
USD 71,000	VICI Properties / VICI Note 4.25% 1/12/2026	65,776	0.00
USD 1,340,000	VICI Properties / VICI Note 4.5% 15/1/2028	1,231,737	0.02
USD 183,000	VICI Properties / VICI Note 4.625% 15/6/2025	175,483	0.00
USD 792,000	VICI Properties / VICI Note 4.625% 1/12/2029	712,622	0.01
USD 100,000	Virginia Electric and Power 2.45% 15/12/2050	58,660	0.00
USD 425,000	Virginia Electric and Power 3.8% 1/4/2028	399,699	0.01
USD 250,000	Virginia Electric and Power 4.45% 15/2/2044	213,824	0.00
USD 100,000	Virginia Electric and Power 8.875% 15/11/2038	133,358	0.00
USD 48,000	Visa 3.65% 15/9/2047	39,400	0.00
USD 696,000	VistaJet Malta Finance / XO Management 6.375% 1/2/2030	611,235	0.01
USD 69,000	Vistra Operations 5% 31/7/2027	64,124	0.00
USD 740,000	Vistra Operations 5.125% 13/5/2025	719,101	0.01
USD 470,000	Vistra Operations 5.5% 1/9/2026	450,222	0.01
USD 200,000	VMware 1.8% 15/8/2028	163,190	0.00
USD 938,000	VMware 2.2% 15/8/2031	709,039	0.01
USD 270,000	VMware 4.7% 15/5/2030	252,146	0.00
USD 590,000	Volkswagen of America Finance 1.25% 24/11/2025	528,450	0.01
USD 8,076,000	Voya Financial 6.125% 15/3/2171	7,974,158	0.15
USD 801,000	Wabash National 4.5% 15/10/2028	697,522	0.01
USD 110,000	Wachovia 5.5% 1/8/2035	107,035	0.00
USD 228,000	Walmart 2.65% 22/9/2051	153,324	0.00
USD 138,000	Walt Disney 3.5% 13/5/2040	111,094	0.00
USD 136,000	Walt Disney 3.6% 13/1/2051	104,327	0.00
USD 86,000	Walt Disney 6.65% 15/11/2037	96,885	0.00
USD 1,196,986	WaMu Mortgage Pass-Through Certificates Series 2007-OA3 Trust 3.553% 25/4/2047	1,046,905	0.02
USD 976,399	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 3.543% 25/6/2047	777,590	0.02
USD 3,228,000	Warnermedia 5.141% 15/3/2052	2,514,062	0.05
USD 1,855,000	Warnermedia 5.391% 15/3/2062	1,433,954	0.03
USD 1,230,467	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR5 Trust 3.773% 25/6/2046	819,650	0.02
USD 2,305,570	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 3.643% 25/10/2046	1,896,249	0.04
USD 931,160	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA1 Trust 3.513% 25/12/2046	746,555	0.01
USD 686,634	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 3.493% 25/4/2047	537,906	0.01

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,631,944	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA5 Trust 3.633% 25/5/2047	1,435,850	0.03
USD 3,236,402	Washington Mutural Asset-Backed Certificates WMABS Series 2006-HE5 Trust 3.838% 25/10/2036	2,456,274	0.05
USD 38,000	Waste Management 2.5% 15/11/2050	23,593	0.00
USD 3,652,000	Waste Pro USA 5.5% 15/2/2026	3,335,700	0.06
USD 575,000	Wells Fargo 3.526% 24/3/2028	532,824	0.01
USD 205,000	Wells Fargo 3.584% 22/5/2028	189,666	0.00
USD 685,000	Wells Fargo 3.908% 25/4/2026	660,699	0.01
USD 30,000	Wells Fargo 4.4% 14/6/2046	24,456	0.00
USD 65,000	Wells Fargo 4.65% 4/11/2044	55,335	0.00
USD 455,000	Wells Fargo 4.75% 7/12/2046	389,022	0.01
USD 760,000	Wells Fargo 4.808% 25/7/2028	738,643	0.01
USD 315,000	Wells Fargo 5.013% 4/4/2051	289,446	0.01
USD 400,000	Wells Fargo Commercial Mortgage Trust 2015-NXS3 4.497% 15/9/2057	376,705	0.01
USD 2,946,000	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.249% 15/8/2049	103,632	0.00
USD 701,000	Wells Fargo Commercial Mortgage Trust 2016-C37 4.487% 15/12/2049	617,386	0.01
USD 4,750,989	Wells Fargo Commercial Mortgage Trust 2016-LC25 0.831% 15/12/2059	118,664	0.00
USD 2,080,000	Wells Fargo Commercial Mortgage Trust 2016-LC25 4.342% 15/12/2059	1,802,374	0.03
USD 700,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 4.948% 15/1/2059	649,620	0.01
USD 570,000	Wells Fargo Commercial Mortgage Trust 2018-C45 4.727% 15/6/2051	497,656	0.01
USD 1,314,000	WESCO Distribution 7.125% 15/6/2025	1,327,951	0.03
USD 1,703,000	WESCO Distribution 7.25% 15/6/2028	1,727,160	0.03
USD 615,000	Western Midstream Operating 4.75% 15/8/2028	569,546	0.01
USD 1,292,000	Western Midstream Operating 5.3% 1/3/2048	1,070,932	0.02
USD 915,000	Western Midstream Operating 5.45% 1/4/2044	773,587	0.02
USD 379,000	Western Midstream Operating 5.5% 15/8/2048	316,663	0.01
USD 3,444,000	Western Midstream Operating 5.5% 1/2/2050	2,820,033	0.05
USD 5,304,000	White Cap Buyer 6.875% 15/10/2028	4,813,599	0.09
USD 1,126,000	White Cap Parent 8.25% 15/3/2026	1,062,840	0.02
USD 43,000	William Carter 5.625% 15/3/2027	41,379	0.00
USD 425,000	Williams 4.55% 24/6/2024	419,191	0.01
USD 95,000	Williams 4.65% 15/8/2032	88,061	0.00
USD 450,000	Workday 3.8% 1/4/2032	394,900	0.01
USD 1,114,000	WR Grace 4.875% 15/6/2027	1,023,488	0.02
USD 4,853,000	WR Grace 5.625% 15/8/2029	3,907,980	0.08
USD 560,000	WR Grace 7.375% 1/3/2031	556,500	0.01
USD 663,000	WRKCo 3% 15/6/2033	532,605	0.01
USD 383,000	WRKCo 3.75% 15/3/2025	369,992	0.01
USD 89,000	WRKCo 3.9% 1/6/2028	82,321	0.00
USD 150,000	WRKCo 4.9% 15/3/2029	143,571	0.00
USD 371,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	334,577	0.01
USD 1,015,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	945,153	0.02
USD 2,985,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,660,196	0.05
USD 390,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	389,351	0.01
USD 319,000	XPO Escrow Sub 7.5% 15/11/2027	325,973	0.01
USD 10,420,000	Zayo 4% 1/3/2027	8,033,820	0.16
USD 6,940,000	Zayo 6.125% 1/3/2028	4,381,083	0.08
USD 4,056,000	ZoomInfo Technologies /ZoomInfo Finance 3.875% 1/2/2029	3,379,330	0.07
		1,379,902,194	26.59
	Uruguay		
USD 452,717	Uruguay Government International Bond 4.375% 27/10/2027	450,906	0.01
USD 720,000	Uruguay Government International Bond 5.75% 28/10/2034	775,800	0.01
		1,226,706	0.02
Total Bonds		2,710,391,323	52.25
EQUITY LINKED NOTES			
USD 15,064	Bank of Montreal (Fund receives 11.769% Fixed; and receives/pays return on Cigna) (22/3/2023)	4,401,596	0.09
USD 31,953	Bank of Montreal (Fund receives 12.72% Fixed; and receives/pays return on Intl Business Machines) (13/4/2023)	4,198,586	0.08
USD 3,596	Bank of Montreal (Fund receives 14.589% Fixed; and receives/pays return on Broadcom) (2/3/2023)	2,108,309	0.04
USD 33,400	Bank of Montreal (Fund receives 15.541% Fixed; and receives/pays return on Cognizant Tech Solutions) (11/4/2023)	2,111,738	0.04

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 8,000	Bank of Montreal (Fund receives 16.329% Fixed; and receives/pays return on Ross Stores) (2/3/2023)	893,463	0.02
USD 31,300	Bank of Montreal (Fund receives 17.715% Fixed; and receives/pays return on Cisco Systems) (11/4/2023)	1,531,437	0.03
USD 5,400	Bank of Montreal (Fund receives 19.633% Fixed; and receives/pays return on Comerica) (2/3/2023)	381,536	0.01
USD 42,400	Bank of Montreal (Fund receives 20.7% Fixed; and receives/pays return on Wells Fargo) (2/3/2023)	1,909,440	0.04
USD 22,500	Bank of Montreal (Fund receives 22.179% Fixed; and receives/pays return on Citizens Financial) (2/3/2023)	943,575	0.02
USD 21,804	Bank of Montreal (Fund receives 8.031% Fixed; and receives/pays return on Darden Restaurants) (22/3/2023)	3,129,554	0.06
USD 14,188	Bank of Montreal (Fund receives 9% Fixed; and receives/pays return on Visa) (22/3/2023)	3,140,992	0.06
USD 1,596	Royal Bank of Canada (Fund receives 10.07% Fixed; and receives/pays return on S&P 500® INDEX) (20/3/2023)	6,380,085	0.12
USD 1,069	Royal Bank of Canada (Fund receives 10.32% Fixed; and receives/pays return on S&P 500® INDEX) (3/3/2023)	4,256,904	0.08
USD 26,077	Royal Bank of Canada (Fund receives 10.57% Fixed; and receives/pays return on Prologis) (1/3/2023)	3,207,523	0.06
USD 33,078	Royal Bank of Canada (Fund receives 11.04% Fixed; and receives/pays return on Walmart) (10/4/2023)	4,705,131	0.09
USD 1,616	Royal Bank of Canada (Fund receives 11.15% Fixed; and receives/pays return on S&P 500® INDEX) (13/3/2023)	6,452,822	0.12
USD 22,679	Royal Bank of Canada (Fund receives 11.58% Fixed; and receives/pays return on Apple) (8/3/2023)	3,350,897	0.07
USD 23,927	Royal Bank of Canada (Fund receives 11.93% Fixed; and receives/pays return on Danaher) (9/3/2023)	5,911,533	0.11
USD 1,616	Royal Bank of Canada (Fund receives 12.8% Fixed; and receives/pays return on S&P 500® INDEX) (20/3/2023)	6,465,795	0.13
USD 16,103	Royal Bank of Canada (Fund receives 13.15% Fixed; and receives/pays return on Cadence Design Systems) (31/3/2023)	3,148,366	0.06
USD 1,596	Royal Bank of Canada (Fund receives 13.26% Fixed; and receives/pays return on S&P 500® INDEX) (13/3/2023)	6,380,788	0.12
USD 8,300	Royal Bank of Canada (Fund receives 13.27% Fixed; and receives/pays return on American Electric Power) (11/4/2023)	743,882	0.01
USD 71,751	Royal Bank of Canada (Fund receives 13.29% Fixed; and receives/pays return on Coca-Cola) (31/3/2023)	4,269,596	0.08
USD 11,303	Royal Bank of Canada (Fund receives 13.41% Fixed; and receives/pays return on Adobe) (15/3/2023)	3,681,610	0.07
GBP 189,700	Royal Bank of Canada (Fund receives 13.52% Fixed; and receives/pays return on BAE Systems) (13/3/2023)	2,044,056	0.04
EUR 17,900	Royal Bank of Canada (Fund receives 13.75% Fixed; and receives/pays return on Sanofi) (3/4/2023)	1,674,426	0.03
USD 47,227	Royal Bank of Canada (Fund receives 13.8% Fixed; and receives/pays return on Paypal Holdings) (26/4/2023)	3,508,589	0.07
USD 7,087	Royal Bank of Canada (Fund receives 13.85% Fixed; and receives/pays return on United Rentals) (23/3/2023)	3,293,745	0.06
USD 24,750	Royal Bank of Canada (Fund receives 14.19% Fixed; and receives/pays return on Amazon) (3/4/2023)	2,373,587	0.05
USD 129,154	Royal Bank of Canada (Fund receives 14.19% Fixed; and receives/pays return on Bank of America) (1/3/2023)	4,422,894	0.09
USD 26,105	Royal Bank of Canada (Fund receives 14.77% Fixed; and receives/pays return on Exxon Mobil) (17/3/2023)	2,894,617	0.06
USD 20,484	Royal Bank of Canada (Fund receives 15.1% Fixed; and receives/pays return on Ecolab) (31/3/2023)	3,267,916	0.06
USD 15,993	Royal Bank of Canada (Fund receives 15.13% Fixed; and receives/pays return on Home Depot) (10/4/2023)	4,738,037	0.09
CAD 17,600	Royal Bank of Canada (Fund receives 17.35% Fixed; and receives/pays return on Rogers Communications) (11/4/2023)	845,823	0.02

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 43,500	Royal Bank of Canada (Fund receives 17.9% Fixed; and receives/pays return on Halliburton) (9/3/2023)	1,624,895	0.03
GBP 1,030,600	Royal Bank of Canada (Fund receives 18.52% Fixed; and receives/pays return on Vodafone) (3/4/2023)	1,191,376	0.02
GBP 12,900	Royal Bank of Canada (Fund receives 20.92% Fixed; and receives/pays return on Astrazeneca) (27/3/2023)	1,703,878	0.03
USD 25,743	Royal Bank of Canada (Fund receives 22.04% Fixed; and receives/pays return on Simon Property Group) (23/3/2023)	3,173,199	0.06
USD 4,100	Royal Bank of Canada (Fund receives 23.89% Fixed; and receives/pays return on ConocoPhillips) (11/4/2023)	437,412	0.01
USD 3,700	Royal Bank of Canada (Fund receives 26.94% Fixed; and receives/pays return on Alphabet) (13/4/2023)	336,959	0.01
USD 1,050	Royal Bank of Canada (Fund receives 5.87% Fixed; and receives/pays return on S&P 500® INDEX) (10/3/2023)	4,183,294	0.08
USD 1,616	Royal Bank of Canada (Fund receives 7.13% Fixed; and receives/pays return on S&P 500® INDEX) (3/4/2023)	6,454,696	0.12
USD 1,596	Royal Bank of Canada (Fund receives 7.96% Fixed; and receives/pays return on S&P 500® INDEX) (28/3/2023)	6,379,479	0.12
USD 1,596	Royal Bank of Canada (Fund receives 8.08% Fixed; and receives/pays return on S&P 500® INDEX) (3/4/2023)	6,383,781	0.12
USD 1,571	Royal Bank of Canada (Fund receives 8.21% Fixed; and receives/pays return on S&P 500® INDEX) (28/3/2023)	6,278,784	0.12
USD 80,109	Royal Bank of Canada (Fund receives 8.75% Fixed; and receives/pays return on Firstenergy) (31/3/2023)	3,187,823	0.06
USD 42,521	Royal Bank of Canada (Fund receives 8.91% Fixed; and receives/pays return on General Mills) (23/3/2023)	3,343,482	0.07
USD 1,603	Royal Bank of Canada (Fund receives 8.99% Fixed; and receives/pays return on S&P 500® INDEX) (13/3/2023)	6,392,786	0.12
USD 40,768	Royal Bank of Canada (Fund receives 9.02% Fixed; and receives/pays return on Amphenol) (8/3/2023)	3,134,792	0.06
USD 24,237	Royal Bank of Canada (Fund receives 9.32% Fixed; and receives/pays return on American Express) (23/3/2023)	4,249,488	0.08
USD 1,603	Royal Bank of Canada (Fund receives 9.41% Fixed; and receives/pays return on S&P 500® INDEX) (20/3/2023)	6,392,912	0.12
USD 1,616	Royal Bank of Canada (Fund receives 9.72% Fixed; and receives/pays return on S&P 500® INDEX) (28/3/2023)	6,462,455	0.13
USD 1,900	Toronto-Dominion Bank (Fund receives 12.82% Fixed; and receives/pays return on Elevance Health) (6/3/2023)	902,165	0.02
USD 33,717	Toronto-Dominion Bank (Fund receives 8.71% Fixed; and receives/pays return on Procter & Gamble) (21/4/2023)	4,668,220	0.09
USD 1,000	Mizuho (Fund receives 11.9% Fixed; and receives/pays return on First Citizens BancShares) (10/4/2023)	741,783	0.02
USD 5,091	Mizuho (Fund receives 12.5% Fixed; and receives/pays return on Deere & Company) (18/5/2023)	2,160,960	0.04
USD 36,700	Mizuho (Fund receives 13.9% Fixed; and receives/pays return on Verizon Communications) (2/3/2023)	1,420,239	0.03
USD 24,000	Mizuho (Fund receives 16.4% Fixed; and receives/pays return on American International Group) (9/3/2023)	1,471,160	0.03
USD 31,200	Mizuho (Fund receives 18.8% Fixed; and receives/pays return on Fidelity National Financial) (9/3/2023)	1,245,772	0.02
USD 28,600	Mizuho (Fund receives 19.55% Fixed; and receives/pays return on PG&E) (30/3/2023)	448,063	0.01
USD 24,349	Mizuho (Fund receives 20% Fixed; and receives/pays return on Applied Materials) (18/5/2023)	2,810,874	0.05
USD 3,500	Mizuho (Fund receives 24% Fixed; and receives/pays return on Cigna) (23/3/2023)	1,030,433	0.02
USD 4,400	Merrill Lynch (Fund receives 3.11% Fixed; and receives/pays return on PPG Industries) (9/3/2023)	561,988	0.01
USD 8,400	Merrill Lynch (Fund receives 3.72% Fixed; and receives/pays return on SL Green Realty) (6/4/2023)	293,727	0.01
USD 45,981	Société Générale (Fund receives 0.2833% Fixed; and receives/pays return on TJX Cos) (10/4/2023)	3,567,983	0.07
USD 14,394	Société Générale (Fund receives 0.4213% Fixed; and receives/pays return on Eli Lilly) (26/4/2023)	4,738,547	0.09

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 19,060	Société Générale (Fund receives 0.4377% Fixed; and receives/pays return on Palo Alto Networks) (10/4/2023)	3,563,414	0.07
USD 47,735	Société Générale (Fund receives 0.4502% Fixed; and receives/pays return on CVS Health) (4/5/2023)	4,052,243	0.08
USD 28,906	Société Générale (Fund receives 0.456% Fixed; and receives/pays return on Abbvie) (28/4/2023)	4,382,566	0.08
USD 34,700	Société Générale (Fund receives 0.491% Fixed; and receives/pays return on Citigroup) (10/4/2023)	1,747,535	0.03
USD 15,106	Société Générale (Fund receives 0.5418% Fixed; and receives/pays return on Walt Disney) (11/5/2023)	1,551,844	0.03
USD 10,524	Société Générale (Fund receives 0.7038% Fixed; and receives/pays return on FleetCor Technologies) (4/5/2023)	2,194,015	0.04
USD 1,600	Société Générale (Fund receives 0.7477% Fixed; and receives/pays return on Humana) (16/3/2023)	817,150	0.02
USD 9,452	Société Générale (Fund receives 0.8137% Fixed; and receives/pays return on Target) (2/3/2023)	1,630,531	0.03
USD 14,900	Société Générale (Fund receives 0.8803% Fixed; and receives/pays return on Cardinal Health) (6/4/2023)	1,149,258	0.02
USD 9,700	Société Générale (Fund receives 0.886% Fixed; and receives/pays return on Lear) (10/4/2023)	1,368,067	0.03
USD 3,000	Société Générale (Fund receives 0.9957% Fixed; and receives/pays return on Hess) (9/3/2023)	417,586	0.01
USD 20,600	Société Générale (Fund receives 0.9993% Fixed; and receives/pays return on Exelon) (23/3/2023)	851,727	0.02
USD 25,900	Société Générale (Fund receives 1.0483% Fixed; and receives/pays return on EQT) (10/4/2023)	854,108	0.02
USD 9,900	Société Générale (Fund receives 1.309% Fixed; and receives/pays return on Apollo Global Management) (23/3/2023)	707,584	0.01
USD 11,616	BNP Paribas (Fund receives 10.01% Fixed; and receives/pays return on CME Group) (27/4/2023)	2,127,739	0.04
USD 38,267	BNP Paribas (Fund receives 10.02% Fixed; and receives/pays return on Archer-Daniels-Midland) (13/3/2023)	3,085,188	0.06
USD 23,771	BNP Paribas (Fund receives 10.42% Fixed; and receives/pays return on Apple) (3/4/2023)	3,553,940	0.07
USD 15,697	BNP Paribas (Fund receives 12.06% Fixed; and receives/pays return on Charles River Labortories International) (10/4/2023)	3,571,303	0.07
USD 14,157	BNP Paribas (Fund receives 12.11% Fixed; and receives/pays return on Hilton Worldwide Holdings) (3/5/2023)	2,081,621	0.04
USD 23,414	BNP Paribas (Fund receives 12.19% Fixed; and receives/pays return on Amercian Tower) (10/4/2023)	4,728,691	0.09
USD 9,464	BNP Paribas (Fund receives 14.05% Fixed; and receives/pays return on Servicenow) (13/3/2023)	4,071,628	0.08
USD 14,375	BNP Paribas (Fund receives 16.14% Fixed; and receives/pays return on Tractor Supply) (13/3/2023)	3,342,942	0.06
USD 55,997	BNP Paribas (Fund receives 16.81% Fixed; and receives/pays return on Dow Chemical) (13/3/2023)	3,203,212	0.06
USD 4,900	BNP Paribas (Fund receives 17.55% Fixed; and receives/pays return on MSC Industrial Direct) (6/4/2023)	416,350	0.01
USD 24,700	BNP Paribas (Fund receives 20.81% Fixed; and receives/pays return on Carlyle Group) (6/4/2023)	856,511	0.02
USD 7,000	BNP Paribas (Fund receives 23.87% Fixed; and receives/pays return on Ralph Lauren) (6/4/2023)	839,799	0.02
USD 74,900	BNP Paribas (Fund receives 25% Fixed; and receives/pays return on Nokia OYJ) (6/4/2023)	348,144	0.01
USD 33,700	BNP Paribas (Fund receives 26.31% Fixed; and receives/pays return on Newell Brands) (6/4/2023)	494,814	0.01
USD 31,700	BNP Paribas (Fund receives 26.88% Fixed; and receives/pays return on Equitable Holdings) (6/4/2023)	1,013,522	0.02
USD 18,624	BNP Paribas (Fund receives 8.05% Fixed; and receives/pays return on Marsh & McLennan) (13/3/2023)	3,033,168	0.06
USD 107,015	BNP Paribas (Fund receives 8.93% Fixed; and receives/pays return on CSX) (13/3/2023)	3,270,005	0.06

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 3,800	JP Morgan (Fund receives 11.46% Fixed; and receives/pays return on Sempra Energy) (9/3/2023)	569,993	0.01
USD 25,375	JP Morgan (Fund receives 12.01% Fixed; and receives/pays return on Philip Morris International) (21/4/2023)	2,466,590	0.05
USD 3,600	JP Morgan (Fund receives 13.86% Fixed; and receives/pays return on Dollar General) (9/3/2023)	788,754	0.01
EUR 8,500	JP Morgan (Fund receives 16.14% Fixed; and receives/pays return on Airbus) (13/3/2023)	1,115,156	0.02
GBP 71,800	JP Morgan (Fund receives 16.98% Fixed; and receives/pays return on Prudential) (13/3/2023)	1,104,126	0.02
GBP 387,400	JP Morgan (Fund receives 19.97% Fixed; and receives/pays return on BP) (27/3/2023)	2,345,510	0.04
USD 2,200	JP Morgan (Fund receives 21.35% Fixed; and receives/pays return on Walmart) (9/3/2023)	313,347	0.01
USD 2,700	JP Morgan (Fund receives 22.12% Fixed; and receives/pays return on Kimberly-Clark) (16/3/2023)	339,408	0.01
USD 3,700	JP Morgan (Fund receives 22.35% Fixed; and receives/pays return on Novo-Nordisk) (16/3/2023)	523,661	0.01
USD 5,800	JP Morgan (Fund receives 22.92% Fixed; and receives/pays return on Willis Towers Watson) (16/3/2023)	1,386,358	0.03
USD 24,300	JP Morgan (Fund receives 25.2% Fixed; and receives/pays return on The Williams) (16/3/2023)	735,411	0.01
EUR 2,800	JP Morgan (Fund receives 26.72% Fixed; and receives/pays return on Siemens) (27/3/2023)	433,126	0.01
USD 18,596	JP Morgan (Fund receives 7.68% Fixed; and receives/pays return on PepsiCo) (26/4/2023)	3,233,716	0.06
USD 13,084	JP Morgan (Fund receives 8.22% Fixed; and receives/pays return on Yum! Brands) (4/5/2023)	1,673,953	0.03
USD 47,922	UBS (Fund receives 10.1% Fixed; and receives/pays return on JP Morgan Chase) (1/3/2023)	6,810,115	0.13
USD 41,883	UBS (Fund receives 11.4% Fixed; and receives/pays return on Apple) (23/3/2023)	6,216,123	0.12
USD 65,849	UBS (Fund receives 12.2% Fixed; and receives/pays return on Alphabet) (17/3/2023)	5,969,596	0.12
USD 8,900	UBS (Fund receives 15.2% Fixed; and receives/pays return on Bloomberg) (13/4/2023)	886,173	0.02
USD 31,100	UBS (Fund receives 15.2% Fixed; and receives/pays return on SS&C Technologies Holdings) (13/4/2023)	1,880,617	0.04
USD 28,536	UBS (Fund receives 15.7% Fixed; and receives/pays return on Exxon Mobil) (8/3/2023)	3,142,234	0.06
USD 26,600	UBS (Fund receives 17.6% Fixed; and receives/pays return on Bloomberg) (9/3/2023)	1,332,372	0.03
USD 45,400	UBS (Fund receives 21.9% Fixed; and receives/pays return on Bloomberg) (6/4/2023)	1,809,401	0.04
USD 20,400	UBS (Fund receives 22.7% Fixed; and receives/pays return on Altria Group) (6/4/2023)	941,490	0.02
USD 20,700	UBS (Fund receives 24.7% Fixed; and receives/pays return on Bloomberg) (13/4/2023)	1,369,926	0.03
USD 6,100	UBS (Fund receives 25.4% Fixed; and receives/pays return on Capital One Financial) (9/3/2023)	636,577	0.01
USD 17,602	UBS (Fund receives 6.1% Fixed; and receives/pays return on Berkshire Hathaway) (22/3/2023)	5,371,826	0.10
USD 11,143	UBS (Fund receives 7.6% Fixed; and receives/pays return on Jazz Pharmaceuticals) (1/3/2023)	1,575,513	0.03
USD 6,447	UBS (Fund receives 8.3% Fixed; and receives/pays return on Ulta Beauty) (8/3/2023)	3,358,767	0.06
USD 12,779	Barclays (Fund receives 10.96% Fixed; and receives/pays return on Eaton) (3/5/2023)	2,182,957	0.04
USD 79,868	Barclays (Fund receives 13.25% Fixed; and receives/pays return on Aramark) (23/3/2023)	2,974,517	0.06
USD 8,135	Barclays (Fund receives 16.45% Fixed; and receives/pays return on Hyatt Hotels) (10/5/2023)	931,486	0.02
USD 80,350	Barclays (Fund receives 16.95% Fixed; and receives/pays return on Kraft Heinz) (23/3/2023)	3,155,206	0.06
GBP 30,700	Barclays (Fund receives 17.04% Fixed; and receives/pays return on Shell) (3/4/2023)	936,820	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 21,767	Barclays (Fund receives 18.07% Fixed; and receives/pays return on Tesla) (13/3/2023)	4,053,290	0.08
EUR 26,200	Barclays (Fund receives 18.41% Fixed; and receives/pays return on Bayer) (3/4/2023)	1,599,685	0.03
USD 37,700	Barclays (Fund receives 19.39% Fixed; and receives/pays return on AT&T) (23/3/2023)	719,079	0.01
GBP 17,800	Barclays (Fund receives 19.65% Fixed; and receives/pays return on British American Tobacco) (3/4/2023)	675,290	0.01
USD 43,300	Barclays (Fund receives 22.49% Fixed; and receives/pays return on Kraft Heinz) (16/3/2023)	1,705,299	0.03
EUR 41,300	Barclays (Fund receives 22.99% Fixed; and receives/pays return on Koninklijke Philips) (3/4/2023)	692,302	0.01
USD 6,800	Barclays (Fund receives 23.5% Fixed; and receives/pays return on Laboratory of America) (23/3/2023)	1,640,971	0.03
USD 66,587	Barclays (Fund receives 24.05% Fixed; and receives/pays return on Devon Energy) (2/5/2023)	3,611,552	0.07
USD 3,597	Barclays (Fund receives 9.35% Fixed; and receives/pays return on Laboratory of America) (28/4/2023)	866,809	0.02
USD 1,357	Barclays (Fund receives 9.38% Fixed; and receives/pays return on Autozone) (1/3/2023)	3,334,882	0.06
USD 8,849	Goldman Sachs (Fund receives 11.19% Fixed; and receives/pays return on McKesson) (22/3/2023)	3,145,768	0.06
USD 28,500	Goldman Sachs (Fund receives 14.42% Fixed; and receives/pays return on Sealed Air) (2/3/2023)	1,404,053	0.03
USD 5,100	Goldman Sachs (Fund receives 14.95% Fixed; and receives/pays return on Microsoft) (10/4/2023)	1,289,057	0.02
USD 1,000	Goldman Sachs (Fund receives 17.42% Fixed; and receives/pays return on Eli Lilly) (10/4/2023)	316,614	0.01
USD 3,100	Goldman Sachs (Fund receives 18.28% Fixed; and receives/pays return on Robert Half International) (30/3/2023)	250,642	0.00
USD 39,400	Goldman Sachs (Fund receives 18.64% Fixed; and receives/pays return on Comcast) (10/4/2023)	1,486,322	0.03
USD 2,100	Goldman Sachs (Fund receives 22.88% Fixed; and receives/pays return on Prudential Financial) (2/3/2023)	209,953	0.00
USD 14,600	Goldman Sachs (Fund receives 23.84% Fixed; and receives/pays return on Fox) (13/4/2023)	529,965	0.01
USD 3,000	Goldman Sachs (Fund receives 30.76% Fixed; and receives/pays return on Meta Platforms) (13/4/2023)	516,120	0.01
USD 13,845	Nomura (Fund receives 10.06% Fixed; and receives/pays return on The Hershey Company) (22/3/2023)	3,305,047	0.06
USD 6,480	Nomura (Fund receives 10.07% Fixed; and receives/pays return on Lam Research) (13/3/2023)	3,142,775	0.06
USD 13,042	Nomura (Fund receives 10.4301% Fixed; and receives/pays return on Becton, Dickinson and Company) (22/3/2023)	3,095,443	0.06
USD 29,194	Nomura (Fund receives 10.49% Fixed; and receives/pays return on Paccar) (9/3/2023)	2,111,699	0.04
USD 20,764	Nomura (Fund receives 11.0707% Fixed; and receives/pays return on Honeywell International) (22/3/2023)	3,980,841	0.08
USD 9,599	Nomura (Fund receives 11.4036% Fixed; and receives/pays return on Parker-Hannifin) (22/3/2023)	3,332,122	0.06
USD 8,856	Nomura (Fund receives 13.85% Fixed; and receives/pays return on Fastenal Company) (3/3/2023)	453,911	0.01
USD 18,875	Nomura (Fund receives 13.94% Fixed; and receives/pays return on Automatic Data Processing) (8/3/2023)	4,188,133	0.08
USD 12,573	Nomura (Fund receives 14.11% Fixed; and receives/pays return on Union Pacific) (9/3/2023)	2,605,434	0.05
USD 21,924	Nomura (Fund receives 14.97% Fixed; and receives/pays return on Valero Energy) (13/3/2023)	2,985,815	0.06
USD 34,993	Nomura (Fund receives 15.07% Fixed; and receives/pays return on Blackstone) (13/3/2023)	3,137,215	0.06
USD 18,033	Nomura (Fund receives 17.74% Fixed; and receives/pays return on Truist Financial) (3/3/2023)	850,088	0.02
USD 34,581	Nomura (Fund receives 21.86% Fixed; and receives/pays return on Ally Financial) (3/3/2023)	1,028,828	0.02
USD 60,031	Nomura (Fund receives 22.82% Fixed; and receives/pays return on Synchrony Financial) (9/3/2023)	2,142,721	0.04

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 8,589	Nomura (Fund receives 7.84% Fixed; and receives/pays return on Mastercard) (13/3/2023)	3,050,735	0.06
USD 59,537	Nomura (Fund receives 9.65% Fixed; and receives/pays return on Bristol-Myers Squibb) (22/3/2023)	4,151,084	0.08
USD 41,749	Nomura (Fund receives 9.7126% Fixed; and receives/pays return on Merck & Co.) (22/3/2023)	4,462,003	0.09
USD 8,661	Nomura (Fund receives 9.95% Fixed; and receives/pays return on Elevance Health) (8/3/2023)	4,105,204	0.08
USD 23,898	Citigroup (Fund receives 10.06% Fixed; and receives/pays return on Microsoft) (23/3/2023)	6,014,770	0.12
USD 13,324	Citigroup (Fund receives 10.31% Fixed; and receives/pays return on Unitedhealth) (1/3/2023)	6,444,489	0.12
USD 77,092	Citigroup (Fund receives 10.71% Fixed; and receives/pays return on General Motors) (17/3/2023)	3,010,787	0.06
USD 85,652	Citigroup (Fund receives 10.9% Fixed; and receives/pays return on Delta Air Lines) (1/3/2023)	3,243,615	0.06
USD 22,400	Citigroup (Fund receives 11.68% Fixed; and receives/pays return on Medtronic) (6/3/2023)	1,861,094	0.04
USD 16,485	Citigroup (Fund receives 11.74% Fixed; and receives/pays return on Analog Devices) (23/3/2023)	3,061,693	0.06
USD 6,780	Citigroup (Fund receives 11.98% Fixed; and receives/pays return on Costco Wholesale) (3/3/2023)	3,299,804	0.06
USD 17,882	Citigroup (Fund receives 12.04% Fixed; and receives/pays return on Marriott International) (31/3/2023)	3,076,972	0.06
USD 11,107	Citigroup (Fund receives 12.08% Fixed; and receives/pays return on Thermo Fisher Scientific) (17/3/2023)	6,045,082	0.12
USD 14,589	Citigroup (Fund receives 12.22% Fixed; and receives/pays return on Meta Platforms) (23/3/2023)	2,571,566	0.05
USD 11,800	Citigroup (Fund receives 12.26% Fixed; and receives/pays return on Zimmer Biomet) (6/3/2023)	1,462,554	0.03
USD 33,340	Citigroup (Fund receives 12.29% Fixed; and receives/pays return on Amazon) (8/3/2023)	3,123,901	0.06
USD 6,321	Citigroup (Fund receives 12.33% Fixed; and receives/pays return on Humana) (17/3/2023)	3,224,770	0.06
USD 18,625	Citigroup (Fund receives 12.75% Fixed; and receives/pays return on United Parcel Service) (17/3/2023)	3,418,421	0.07
USD 23,673	Citigroup (Fund receives 14.41% Fixed; and receives/pays return on Marathon Petroleum) (17/3/2023)	3,019,153	0.06
USD 900	Citigroup (Fund receives 14.84% Fixed; and receives/pays return on Broadcom) (6/3/2023)	528,212	0.01
USD 24,684	Citigroup (Fund receives 14.99% Fixed; and receives/pays return on First Republic Bank) (1/3/2023)	3,012,648	0.06
USD 18,779	Citigroup (Fund receives 15.04% Fixed; and receives/pays return on Schlumberger) (3/3/2023)	1,021,920	0.02
USD 3,800	Citigroup (Fund receives 16.17% Fixed; and receives/pays return on Netflix) (3/3/2023)	1,242,521	0.02
USD 35,497	Citigroup (Fund receives 16.47% Fixed; and receives/pays return on Microsoft) (9/3/2023)	8,865,389	0.17
USD 48,075	Citigroup (Fund receives 18.04% Fixed; and receives/pays return on Fidelity National Information Services) (31/3/2023)	3,116,690	0.06
USD 28,400	Citigroup (Fund receives 18.67% Fixed; and receives/pays return on General Motors) (6/3/2023)	1,103,838	0.02
USD 20,800	Citigroup (Fund receives 28.01% Fixed; and receives/pays return on Invesco) (6/3/2023)	369,730	0.01
USD 9,216	Citigroup (Fund receives 6.67% Fixed; and receives/pays return on The Goldman Sachs) (1/3/2023)	3,370,092	0.06
USD 31,334	Citigroup (Fund receives 7.44% Fixed; and receives/pays return on Verizon Communications) (17/3/2023)	1,216,752	0.02
USD 264,289	Citigroup (Fund receives 7.57% Fixed; and receives/pays return on AT&T) (8/3/2023)	5,009,202	0.10
USD 4,036	Citigroup (Fund receives 8.16% Fixed; and receives/pays return on O'Reilly Automotive) (22/3/2023)	3,376,193	0.06
USD 12,232	Citigroup (Fund receives 8.74% Fixed; and receives/pays return on McDonald's) (17/3/2023)	3,239,606	0.06

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 16,804	Citigroup (Fund receives 8.79% Fixed; and receives/pays return on Waste Management) (17/3/2023)	2,530,757	0.05
USD 10,625	Citigroup (Fund receives 8.82% Fixed; and receives/pays return on AmerisourceBergen) (17/3/2023)	1,660,225	0.03
USD 55,424	Citigroup (Fund receives 9.6% Fixed; and receives/pays return on Apple) (10/4/2023)	8,251,862	0.16
USD 21,572	Citigroup (Fund receives 9.82% Fixed; and receives/pays return on T-Mobile) (17/3/2023)	3,123,068	0.06
USD 14,900	Citigroup (Fund receives 9.98% Fixed; and receives/pays return on Public Service Enterprise) (6/3/2023)	908,418	0.02
Total Equity Linked Notes		528,981,828	10.20
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		4,973,171,683	95.88
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	Cyprus		
510,198	Fix Price**	66	0.00
29,401	TCS**	294	0.00
		360	0.00
	Russian Federation		
387,085	Alrosa**	52	0.00
157,961	LUKOIL**	21	0.00
1	Mobile TeleSystems**	-	0.00
270	Novatek**	-	0.00
7	Novolipetsk Steel**	-	0.00
		73	0.00
	United States		
2,336	Sequoia Pine Investment**	1,202,993	0.02
Total Common Stocks (Shares)		1,203,426	0.02
BONDS			
	Bermuda		
USD 4,000,000	Symphony CLO 38 0% 24/4/2036**	4,000,000	0.08
	Cayman Islands		
USD 4,000,000	Oaktree CLO 2023-1 0% 15/4/2036**	4,000,000	0.08
	Jersey		
USD 5,000,000	CarVal CLO VII-C 6.883% 20/1/2035**	5,000,000	0.10
USD 7,000,000	Pikes Peak Clo 12 7.037% 20/4/2036**	7,000,000	0.13
		12,000,000	0.23
Total Bonds		20,000,000	0.39
RIGHTS			
	Hong Kong		
97,820	Link REIT (23/3/2023)**	92,224	0.00
Total Rights		92,224	0.00
Total Other Transferable Securities		21,295,650	0.41
Total Portfolio		4,994,467,333	96.29
Other Net Assets		192,269,512	3.71
Total Net Assets (USD)		5,186,736,845	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AED	824,000	USD	224,312	Barclays	14/4/2023	30
AED	622,000	USD	169,341	Deutsche Bank	14/4/2023	5
AED	989,000	USD	269,250	HSBC Bank	14/4/2023	14
AED	537,000	USD	146,206	Goldman Sachs	14/4/2023	(3)
AED	3,817,000	USD	1,039,192	Morgan Stanley	14/4/2023	25
AED	729,000	USD	198,475	Citigroup	14/4/2023	2
AUD	421,000	USD	294,534	Morgan Stanley	14/4/2023	(10,158)
AUD	3,000	USD	2,067	Bank of America	14/4/2023	(41)
CAD	3,826,000	USD	2,851,051	Morgan Stanley	14/4/2023	(35,024)
CAD	5,000	USD	3,745	Citigroup	14/4/2023	(65)
CAD	8,000	USD	5,952	Bank of America	14/4/2023	(64)
CAD	15,000	USD	11,280	Royal Bank of Canada	14/4/2023	(239)
CHF	283,000	USD	309,365	Bank of America	14/4/2023	(5,361)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
EUR	663,000	USD	717,373	Morgan Stanley	14/4/2023	(10,285)
EUR	800,000	USD	872,005	Royal Bank of Canada	14/4/2023	(18,806)
EUR	216,000	USD	233,268	Bank of America	14/4/2023	(2,904)
EUR	1,169,000	USD	1,257,408	HSBC Bank	14/4/2023	(10,670)
EUR	360,000	USD	386,635	Bank of America	14/3/2023	(3,408)
EUR	710,000	USD	762,581	Standard Chartered Bank	14/3/2023	(6,772)
GBP	1,000	USD	1,209	Morgan Stanley	14/4/2023	5
JPY	198,569,000	USD	1,516,561	Morgan Stanley	14/4/2023	(53,645)
JPY	18,911,000	USD	146,353	Bank of America	14/4/2023	(7,030)
KRW	570,687,000	USD	462,648	Morgan Stanley	14/4/2023	(29,383)
NZD	4,825,000	USD	3,066,061	Morgan Stanley	14/4/2023	(84,116)
SGD	160,000	USD	120,295	HSBC Bank	14/4/2023	(1,401)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	623,004	EUR	583,724	Bank of America	15/3/2023	1,578
USD	1,664,199	EUR	1,570,320	BNY Mellon	15/3/2023	(7,544)
USD	1,154,148	EUR	1,078,469	JP Morgan	15/3/2023	6,024
USD	2,514,050	AED	9,235,000	Morgan Stanley	14/4/2023	(270)
USD	327,484	AUD	473,000	Bank of America	14/4/2023	7,983
USD	1,509,877	CHF	1,392,000	Bank of America	14/4/2023	14,563
USD	65,093	HKD	507,000	HSBC Bank	14/4/2023	367
USD	1,172,753	GBP	965,000	HSBC Bank	14/4/2023	391
USD	1,116,456	EUR	1,032,000	Royal Bank of Canada	14/4/2023	15,829
USD	69,339	EUR	64,000	Morgan Stanley	14/4/2023	1,083
USD	896,001	GBP	733,000	Royal Bank of Canada	14/4/2023	5,493
USD	140,500	EUR	129,000	Bank of America	14/4/2023	2,921
USD	545,559	AED	2,004,000	Deutsche Bank	14/4/2023	(50)
USD	580,207	EUR	533,000	State Street	14/4/2023	11,763
USD	301,191	CAD	402,000	Citigroup	14/4/2023	5,309
USD	331,205	NZD	512,000	State Street	14/4/2023	14,779
USD	141,344	CAD	188,000	Deutsche Bank	14/4/2023	2,972
USD	783,930	EUR	722,883	Morgan Stanley	14/6/2023	10,311
USD	131,707,544	EUR	122,950,000	Standard Chartered Bank	14/3/2023	824,898
USD	34,045,085	GBP	28,090,000	State Street	14/3/2023	(61,209)
USD	43,450	CHF	40,000	State Street	14/3/2023	628
USD	738,126	EUR	690,000	State Street	14/3/2023	3,608
USD	1,862,129	EUR	1,740,000	RBS	14/3/2023	9,866
USD	322,196	EUR	300,000	Morgan Stanley	14/3/2023	2,841
USD	224,027	EUR	210,000	BNY Mellon	14/3/2023	478
USD	463,300	GBP	385,000	State Street	14/4/2023	(4,430)
USD	213,308	EUR	200,000	Bank of America	14/3/2023	404
USD	230,154	GBP	190,000	BNY Mellon	14/3/2023	(540)
USD	385,321	GBP	320,000	Standard Chartered Bank	14/3/2023	(3,216)
Net unrealised appreciation						587,536
AUD Hedged Share Class						
AUD	195,589,257	USD	136,601,270	BNY Mellon	15/3/2023	(4,625,257)
USD	4,570,492	AUD	6,659,411	BNY Mellon	15/3/2023	77,021
Net unrealised depreciation						(4,548,236)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CAD Hedged Share Class						
CAD	18,616,209	USD	13,887,207	BNY Mellon	15/3/2023	(189,549)
USD	363,665	CAD	490,251	BNY Mellon	15/3/2023	2,941
Net unrealised depreciation						(186,608)
CHF Hedged Share Class						
CHF	2,560,682	USD	2,793,646	BNY Mellon	15/3/2023	(51,874)
USD	76,336	CHF	70,767	BNY Mellon	15/3/2023	566
Net unrealised depreciation						(51,308)
CNH Hedged Share Class						
CNY	60,833,435	USD	8,982,954	BNY Mellon	15/3/2023	(221,977)
USD	372,186	CNY	2,557,776	BNY Mellon	15/3/2023	3,830
Net unrealised depreciation						(218,147)
EUR Hedged Share Class						
EUR	746,222,786	USD	804,629,542	BNY Mellon	15/3/2023	(10,201,878)
USD	30,827,395	EUR	28,932,122	BNY Mellon	15/3/2023	26,609
Net unrealised depreciation						(10,175,269)
GBP Hedged Share Class						
GBP	39,848,485	USD	48,441,678	BNY Mellon	15/3/2023	(57,539)
USD	1,683,556	GBP	1,398,010	BNY Mellon	15/3/2023	(13,907)
Net unrealised depreciation						(71,446)
HKD Hedged Share Class						
HKD	545,572,346	USD	69,660,422	BNY Mellon	15/3/2023	(105,053)
USD	2,683,090	HKD	21,028,145	BNY Mellon	15/3/2023	2,200
Net unrealised depreciation						(102,853)
NZD Hedged Share Class						
NZD	34,041,518	USD	21,669,547	BNY Mellon	15/3/2023	(631,398)
USD	628,594	NZD	1,007,985	BNY Mellon	15/3/2023	5,646
Net unrealised depreciation						(625,752)
SGD Hedged Share Class						
SGD	631,256,860	USD	477,635,022	BNY Mellon	15/3/2023	(8,918,060)
USD	16,509,049	SGD	22,085,109	BNY Mellon	15/3/2023	110,616
Net unrealised depreciation						(8,807,444)
Total net unrealised depreciation						(24,199,527)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(2,021)	USD	GBP/USD Future	March 2023	2,260,465
(171)	USD	JPY/USD Future	March 2023	306,774
48	USD	MSCI Emerging Markets Index	March 2023	(27,264)
(178)	USD	S&P 500 E-Mini Index	March 2023	(166,954)
(34)	USD	US Long Bond (CBT)	June 2023	83,294
(6)	USD	US Treasury 10 Year Note (CBT)	June 2023	3,941
2,090	USD	US Treasury 10 Year Note (CBT)	June 2023	(1,309,489)
(72)	USD	US Treasury 10 Year Note (CBT)	June 2023	47,297
(286)	USD	US Treasury 10 Year Note (CBT)	June 2023	154,696

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
1,872	USD	US Ultra 10 Year Note	June 2023	(1,565,269)
(78)	USD	US Ultra Bond (CBT)	June 2023	172,847
(110)	USD	US Ultra Bond (CBT)	June 2023	57,573
4,647	USD	US Treasury 5 Year Note (CBT)	June 2023	(2,381,783)
Total				(2,363,872)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (290,000)	Fund provides default protection on thyssenkrupp; and receives Fixed 1%	Bank of America	20/12/2023	8,605	(348)
CDS	EUR (140,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Bank of America	20/12/2026	(3,530)	(9,421)
CDS	EUR (430,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2027	5,070	(101,974)
CDS	EUR (300,000)	Fund provides default protection on Loxam; and receives Fixed 5%	Bank of America	20/12/2027	(1,950)	(24,827)
CDS	EUR (248,644)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	2,687	(35,356)
CDS	EUR (189,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Barclays	20/6/2023	(5,926)	(11,707)
CDS	EUR (391,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Barclays	20/12/2023	31,077	(66,983)
CDS	EUR (123,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Barclays	20/12/2023	(10,939)	(21,071)
CDS	USD (448,000)	Fund provides default protection on Lumen Technologies; and receives Fixed 1%	Barclays	20/12/2023	20,521	(15,506)
CDS	EUR (150,000)	Fund provides default protection on Telecom Italia; and receives Fixed 5%	Barclays	20/12/2024	2,606	8,890
CDS	EUR (96,446)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Barclays	20/12/2026	(10,562)	(6,490)
CDS	EUR (300,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Credit Suisse	20/6/2023	3,700	(18,582)
CDS	EUR (93,749)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(10,497)	(6,309)
CDS	EUR (200,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(21,727)	(13,459)
CDS	EUR (190,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	Credit Suisse	20/12/2026	6,496	(6,446)
CDS	EUR (450,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	23,117	44,181
CDS	EUR (590,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	Credit Suisse	20/6/2027	54,321	(27,198)
CDS	USD (1,250,000)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Credit Suisse	17/9/2058	(31,534)	(72,430)
CDS	USD 14,150,000	Fund receives default protection on CDX.NA.IG.39.V13; and pays Fixed 1%	Goldman Sachs	20/12/2027	(15,625)	(146,089)
CDS	EUR 592,000	Fund receives default protection on ITRAXX.FINSUB.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(29,061)	14,567
CDS	EUR (109,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Morgan Stanley	20/12/2026	(12,671)	(7,335)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (301,356)	Fund provides default protection on United; and receives Fixed 5%	Morgan Stanley	20/12/2027	6,948	(42,851)
CDS	USD (1,250,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(92,604)	(226,953)
Total					(81,478)	(793,697)

CDS: Credit Default Swaps

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
	Egypt		
531,725	Commercial International	HSBC Bank	(50,613)
474,933	Commercial International	JP Morgan	(43,779)
			(94,392)
	Netherlands		
161,573	X5 Retail**	JP Morgan	1,615
			1,615
	United Kingdom		
126,117	Prudential	JP Morgan	(44,395)
			(44,395)

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
	Vietnam		
317,500	Vietnam Dairy Products	HSBC Bank	(11,092)
			(11,092)
Total			(148,264)

** Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 986 to 999 form an integral part of these financial statements.

Impact Bond Fund[1]

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
46,546	BlackRock ICS Euro Liquid Environmentally Aware Fund~	4,599,432	6.14
Total Funds		4,599,432	6.14
BONDS			
	Australia		
USD 135,000	FMG Resources August 2006 Pty 6.125% 15/4/2032	119,483	0.16
AUD 600,000	New South Wales Treasury 2.5% 22/11/2032	319,497	0.42
AUD 600,000	Queensland Treasury 1.5% 2/3/2032	298,151	0.40
AUD 450,000	Treasury of Victoria 2% 17/9/2035	209,457	0.28
		946,588	1.26
	Austria		
EUR 100,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 4.125% 18/1/2027	99,550	0.13
EUR 225,000	Republic of Austria Government Bond 1.85% 23/5/2049	169,166	0.23
		268,716	0.36
	Belgium		
EUR 300,000	Argenta Spaarbank 1.375% 8/2/2029	254,625	0.34
EUR 100,000	Argenta Spaarbank 5.375% 29/11/2027	101,243	0.14
EUR 500,000	KBC 0.25% 1/3/2027	442,417	0.59
EUR 875,000	Kingdom of Belgium Government Bond 2.75% 22/4/2039	790,694	1.06
		1,588,979	2.13
	Canada		
USD 22,000	1011778 BC ULC / New Red Finance 3.5% 15/2/2029	17,650	0.02
USD 50,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	41,924	0.06
USD 15,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	13,995	0.02
CAD 2,220,000	Canadian Government Bond 2.25% 1/12/2029	1,432,364	1.91
EUR 850,000	CPPIB Capital 0.875% 6/2/2029	728,372	0.97
USD 85,000	Royal Bank of Canada 1.15% 14/7/2026	70,041	0.09
		2,304,346	3.07
	Chile		
CLP 130,000,000	Bonos de la Tesoreria de la Republica en pesos 7% 1/5/2034	166,497	0.22
USD 500,000	Chile Government International Bond 3.1% 7/5/2041	342,987	0.46
USD 1,000,000	Chile Government International Bond 3.5% 31/1/2034	803,230	1.07
USD 500,000	Inversiones CMPC 4.375% 4/4/2027	446,381	0.60
		1,759,095	2.35
	Denmark		
EUR 300,000	Danske Bank 0.75% 9/6/2029	245,475	0.33
EUR 375,000	Danske Bank 4.125% 10/1/2031	370,875	0.49
EUR 130,000	Kommunekredit 0.125% 26/9/2040	73,813	0.10
EUR 165,000	Orsted 1.75% 9/12/2165	141,075	0.19
EUR 300,000	Orsted 2.875% 14/6/2033	267,759	0.36
EUR 100,000	Orsted 5.25% 8/12/3022	99,120	0.13
		1,198,117	1.60
	Finland		
EUR 300,000	OP Corporate Bank 0.625% 27/7/2027	255,657	0.34
	France		
EUR 3,200,000	Agence Francaise de Developpement EPIC 0.125% 29/9/2031	2,416,768	3.23
EUR 500,000	Agence Francaise de Developpement EPIC 2.875% 21/1/2030	481,600	0.64
EUR 400,000	Agence Francaise de Developpement EPIC 3.5% 25/2/2033	398,620	0.53
EUR 210,000	AXA 1.375% 7/10/2041	159,054	0.21
EUR 400,000	Banque Federative du Credit Mutuel 4% 21/11/2029	398,280	0.53
EUR 500,000	BNP Paribas 0.375% 14/10/2027	433,940	0.58
EUR 400,000	BNP Paribas 0.5% 30/5/2028	339,638	0.45
EUR 100,000	BPCE 0.5% 14/1/2028	85,377	0.11
EUR 600,000	BPCE SFH 0.01% 27/5/2030	467,391	0.62
EUR 200,000	Bpifrance SACA 0% 25/5/2028	167,688	0.22
EUR 500,000	Caisse des Depots et Consignations 3% 25/11/2027	487,932	0.65
EUR 400,000	Caisse Francaise de Financement Local 3.125% 16/11/2027	392,692	0.53
EUR 400,000	Credit Agricole 4% 12/10/2026	396,874	0.53
EUR 600,000	Credit Agricole Home Loan SFH 0.05% 6/12/2029	475,657	0.64
EUR 400,000	Credit Mutuel Arkea 0.375% 3/10/2028	325,494	0.44
EUR 100,000	Electricite de France 1% 29/11/2033	70,332	0.09
EUR 500,000	Engie 1.375% 21/6/2039	328,887	0.44
EUR 100,000	Engie 1.75% 27/3/2028	90,193	0.12
EUR 100,000	Engie 4% 11/1/2035	97,278	0.13
EUR 602,414	French Republic Government Bond OAT 0.5% 25/6/2044	338,838	0.45
EUR 400,000	La Banque Postale Home Loan SFH 3% 31/1/2031	386,432	0.52
EUR 200,000	Orange 0.125% 16/9/2029	158,768	0.21
EUR 100,000	Region of Ile de France 1.375% 20/6/2033	81,661	0.11
EUR 200,000	SNCF Reseau 2.25% 20/12/2047	147,067	0.20

~Investment in connected party fund, see further information in Note 10.

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 200,000	Societe Du Grand Paris EPIC 1% 18/2/2070	76,466	0.10
EUR 1,200,000	Societe Du Grand Paris EPIC 1.125% 25/5/2034	923,154	1.23
EUR 400,000	Societe Generale SFH 0.01% 11/2/2030	315,008	0.42
EUR 200,000	Societe Generale SFH 0.125% 18/7/2029	162,037	0.22
EUR 1,300,000	UNEDIC ASSEO 0% 19/11/2030	1,011,319	1.35
EUR 100,000	Veolia Environnement 2.25% 20/4/2171	90,475	0.12
EUR 100,000	Veolia Environnement 2.5% 20/4/2171	82,400	0.11
		11,787,320	15.73
	Germany		
EUR 300,000	Bayerische Landesbank 1.375% 22/11/2032	242,366	0.32
EUR 105,000	Deutsche Bank 1.375% 10/6/2026	98,883	0.13
USD 250,000	Deutsche Bank 1.686% 19/3/2026	210,460	0.28
EUR 400,000	Deutsche Bank 1.875% 23/2/2028	353,200	0.47
EUR 400,000	Deutsche Pfandbriefbank 0.1% 2/2/2026	350,264	0.47
EUR 125,000	E.ON 3.875% 12/1/2035	120,233	0.16
EUR 100,000	Eurogrid 1.113% 15/5/2032	78,478	0.10
EUR 630,000	Kreditanstalt fuer Wiederaufbau 0% 15/6/2029	516,044	0.69
EUR 420,000	Kreditanstalt fuer Wiederaufbau 0% 15/9/2031	320,681	0.43
EUR 470,000	Kreditanstalt fuer Wiederaufbau 0.01% 5/5/2027	410,461	0.55
EUR 300,000	Landesbank Baden-Wuerttemberg 0.25% 21/7/2028	244,941	0.33
EUR 100,000	Landesbank Hessen-Thueringen Girozentrale 4% 4/2/2030	96,951	0.13
EUR 105,000	Landwirtschaftliche Rentenbank 0% 30/6/2031	80,346	0.11
EUR 24,000	NRW Bank 0% 18/2/2030	19,135	0.03
EUR 48,000	NRW Bank 0.1% 9/7/2035	32,101	0.04
EUR 120,000	State of North Rhine-Westphalia Germany 0.5% 25/11/2039	75,299	0.10
EUR 185,000	State of North Rhine-Westphalia Germany 2.25% 14/6/2052	148,961	0.20
EUR 200,000	Vonovia 0.625% 24/3/2031	145,390	0.19
EUR 100,000	Vonovia 5% 23/11/2030	100,441	0.13
		3,644,635	4.86
	Indonesia		
USD 300,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	243,657	0.33
	International		
EUR 200,000	Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial 3.125% 9/11/2031	195,685	0.26
EUR 475,000	European Investment Bank 0% 15/5/2028	401,345	0.54
EUR 290,000	European Investment Bank 1% 14/11/2042	188,344	0.25
EUR 601,000	European Investment Bank 1.5% 15/11/2047	411,706	0.55
EUR 745,000	European Union 0% 2/6/2028	627,322	0.84
EUR 550,000	European Union 0% 4/7/2029	448,140	0.60
EUR 795,000	European Union 0.2% 4/6/2036	520,268	0.69
EUR 2,768,000	European Union 0.3% 4/11/2050	1,229,864	1.64
EUR 1,185,000	European Union 1.25% 4/2/2043	801,949	1.07
EUR 815,523	European Union 2.625% 4/2/2048	690,634	0.92
EUR 455,000	European Union 2.75% 4/2/2033	433,649	0.58
EUR 213,000	European Union 2.75% 4/12/2037	194,625	0.26
EUR 453,000	International Bank for Reconstruction & Development 0.125% 3/1/2051	191,061	0.26
EUR 160,000	International Bank for Reconstruction & Development 0.7% 22/10/2046	91,178	0.12
USD 2,055,000	International Bank for Reconstruction & Development 1.375% 20/4/2028	1,670,956	2.23
USD 2,000,000	International Bank for Reconstruction & Development 3.125% 15/6/2027	1,784,183	2.38
EUR 317,000	International Development Association 0.7% 17/1/2042	196,275	0.26
		10,077,184	13.45
	Ireland		
EUR 100,000	AIB 4.625% 23/7/2029	97,417	0.13
EUR 200,000	Bank of Ireland 0.375% 10/5/2027	174,818	0.24
EUR 100,000	ESB Finance 1.125% 11/6/2030	82,700	0.11
EUR 275,000	Ireland Government Bond 3% 18/10/2043	258,858	0.35
		613,793	0.83
	Italy		
EUR 150,000	A2A 1% 2/11/2033	106,622	0.14
EUR 100,000	A2A 4.375% 3/2/2034	98,372	0.13
EUR 200,000	Cassa Depositi e Prestiti 2% 20/4/2027	183,779	0.24
EUR 235,000	Intesa Sanpaolo 0.75% 4/12/2024	222,328	0.30
EUR 130,000	Intesa Sanpaolo 0.75% 16/3/2028	108,200	0.14
EUR 642,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	370,851	0.50
EUR 319,000	Italy Buoni Poliennali Del Tesoro 4% 30/4/2035	302,548	0.40
EUR 200,000	Mediobanca Banca di Credito Finanziario 4.625% 7/2/2029	198,530	0.27
EUR 200,000	UniCredit 0.8% 5/7/2029	163,616	0.22
		1,754,846	2.34
	Japan		
USD 70,000	Honda Motor 2.271% 10/3/2025	62,107	0.08
USD 60,000	Honda Motor 2.967% 10/3/2032	48,619	0.06
USD 120,000	Toyota Motor 1.339% 25/3/2026	101,167	0.14
		211,893	0.28
	Jersey		
USD 85,000	Aptiv 3.1% 1/12/2051	47,563	0.06
USD 75,000	Aptiv 4.35% 15/3/2029	66,574	0.09
		114,137	0.15

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
	Luxembourg		
EUR 325,000	Prologis International Funding II 0.875% 9/7/2029	259,374	0.35
EUR 400,000	Segro Capital 1.25% 23/3/2026	363,997	0.48
		623,371	0.83
	Mexico		
EUR 190,000	Mexico Government International Bond 1.35% 18/9/2027	169,380	0.23
EUR 260,000	Mexico Government International Bond 2.25% 12/8/2036	181,675	0.24
USD 650,000	Mexico Government International Bond 4.875% 19/5/2033	566,769	0.76
		917,824	1.23
	Netherlands		
EUR 210,000	ABN AMRO Bank 0.875% 22/4/2025	197,968	0.26
EUR 300,000	ABN AMRO Bank 4% 16/1/2028	294,519	0.39
EUR 300,000	ABN AMRO Bank 4.25% 21/2/2030	295,524	0.40
EUR 150,000	Achmea 3.625% 29/11/2025	148,301	0.20
EUR 578,000	BNG Bank 0.25% 12/1/2032	441,973	0.59
EUR 500,000	BNG Bank 3% 11/1/2033	484,983	0.65
USD 310,000	Cooperatieve Rabobank 1.004% 24/9/2026	258,600	0.35
EUR 300,000	de Volksbank 2.375% 4/5/2027	279,063	0.37
EUR 215,000	Digital Intrepid 0.625% 15/7/2031	152,005	0.20
EUR 265,000	EDP Finance 0.375% 16/9/2026	234,689	0.31
EUR 50,000	EnBW International Finance 4.049% 22/11/2029	50,133	0.07
EUR 265,000	Enel Finance International 1.5% 21/7/2025	251,306	0.33
EUR 800,000	Iberdrola International 1.45% 9/2/2172	687,200	0.92
EUR 100,000	Iberdrola International 1.825% 9/2/2172	78,075	0.10
EUR 400,000	ING Groep 2.5% 15/11/2030	358,103	0.48
EUR 400,000	ING Groep 4.125% 24/8/2033	377,400	0.50
EUR 714,000	Nederlandse Waterschapsbank 0.25% 19/1/2032	544,899	0.72
EUR 769,260	Netherlands Government Bond 0.5% 15/1/2040	516,323	0.69
EUR 100,000	NN 5.25% 1/3/2043	95,848	0.13
EUR 380,000	TenneT 0.5% 9/6/2031	296,033	0.39
EUR 100,000	TenneT 0.5% 30/11/2040	58,852	0.08
EUR 235,000	TenneT 0.875% 16/6/2035	169,606	0.23
EUR 100,000	TenneT 1.125% 9/6/2041	65,465	0.09
EUR 120,000	TenneT 1.5% 3/6/2039	87,221	0.12
EUR 475,000	TenneT 4.5% 28/10/2034	500,451	0.67
EUR 200,000	Thermo Fisher Scientific Finance I 0.8% 18/10/2030	159,295	0.21
		7,083,835	9.45
	New Zealand		
NZD 460,000	New Zealand Government Bond 4.25% 15/5/2034	259,263	0.35
	Norway		
EUR 500,000	DNB Bank 3.125% 21/9/2027	485,625	0.65
EUR 340,000	DNB Boligkreditt 0.01% 21/1/2031	259,070	0.34
		744,695	0.99
	Peru		
USD 260,000	Peruvian Government International Bond 3% 15/1/2034	192,513	0.26
	Singapore		
SGD 135,000	Singapore Government Bond 3% 1/8/2072	99,940	0.13
	South Korea		
EUR 1,060,000	Korea International Bond 0% 15/10/2026	924,924	1.23
	Spain		
EUR 150,000	Autonomous Community of Madrid Spain 0.419% 30/4/2030	119,035	0.16
EUR 290,000	Autonomous Community of Madrid Spain 0.827% 30/7/2027	257,826	0.34
EUR 200,000	Banco Bilbao Vizcaya Argentaria 0.75% 4/6/2025	186,884	0.25
EUR 400,000	CaixaBank 0.375% 18/11/2026	356,568	0.48
EUR 100,000	CaixaBank 0.75% 26/5/2028	84,965	0.11
EUR 400,000	CaixaBank 5.375% 14/11/2030	409,958	0.55
EUR 620,000	Spain Government Bond 1% 30/7/2042	372,453	0.50
		1,787,689	2.39
	Sweden		
EUR 300,000	Skandinaviska Enskilda Banken 0.75% 9/8/2027	259,357	0.35
EUR 150,000	Skandinaviska Enskilda Banken 4% 9/11/2026	149,504	0.20
EUR 850,000	Swedbank 0.3% 20/5/2027	743,750	0.99
		1,152,611	1.54
	Switzerland		
EUR 700,000	UBS 0.01% 29/6/2026	610,960	0.81
	United Arab Emirates		
USD 500,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	458,304	0.61
EUR 1,000,000	First Abu Dhabi Bank 1.625% 7/4/2027	915,222	1.22
		1,373,526	1.83
	United Kingdom		
EUR 130,000	Credit Suisse 0.45% 19/5/2025	117,126	0.16
EUR 450,000	National Grid 0.25% 1/9/2028	364,162	0.49
EUR 250,000	National Grid 3.875% 16/1/2029	244,500	0.33
USD 95,000	Royalty Pharma 1.2% 2/9/2025	79,926	0.11
GBP 130,000	Severn Trent Utilities Finance 2% 2/6/2040	93,217	0.12
EUR 500,000	SSE 2.875% 1/8/2029	469,115	0.63
EUR 200,000	SSE 4% 21/4/2171	182,367	0.24
EUR 425,000	Thames Water Utilities Finance 4.375% 18/1/2031	416,245	0.55
GBP 1,350,000	United Kingdom Gilt 0.875% 31/7/2033	1,145,590	1.53

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
GBP 935,000	United Kingdom Gilt 1.5% 31/7/2053	583,223	0.78
GBP 100,000	United Utilities Water Finance 0.875% 28/10/2029	87,753	0.12
		3,783,224	5.06
	United States		
USD 29,000	AECOM 5.125% 15/3/2027	26,089	0.04
USD 105,000	AES 1.375% 15/1/2026	87,183	0.12
USD 130,000	AES 2.45% 15/1/2031	96,717	0.13
USD 24,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	20,722	0.03
USD 45,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	39,810	0.05
USD 24,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	21,862	0.03
USD 290,000	Alexandria Real Estate Equities 2% 18/5/2032	207,772	0.28
USD 115,000	Alexandria Real Estate Equities 3.8% 15/4/2026	103,445	0.14
USD 300,000	American Tower 3.65% 15/3/2027	262,893	0.35
USD 125,000	American Tower 4.05% 15/3/2032	104,209	0.14
USD 90,000	Amgen 2.45% 21/2/2030	70,792	0.09
USD 20,000	Amgen 4.563% 15/6/2048	16,016	0.02
USD 100,000	Amgen 5.25% 2/3/2033	92,803	0.12
USD 250,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	230,697	0.31
USD 60,000	Apple 3% 20/6/2027	52,937	0.07
USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	181,297	0.24
USD 15,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	11,542	0.01
USD 70,000	Autodesk 2.4% 15/12/2031	52,447	0.07
USD 50,000	AvalonBay Communities 2.05% 15/1/2032	37,085	0.05
USD 54,000	Ball 2.875% 15/8/2030	40,666	0.05
USD 29,000	Ball 4.875% 15/3/2026	26,371	0.04
USD 32,000	Ball 5.25% 1/7/2025	29,552	0.04
USD 270,000	Bank of America 0.981% 25/9/2025	235,614	0.31
USD 540,000	Bank of America 2.456% 22/10/2025	481,564	0.64
USD 125,000	Bank of America 6.204% 10/11/2028	120,654	0.16
USD 8,000	Beazer Homes USA 5.875% 15/10/2027	6,670	0.01
USD 5,000	Beazer Homes USA 6.75% 15/3/2025	4,635	0.01
USD 8,000	Berry Global 4.5% 15/2/2026	7,198	0.01
USD 14,000	Berry Global 5.625% 15/7/2027	12,650	0.02
USD 115,000	Boston Properties 3.4% 21/6/2029	92,735	0.12
USD 575,000	Citigroup 2.014% 25/1/2026	504,334	0.67
USD 175,000	City of San Francisco CA Public Utilities Commission Water Revenue 6% 1/11/2040	179,516	0.24
USD 245,000	Comcast 4.65% 15/2/2033	221,573	0.29
USD 180,000	Commonwealth of Massachusetts 3.769% 15/7/2029	161,073	0.22
USD 32,000	Covanta 4.875% 1/12/2029	25,446	0.03
USD 16,000	Covanta 5% 1/9/2030	12,598	0.02
USD 49,000	Dana 4.25% 1/9/2030	37,012	0.05
USD 53,000	Darling Ingredients 5.25% 15/4/2027	48,014	0.06
USD 21,000	Darling Ingredients 6% 15/6/2030	19,079	0.03
USD 130,000	Dominion Energy 2.25% 15/8/2031	96,394	0.13
USD 100,000	DTE Electric 1.9% 1/4/2028	80,829	0.11
USD 60,000	DTE Electric 3.95% 1/3/2049	46,124	0.06
USD 190,000	Duke Energy Carolinas 3.95% 15/11/2028	170,016	0.23
USD 210,000	Duke Energy Florida 2.5% 1/12/2029	167,541	0.22
USD 45,000	Duke Energy Florida 3% 15/12/2051	28,467	0.04
USD 150,000	Duke Energy Progress 3.45% 15/3/2029	128,365	0.17
USD 170,000	East Bay Municipal Utility District Water System Revenue 5.874% 1/6/2040	175,068	0.23
USD 105,000	Ecolab 1.3% 30/1/2031	75,127	0.10
USD 18,000	Equinix 2.15% 15/7/2030	13,480	0.02
USD 390,000	Equinix 2.5% 15/5/2031	291,627	0.39
USD 60,000	ERP Operating 1.85% 1/8/2031	44,160	0.06
USD 152,000	Ford Motor 6.1% 19/8/2032	134,103	0.18
USD 275,000	General Mills 4.2% 17/4/2028	247,671	0.33
USD 170,000	General Motors 5.4% 15/10/2029	153,317	0.20
USD 170,000	General Motors 5.6% 15/10/2032	151,464	0.20
USD 110,000	Georgia Power 3.25% 1/4/2026	97,315	0.13
USD 1,362,862	Ginnie Mae II Pool 4% 20/5/2048	1,214,926	1.62
USD 485,000	Goldman Sachs 4.387% 15/6/2027	438,974	0.59
USD 222,167	GoodLeap Sustainable Home Solutions Trust 2022-4 5.3% 20/11/2054	200,004	0.27
USD 195,000	Healthpeak Properties 2.125% 1/12/2028	154,568	0.21
USD 37,000	Hilton Domestic Operating 4% 1/5/2031	29,432	0.04
USD 33,000	Hilton Domestic Operating 4.875% 15/1/2030	28,361	0.04
USD 17,000	Hilton Domestic Operating 5.75% 1/5/2028	15,526	0.02
USD 20,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	17,923	0.02
USD 100,000	Hudson Yards 2016-10HY Mortgage Trust 2.835% 10/8/2038	84,908	0.11
USD 40,000	Interstate Power and Light 3.5% 30/9/2049	27,155	0.04
USD 80,000	Interstate Power and Light 4.1% 26/9/2028	71,641	0.10
USD 540,000	JPMorgan Chase 0.768% 9/8/2025	471,530	0.63

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 12,000	KB Home 4% 15/6/2031	9,295	0.01
USD 9,000	KB Home 4.8% 15/11/2029	7,417	0.01
USD 9,000	KB Home 6.875% 15/6/2027	8,435	0.01
USD 11,000	KB Home 7.25% 15/7/2030	10,143	0.01
USD 80,000	Kimco Realty OP 2.7% 1/10/2030	61,954	0.08
USD 300,000	Kraft Heinz Foods 3.75% 1/4/2030	257,059	0.34
USD 150,000	Los Angeles Unified School District/CA 5.75% 1/7/2034	148,210	0.20
USD 30,000	Mastercard 1.9% 15/3/2031	22,898	0.03
USD 90,000	Merck 1.9% 10/12/2028	72,342	0.10
USD 320,000	Metropolitan Life Global Funding I 4.4% 30/6/2027	291,601	0.39
USD 70,000	MidAmerican Energy 3.15% 15/4/2050	46,362	0.06
USD 130,000	MidAmerican Energy 3.65% 15/4/2029	113,199	0.15
USD 55,000	MidAmerican Energy 4.25% 15/7/2049	44,240	0.06
USD 225,000	Morgan Stanley 0.864% 21/10/2025	194,870	0.26
USD 175,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	174,207	0.23
USD 210,000	NextEra Energy Capital 1.9% 15/6/2028	166,828	0.22
USD 90,000	Northern States Power 2.25% 1/4/2031	69,742	0.09
USD 95,000	Northern States Power 2.9% 1/3/2050	60,701	0.08
USD 85,000	NSTAR Electric 3.95% 1/4/2030	74,791	0.10
USD 130,000	Oncor Electric Delivery 4.15% 1/6/2032	114,581	0.15
USD 90,000	PacifiCorp 2.9% 15/6/2052	55,477	0.07
USD 175,000	Pfizer 1.75% 18/8/2031	130,583	0.17
USD 57,000	Post 4.625% 15/4/2030	46,530	0.06
USD 34,000	Post 5.625% 15/1/2028	30,719	0.04
USD 16,000	Post 5.75% 1/3/2027	14,714	0.02
USD 200,000	Prologis 1.25% 15/10/2030	143,922	0.19
USD 60,000	Prologis 4.625% 15/1/2033	54,348	0.07
USD 90,000	Prudential Financial 1.5% 10/3/2026	76,267	0.10
USD 105,000	Public Service Electric and Gas 3.1% 15/3/2032	85,379	0.11
USD 40,000	Public Service of Colorado 2.7% 15/1/2051	24,343	0.03
USD 40,000	Public Service of Colorado 3.2% 1/3/2050	26,772	0.04
USD 30,000	Public Service of Colorado 3.7% 15/6/2028	26,591	0.04
USD 30,000	Public Service of Colorado 4.1% 15/6/2048	23,185	0.03
USD 375,000	Regency Centers 3.75% 15/6/2024	340,929	0.46
USD 60,000	San Diego Gas & Electric 2.95% 15/8/2051	37,247	0.05
USD 210,000	Southern California Edison 2.5% 1/6/2031	161,555	0.22
USD 170,000	Southern California Edison 3.65% 1/6/2051	116,364	0.15
EUR 350,000	Thermo Fisher Scientific 1.95% 24/7/2029	311,070	0.42
USD 260,000	Thermo Fisher Scientific 2% 15/10/2031	194,306	0.26
USD 100,000	Toyota Motor Credit 2.15% 13/2/2030	79,492	0.11
USD 85,000	Union Pacific 4.95% 9/9/2052	76,349	0.10
USD 330,000	Verizon Communications 1.5% 18/9/2030	239,185	0.32
USD 135,000	Verizon Communications 2.85% 3/9/2041	87,319	0.12
USD 60,000	Verizon Communications 3.875% 1/3/2052	42,826	0.06
USD 265,000	Wells Fargo 4.54% 15/8/2026	243,204	0.33
USD 70,000	Welltower 2.7% 15/2/2027	59,357	0.08
USD 40,000	Wisconsin Public Service 2.85% 1/12/2051	24,320	0.03
USD 50,000	WRKCo 3.375% 15/9/2027	43,204	0.06
USD 30,000	WRKCo 4.2% 1/6/2032	25,398	0.03
USD 44,000	Yum! Brands 3.625% 15/3/2031	34,585	0.05
USD 45,000	Yum! Brands 4.625% 31/1/2032	37,267	0.05
USD 31,000	Yum! Brands 4.75% 15/1/2030	26,589	0.04
		13,707,559	18.29
Total Bonds		70,030,897	93.47
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		74,630,329	99.61
Total Portfolio		74,630,329	99.61
Other Net Assets		290,060	0.39
Total Net Assets (EUR)		74,920,389	100.00

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD	10,000	USD	6,749	Morgan Stanley	15/3/2023	(2)
CNH	190,000	USD	27,373	BNP Paribas	15/3/2023	(10)
EUR	215,000	USD	231,115	State Street	15/3/2023	(2,094)
EUR	851,045	AUD	1,310,000	State Street	2/3/2023	20,482

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	279,753	NZD	470,000	Citigroup	2/3/2023	6,690
EUR	1,920,614	GBP	1,690,000	RBS	2/3/2023	(8,014)
EUR	97,729	SGD	140,000	State Street	2/3/2023	35
EUR	21,083,400	USD	23,045,000	RBS	2/3/2023	(581,443)

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Impact Bond Fund[1] continued

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	1,436,097	CAD	2,090,000	BNP Paribas	2/3/2023	(9,422)
EUR	107,561	GBP	95,000	Morgan Stanley	2/3/2023	(853)
EUR	500,496	USD	545,000	Morgan Stanley	15/3/2023	(11,439)
EUR	95,282	USD	105,000	State Street	2/3/2023	(3,430)
EUR	2,022,651	GBP	1,785,000	State Street	4/4/2023	(11,444)
EUR	1,453,074	CAD	2,090,000	RBS	4/4/2023	10,079
EUR	832,077	AUD	1,310,000	Goldman Sachs	4/4/2023	2,188
EUR	98,135	SGD	140,000	BNP Paribas	4/4/2023	562
EUR	21,807,066	USD	23,070,000	RBS	4/4/2023	163,714
EUR	272,933	NZD	470,000	Goldman Sachs	4/4/2023	420
JPY	55,613,025	USD	420,000	BNP Paribas	15/3/2023	(11,324)
JPY	21,682,857	USD	160,000	Bank of America	15/3/2023	(890)
JPY	20,933,272	USD	160,000	Citigroup	15/3/2023	(6,055)
JPY	21,340,000	USD	162,567	Morgan Stanley	15/3/2023	(5,663)
JPY	27,565,000	USD	214,855	RBS	15/3/2023	(11,886)
TWD	5,000,000	USD	166,132	Bank of America	15/3/2023	(2,260)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	360,973	JPY	48,905,000	State Street	15/3/2023	2,099
USD	164,556	TWD	5,000,000	BNP Paribas	15/3/2023	780
USD	177,709	CLP	153,830,000	Citigroup	15/3/2023	(6,911)
USD	740,000	JPY	94,939,491	Morgan Stanley	15/3/2023	40,935
USD	28,340	CNH	190,000	BNP Paribas	15/3/2023	918
USD	234,158	EUR	215,000	Bank of America	15/3/2023	4,952
USD	6,985	AUD	10,000	State Street	15/3/2023	223
USD	80,000	EUR	74,662	BNP Paribas	2/3/2023	547
USD	225,000	EUR	209,647	State Street	15/3/2023	1,703
Net unrealised depreciation						(416,813)
USD Hedged Share Class						
EUR	91	USD	98	BNY Mellon	15/3/2023	-
USD	5,068	EUR	4,700	BNY Mellon	15/3/2023	60
Net unrealised appreciation						60
Total net unrealised depreciation						(416,753)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation EUR
(9)	EUR	Euro BOBL	March 2023	22,534
(19)	EUR	Euro Bund	March 2023	90,860
(4)	EUR	Euro BUXL	March 2023	47,610
(1)	USD	US Long Bond (CBT)	June 2023	1,507
(3)	USD	US Treasury 10 Year Note (CBT)	June 2023	793
Total				163,304

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation EUR	Market Value EUR
IRS	EUR 512,145	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.3835%	BNP Paribas	1/2/2053	37,144	37,144
Total					37,144	37,144

IRS: Interest Rate Swaps

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

India Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
11,029	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	1,103,209	0.27
Total Funds		1,103,209	0.27
COMMON STOCKS (SHARES)			
	India		
172,130	Alkem Laboratories	6,610,973	1.64
211,410	Asian Paints	7,234,239	1.79
1,952,136	Axis Bank	19,932,835	4.94
92,443	Bajaj Finance	6,834,859	1.70
481,006	Bharti Airtel	4,318,827	1.07
1,234,371	Bikaji Foods International	5,335,115	1.32
730,979	Cipla	8,014,749	1.99
167,846	Eicher Motors	6,306,139	1.56
1,425,067	Fortis Healthcare	4,606,999	1.14
1,323,613	Godrej Consumer Products	14,783,217	3.66
455,138	Godrej Properties	6,058,412	1.50
1,161,062	HDFC Bank	22,466,318	5.57
43,214	HDFC Bank	2,907,006	0.72
1,131,370	Hindalco Industries	5,463,366	1.36
758,516	Hindustan Unilever	22,577,700	5.60
483,210	Housing Development Finance	15,252,815	3.78
2,662,457	ICICI Bank	27,531,991	6.82
817,649	ICICI Prudential Life Insurance	4,044,354	1.00
1,051,447	Infosys	18,920,127	4.69
269,131	InterGlobe Aviation	6,043,502	1.50
1,805,430	ITC	8,226,998	2.04
281,693	Kotak Mahindra Bank	5,892,491	1.46
592,087	Larsen & Toubro	15,106,299	3.74
1,208,553	Mahindra & Mahindra	18,560,844	4.60
134,960	Maruti Suzuki India	14,079,802	3.49
4,233,118	Motherson Sumi Wiring India	2,534,724	0.63
866,902	Olectra Greentech	5,224,429	1.30
1,128,515	PB Fintech	7,620,811	1.89
2,460,408	Power Grid of India	6,614,759	1.64
88,285	PVR	1,621,366	0.40
910,547	Reliance Industries	25,581,885	6.34
509,570	Tata Consultancy Services	20,420,705	5.06
4,874,834	Tata Steel	6,129,844	1.52
452,747	Tech Mahindra	6,025,763	1.49
156,480	UltraTech Cement	13,744,797	3.41
487,736	United Spirits	4,369,519	1.08
1,790,625	Zee Entertainment Enterprises	4,236,806	1.05
3,985,667	Zomato	2,579,407	0.64
		383,814,792	95.13
	United States		
124,160	Cognizant Technology Solutions	7,809,664	1.93
Total Common Stocks (Shares)		391,624,456	97.06
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		392,727,665	97.33
Total Portfolio		392,727,665	97.34
Other Net Assets		10,737,292	2.66
Total Net Assets (USD)		403,464,957	100.00

~Investment in connected party fund, see further information in Note 10.

Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	27.49
Consumer Non-cyclical	18.47
Technology	15.06
Consumer Cyclical	12.18
Industrial	8.45
Energy	6.34
Basic Materials	4.67
Communications	2.76
Utilities	1.64
Investment Funds	0.32
Other Net Assets	2.62
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Japan Flexible Equity Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (JPY)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
COMMON STOCKS (SHARES)			
	Japan		
51,800	ABC-Mart*	347,578,000	1.32
116,500	Bridgestone	608,712,500	2.32
318,600	Casio Computer*	425,331,000	1.62
189,900	Daiichi Sankyo	813,341,700	3.10
42,100	Daikin Industries*	982,824,500	3.74
63,300	Descente*	251,934,000	0.96
78,700	Eisai	578,602,400	2.20
851,700	ENEOS*	400,554,510	1.52
163,400	Fukuoka Financial*	496,736,000	1.89
67,300	GLOBERIDE	172,759,100	0.66
231,600	H2O Retailing*	321,692,400	1.22
156,800	Hitachi*	1,080,352,000	4.11
293,200	Honda Motor*	1,038,514,400	3.95
43,000	Itochu Techno-Solutions*	130,290,000	0.49
118,600	Kewpie	261,038,600	1.00
98,000	Kyudenko	337,120,000	1.28
293,100	Link And Motivation	168,532,500	0.64
81,800	Makita*	278,120,000	1.06
979,700	Mebuki Financial*	358,570,200	1.37
159,800	Mitsubishi*	739,714,200	2.82
81,300	Nafco	147,803,400	0.56
148,800	NEC	725,400,000	2.76
96,100	Nidec	662,705,600	2.52
235,800	Nihon Kohden*	804,078,000	3.06
141,900	Nippon Gas*	269,751,900	1.03
244,700	Nippon Telegraph & Telephone	965,830,900	3.68
372,500	ORIX*	909,458,750	3.46
667,100	Panasonic	791,847,700	3.01
57,700	Pilot	252,726,000	0.96
50,800	Royal	132,232,400	0.50
260,300	Sega Sammy*	605,978,400	2.31
10,100	Shimano	214,271,500	0.82
13,700	SMC*	946,670,000	3.60
72,400	SMS*	236,386,000	0.90
125,400	Sony	1,433,322,000	5.45
88,700	Sumitomo Metal Mining*	448,822,000	1.71
193,400	Sumitomo Mitsui Financial*	1,154,984,800	4.40
112,300	TDK*	512,088,000	1.95
254,800	Tokio Marine	736,499,400	2.80
21,300	Tokyo Electron*	994,923,000	3.79
220,700	Tokyu*	361,948,000	1.38
888,800	Toyota Motor*	1,655,390,000	6.30
78,800	Toyota Tsusho*	438,128,000	1.67
Total Common Stocks (Shares)		25,193,563,760	95.89
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		25,193,563,760	95.89
Total Portfolio		25,193,563,760	95.89
Other Net Assets		1,080,488,740	4.11
Total Net Assets (JPY)		26,274,052,500	100.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) JPY
EUR Hedged Share Class						
EUR	35,786,589	JPY	5,034,940,160	BNY Mellon	15/3/2023	158,935,363
JPY	106,059,468	EUR	743,868	BNY Mellon	15/3/2023	(1,900,041)
Net unrealised appreciation						157,035,322
USD Hedged Share Class						
JPY	26,258,445	USD	195,995	BNY Mellon	15/3/2023	(461,477)
USD	7,856,875	JPY	1,025,364,634	BNY Mellon	15/3/2023	45,812,083
Net unrealised appreciation						45,350,606
Total net unrealised appreciation						202,385,928

Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Cyclical	32.59
Industrial	21.26
Financials	13.92
Consumer Non-cyclical	10.96
Technology	9.35
Communications	4.58
Basic Materials	1.71
Energy	1.52
Other Net Assets	4.11
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Japan Small & MidCap Opportunities Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (JPY)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
COMMON STOCKS (SHARES)			
	Japan		
288,100	77 Bank*	698,930,600	3.79
15,900	Adventure*	154,389,000	0.84
26,500	Aidma	111,830,000	0.61
156,000	Bushiroad	112,944,000	0.61
414,800	CMK	204,911,200	1.11
62,100	Descente*	247,158,000	1.34
109,100	EDION	143,793,800	0.78
245,500	Elan	264,649,000	1.44
61,900	Fancl	156,235,600	0.85
43,800	Food & Life	151,110,000	0.82
30,300	FP	104,686,500	0.57
24,200	Fuji Kyuko	101,519,000	0.55
28,100	Fujimi	183,493,000	0.99
250,800	Fukuoka Financial*	762,432,000	4.14
33,300	Harmonic Drive Systems	161,005,500	0.87
16,300	Hikari Tsushin	322,251,000	1.75
40,900	IHI*	144,581,500	0.78
91,000	Inpex	130,403,000	0.71
33,000	Iriso Electronics	157,245,000	0.85
37,700	Itochu Techno-Solutions*	114,231,000	0.62
87,200	Japan Material	209,890,400	1.14
3,033	Japan Metropolitan Fund Invest*	310,275,900	1.68
66,900	Keisei Electric Railway	263,251,500	1.43
51,000	Koa	94,401,000	0.51
27,900	Kobayashi Pharmaceutical	228,780,000	1.24
31,000	KOMEDA	72,943,000	0.40
50,500	Komehyo	142,965,500	0.78
178,000	Konoike Transport	266,466,000	1.45
33,000	Kureha*	278,520,000	1.51
121,900	Kyudenko	419,336,000	2.27
108,700	Kyushu Railway*	323,817,300	1.76
233,600	Link And Motivation	134,320,000	0.73
16,200	Maruwa Ltd/Aichi*	283,500,000	1.54
47,800	MatsukiyoCocokara*	302,574,000	1.64
53,900	MEC	121,867,900	0.66
102,200	MedPeer*	128,567,600	0.69
86,800	Menicon	253,282,400	1.37
27,700	Minkabu The Infonoid*	60,718,400	0.33
740,400	Mitsubishi HC Capital	526,424,400	2.86
25,000	Money Forward*	112,500,000	0.61
42,600	Morinaga Milk Industry*	196,812,000	1.07
113,700	m-up*	120,294,600	0.65
131,400	Musashi Seimitsu Industry*	231,132,600	1.25
26,900	NET One Systems	83,659,000	0.45
35,900	Nichirei*	96,499,200	0.52
106,500	Nippon Gas*	202,456,500	1.10
639	NIPPON REIT Investment	212,787,000	1.15
74,200	Nippon Soda	342,804,000	1.86
140,700	Nisshin Seifun*	221,461,800	1.20
117,400	Nomura Real Estate*	356,309,000	1.93
70,300	NS Solutions	249,565,000	1.35
27,800	Okamoto Machine Tool Works	147,340,000	0.80
140,400	Okamura	192,628,800	1.04
25,100	Otsuka	115,209,000	0.63
172,700	Raito Kogyo	337,801,200	1.83
98,000	Relo*	213,052,000	1.16
17,100	Rorze*	181,089,000	0.98
124,000	Ryohin Keikaku*	170,004,000	0.92
40,000	Sakata Seed	162,600,000	0.88
47,500	San-A	199,500,000	1.08
136,700	Sega Sammy*	318,237,600	1.73
58,900	Seiren	140,947,700	0.76
9,900	Shibaura Electronics	56,430,000	0.31
54,600	Shibaura Machine	172,809,000	0.94
25,800	Shoei	139,320,000	0.76
105,000	Sojitz*	274,470,000	1.49
420,700	Sourcenext*	96,761,000	0.52
33,200	Sumitomo Metal Mining*	167,992,000	0.91
79,600	SWCC Showa	151,080,800	0.82
44,100	Taiyo Yuden*	181,912,500	0.99
45,400	Tamron	147,323,000	0.80
27,100	TechnoPro	93,766,000	0.51
22,100	Temairazu	110,500,000	0.60
214,400	Tokyo Tatemono	357,619,200	1.94
20,700	Toyo Gosei	189,819,000	1.03
42,200	Toyo Suisan Kaisha	232,522,000	1.26
66,100	Toyo Tanso	295,797,500	1.60
74,000	Toyoda Gosei	164,132,000	0.89
58,168	TRE	88,240,856	0.48
113,900	Tsumura*	295,114,900	1.60
58,200	UACJ	155,510,400	0.84
1,997	United Urban Investment	300,348,800	1.63
49,900	USS*	110,229,100	0.60
134,400	Yokogawa Bridge	276,057,600	1.50
59,500	Zenkoku Hosho*	308,805,000	1.67
Total Common Stocks (Shares)		17,820,950,656	96.65
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		17,820,950,656	96.65
Total Portfolio		17,820,950,656	96.65
Other Net Assets		616,868,432	3.35
Total Net Assets (JPY)		18,437,819,088	100.00

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) JPY
EUR Hedged Share Class						
EUR	2,205,338	JPY	310,263,883	BNY Mellon	15/3/2023	9,807,085
JPY	8,987,996	EUR	63,412	BNY Mellon	15/3/2023	(215,201)
Net unrealised appreciation						9,591,884
USD Hedged Share Class						
JPY	56,121,097	USD	417,302	BNY Mellon	15/3/2023	(769,102)
USD	9,705,530	JPY	1,266,796,424	BNY Mellon	15/3/2023	56,418,602
Net unrealised appreciation						55,649,500
Total net unrealised appreciation						65,241,384

Sector Breakdown as at 28 February 2023

	% of Net Assets
Industrial	26.35
Financials	22.56
Consumer Cyclical	14.42
Consumer Non-cyclical	14.36
Technology	7.42
Basic Materials	5.97
Communications	4.86
Energy	0.71
Other Net Assets	3.35
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Latin American Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
COMMON / PREFERRED STOCKS (SHARES)			
	Brazil		
17,579,345	Ambev	45,161,142	5.67
967,537	Arezzo Industria e Comercio	13,842,463	1.74
18,842,101	B3 - Brasil Bolsa Balcao	38,608,437	4.85
11,623,648	Banco Bradesco*	29,698,421	3.73
5,947,140	Banco Bradesco	15,095,575	1.90
4,638,890	Banco BTG Pactual	17,809,134	2.24
3,326,022	Bradespar	17,561,241	2.20
9,228,139	CCR	19,528,608	2.45
4,338,601	Cyrela Brazil Realty Empreendimentos e Participacoes	12,527,599	1.58
2,664,462	Gerdau	14,548,763	1.83
27,738,758	Hapvida Participacoes e Investimentos	24,001,877	3.02
4,959,229	Itau Unibanco*	23,977,872	3.01
2,673,978	Localiza Rent a Car	28,313,911	3.56
11,661	Localiza Rent a Car	122,311	0.02
2,735,970	Multiplan Empreendimentos Imobiliarios	13,395,954	1.68
2,344,875	Petroleo Brasileiro	27,106,755	3.41
3,456,321	Petroleo Brasileiro*	35,185,348	4.42
1,411,901	Rede D'Or Sao Luiz	7,129,708	0.90
6,545,468	Rumo	22,717,520	2.85
4,701,328	Sendas Distribuidora	16,289,957	2.05
2,044,904	Suzano	18,451,410	2.32
2,318,442	Vale*	37,605,129	4.72
		478,679,135	60.15
	Cayman Islands		
808,637	XP*	9,998,797	1.26
	Chile		
1,061,868	Banco Santander Chile*	17,807,526	2.24
81,597	Sociedad Quimica y Minera de Chile	7,297,220	0.91
		25,104,746	3.15
	Colombia		
697,581	Bancolombia*	18,262,671	2.29
107,755	Bancolombia	839,792	0.11
		19,102,463	2.40
	Luxembourg		
57,672	Globant	9,597,197	1.21
352,378	Tenaris	11,825,806	1.49
		21,423,003	2.70
	Mexico		
1,063,947	America Movil	21,864,111	2.75
3,876,051	Cemex	19,070,171	2.40
14,179,879	Fibra Uno Administracion de	20,544,397	2.58
438,054	Fomento Economico Mexicano	40,528,756	5.09
41,194	Grupo Aeroportuario del Pacifico	7,745,296	0.98
576,735	Grupo Aeroportuario del Pacifico	10,842,627	1.36
277,128	Grupo Aeroportuario del Sureste	7,820,233	0.98
19,212	Grupo Aeroportuario del Sureste	5,354,000	0.67
6,350,713	Grupo Financiero Banorte	53,647,539	6.74
3,625,840	Grupo Mexico	16,161,465	2.03
2,938,668	Inmobiliaria Vesta	8,592,303	1.08
2,966,042	Wal-Mart de Mexico	11,572,833	1.46
		223,743,731	28.12
	Panama		
137,164	Copa	12,458,606	1.56
Total Common / Preferred Stocks (Shares)		790,510,481	99.34
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		790,510,481	99.34
Other Transferable Securities			
BONDS			
	Brazil		
BRL 16,388	Lupatech 6.5% 15/4/2018**,***	-	0.00
Total Bonds		-	0.00
Total Other Transferable Securities		-	0.00
Total Portfolio		790,510,481	99.34
Other Net Assets		5,239,622	0.66
Total Net Assets (USD)		795,750,103	100.00

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

NM0423U-2875152-696/1102

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	5,715,036	USD	3,990,908	BNY Mellon	15/3/2023	(134,624)
USD	252,128	AUD	368,355	BNY Mellon	15/3/2023	3,578
Net unrealised depreciation						(131,046)
CHF Hedged Share Class						
CHF	282,837	USD	308,551	BNY Mellon	15/3/2023	(5,712)
USD	19,555	CHF	18,148	BNY Mellon	15/3/2023	124
Net unrealised depreciation						(5,588)
EUR Hedged Share Class						
EUR	574,309	USD	618,935	BNY Mellon	15/3/2023	(7,527)
USD	37,439	EUR	35,162	BNY Mellon	15/3/2023	6
Net unrealised depreciation						(7,521)
GBP Hedged Share Class						
GBP	147,125	USD	178,822	BNY Mellon	15/3/2023	(182)
USD	11,629	GBP	9,669	BNY Mellon	15/3/2023	(112)
Net unrealised depreciation						(294)
HKD Hedged Share Class						
HKD	1,241,811	USD	158,557	BNY Mellon	15/3/2023	(238)
USD	10,109	HKD	79,226	BNY Mellon	15/3/2023	8
Net unrealised depreciation						(230)
PLN Hedged Share Class						
PLN	29,614,118	USD	6,699,496	BNY Mellon	15/3/2023	(16,957)
USD	621,353	PLN	2,780,303	BNY Mellon	15/3/2023	(6,039)
Net unrealised depreciation						(22,996)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	3,977,670	USD	3,008,873	BNY Mellon	15/3/2023	(55,399)
USD	212,769	SGD	284,628	BNY Mellon	15/3/2023	1,430
Net unrealised depreciation						(53,969)
Total net unrealised depreciation						(221,644)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	37.49
Consumer Non-cyclical	20.71
Basic Materials	11.81
Industrial	10.73
Energy	7.83
Consumer Cyclical	6.81
Communications	2.75
Technology	1.21
Other Net Assets	0.66
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Multi-Theme Equity Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
1,640,222	iShares Ageing Population UCITS ETF~	10,940,281	6.04
395,414	iShares Agribusiness UCITS ETF~	20,197,747	11.15
1,200,831	iShares Automation & Robotics UCITS ETF~	12,800,858	7.07
2,027,462	iShares Digital Security UCITS ETF~	12,704,077	7.02
268,542	iShares Electric Vehicles & Driving Technology UCITS ETF~	1,874,155	1.04
326,532	iShares Global Clean Energy UCITS ETF~	3,593,158	1.98
477,970	iShares Global Infrastructure UCITS ETF~	14,272,184	7.88
464,137	iShares Global Water UCITS ETF~	26,919,946	14.87
973,947	iShares Healthcare Innovation UCITS ETF~	7,095,204	3.92
238,947	iShares MSCI EM Consumer Growth UCITS ETF~	7,068,052	3.90
		117,465,662	64.87
	Luxembourg		
1,432,721	BlackRock Global Funds - Circular Economy Fund∞	18,088,394	9.99
623,558	BlackRock Global Funds - FinTech Fund∞	7,071,459	3.91
228,600	BlackRock Global Funds - Future Of Transport Fund∞	3,646,744	2.01
120,911	BlackRock Global Funds - Next Generation Technology Fund∞	1,811,140	1.00
484,942	BlackRock Global Funds - Nutrition Fund∞	5,410,155	2.99
1,226,828	BlackRock Global Funds - Sustainable Energy Fund∞	27,155,597	14.99
		63,183,489	34.89
Total Funds		180,649,151	99.76
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		180,649,151	99.76
Total Portfolio		180,649,151	99.76
Other Net Assets		438,019	0.24
Total Net Assets (USD)		181,087,170	100.00

∞Cross umbrella holding and investment in connected party fund, see further information in Note 10.
~Investment in connected party fund, see further information in Note 10.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	10,014,546	EUR	9,202,076	BNP Paribas	6/3/2023	223,755
Net unrealised appreciation						223,755
EUR Hedged Share Class						
EUR	221,060	USD	238,313	BNY Mellon	15/3/2023	(2,973)
USD	12,194	EUR	11,470	BNY Mellon	15/3/2023	(16)
Net unrealised depreciation						(2,989)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP Hedged Share Class						
GBP	29,352,683	USD	35,681,429	BNY Mellon	15/3/2023	(41,322)
USD	1,748,419	GBP	1,454,075	BNY Mellon	15/3/2023	(17,118)
Net unrealised depreciation						(58,440)
Total net unrealised appreciation						162,326

The notes on pages 986 to 999 form an integral part of these financial statements.

Natural Resources Growth & Income Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
104,104	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	10,413,483	2.05
Total Funds		10,413,483	2.05
COMMON STOCKS (SHARES)			
	Australia		
583,385	BHP	17,783,456	3.49
	Bermuda		
106,267	Bunge	10,288,771	2.02
	Brazil		
1,519,434	Vale*	24,645,220	4.84
	Canada		
171,258	Canadian Natural Resources	9,760,755	1.91
290,465	Cenovus Energy	5,385,094	1.06
360,352	First Quantum Minerals	7,550,329	1.48
34,178	Franco-Nevada	4,344,707	0.86
270,742	Nutrien*	21,139,535	4.15
205,680	Stelco*	8,092,495	1.59
478,782	Teck Resources*	19,098,614	3.75
493,395	Wheaton Precious Metals*	20,372,280	4.00
		95,743,809	18.80
	Chile		
28,089	Sociedad Quimica y Minera de Chile	2,511,999	0.49
	Curacao		
59,598	Schlumberger	3,236,708	0.64
	Finland		
189,552	UPM-Kymmene*	6,891,624	1.35
	France		
414,083	TotalEnergies*	25,863,935	5.08
	Ireland		
80,337	Kerry	7,692,646	1.51
94,865	Smurfit Kappa	3,544,911	0.70
		11,237,557	2.21
	Italy		
543,541	Eni	7,719,689	1.52
	Jersey		
4,687,559	Glencore	28,030,063	5.50
	Luxembourg		
207,188	ArcelorMittal*	6,225,999	1.22
	Netherlands		
38,376	Koninklijke DSM	4,771,944	0.94
	Norway		
1,389,484	Norsk Hydro	10,182,658	2.00
	Portugal		
306,822	Galp Energia SGPS	3,797,292	0.74
	United Kingdom		
194,685	Anglo American	6,753,076	1.32
3,615,570	BP	24,231,340	4.76
1,266,088	Shell	38,906,731	7.64
		69,891,147	13.72
	United States		
84,856	AGCO*	12,047,006	2.37
30,448	Albemarle*	7,881,160	1.55
118,601	Alcoa*	5,710,638	1.12
137,741	Archer-Daniels-Midland	11,097,792	2.18
153,655	CF Industries	13,309,596	2.61
17,943	Cheniere Energy	2,830,149	0.56
45,789	Chevron	7,415,071	1.46
89,000	ConocoPhillips	9,383,270	1.84
78,822	Darling Ingredients	4,847,553	0.95
36,565	Deere	15,394,596	3.02
44,406	EOG Resources	5,066,725	0.99
232,835	Exxon Mobil	25,586,238	5.02
89,168	FMC	11,545,473	2.27
370,902	Freeport-McMoRan*	14,988,150	2.94
28,442	Hess	3,921,583	0.77
348,117	Kinder Morgan	5,998,056	1.18
142,251	Newmont	6,158,046	1.21
34,774	Packaging of America	4,747,347	0.93
		167,928,449	32.97
Total Common Stocks (Shares)		496,750,320	97.53
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		507,163,803	99.58
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	Russian Federation		
2,253,732	Gazprom**	300	0.00
37,266	Polyus**	5	0.00
		305	0.00
Total Common Stocks (Shares)		305	0.00
Total Other Transferable Securities		305	0.00
Total Portfolio		507,164,108	99.58
Other Net Assets		2,156,442	0.42
Total Net Assets (USD)		509,320,550	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised depreciation USD
EUR Hedged Share Class						
EUR	51,113,571	USD	55,092,994	BNY Mellon	15/3/2023	(677,580)
USD	4,569,359	EUR	4,292,937	BNY Mellon	15/3/2023	(846)
Net unrealised depreciation						(678,426)
Total net unrealised depreciation						(678,426)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Basic Materials	49.38
Energy	35.17
Consumer Non-cyclical	6.66
Industrial	6.32
Investment Funds	2.05
Other Net Assets	0.42
	100.00

Next Generation Health Care Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
6,169	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	617,094	3.61
Total Funds		617,094	3.61
COMMON / PREFERRED STOCKS (SHARES)			
	Belgium		
1,295	Galapagos	47,876	0.28
3,910	Nyxoah	20,527	0.12
2,656	UCB	230,367	1.35
		298,770	1.75
	British Virgin Islands		
642	Biohaven	9,900	0.06
	Canada		
3,607	Bausch + Lomb*	64,169	0.38
	Cayman Islands		
540	BeiGene	122,002	0.71
25,000	Kindstar Globalgene Technology	6,689	0.04
1,473	Legend Biotech	69,555	0.41
8,000	Wuxi Biologics Cayman	55,752	0.32
		253,998	1.48
	Denmark		
253	Genmab	95,635	0.56
793	Genmab	29,932	0.17
		125,567	0.73
	Germany		
720	BioNTech	93,521	0.54
2,038	Gerresheimer*	179,605	1.05
290	Sartorius	124,408	0.73
		397,534	2.32
	Ireland		
9,900	Alkermes	269,725	1.58
623	Horizon Therapeutics	68,437	0.40
1,420	Medtronic	117,832	0.69
995	Prothena	55,262	0.32
1,445	STERIS	270,735	1.58
		781,991	4.57
	Japan		
10,200	Daiichi Sankyo	319,837	1.87
	Jersey		
1,784	Novocure	141,632	0.83
	Netherlands		
282	Argenx	103,480	0.60
2,170	CureVac	18,575	0.11
5,315	QIAGEN	246,084	1.44
		368,139	2.15
	Sweden		
2,005	Swedish Orphan Biovitrum	46,340	0.27
	Switzerland		
6,552	Alcon	449,074	2.62
745	CRISPR Therapeutics*	36,431	0.21
1,795	Sophia Genetics	4,487	0.03
935	Straumann*	124,145	0.73
		614,137	3.59
	United Kingdom		
1,840	AstraZeneca	120,998	0.71
36,133	ConvaTec*	98,163	0.57
3,620	Haleon*	28,544	0.17
2,795	Immunocore*	154,172	0.90
		401,877	2.35
	United States		
1,655	10X Genomics	80,301	0.47
1,991	908 Devices	17,899	0.10
1,750	Agilent Technologies	249,357	1.46
500	Align Technology	154,135	0.90
1,145	Allakos	6,939	0.04
1,395	Alnylam Pharmaceuticals	264,464	1.55
1,147	Amedisys	107,107	0.63
2,485	AmerisourceBergen	386,094	2.26
675	Apellis Pharmaceuticals	44,158	0.26
665	Arcus Biosciences	12,110	0.07
2,690	Arcutis Biotherapeutics	43,363	0.25
657	Arrowhead Pharmaceuticals	21,484	0.13
1,575	Arvinas	49,108	0.29
5,580	Avantor	137,268	0.80
3,101	BioMarin Pharmaceutical	315,000	1.84
1,080	Bio-Techne	78,073	0.46
1,650	Blueprint Medicines	70,026	0.41
9,430	Boston Scientific	442,267	2.58
1,040	Bridgebio Pharma	12,199	0.07
1,586	Bruker	108,815	0.64
2,865	Catalent*	194,562	1.14
2,190	Cerevel Therapeutics	57,312	0.33
966	Cooper	315,399	1.84
985	Danaher	242,340	1.42
1,248	Day One Biopharmaceuticals	23,088	0.13
562	Design Therapeutics	4,018	0.02
2,834	Dexcom	315,566	1.84
365	Eli Lilly	114,300	0.67
152	Enanta Pharmaceuticals	7,288	0.04
2,309	Encompass Health	134,799	0.79
1,730	EQRx	3,988	0.02
790	Exact Sciences	47,945	0.28
4,200	Exelixis*	73,416	0.43
830	FibroGen	18,563	0.11
1,945	Frequency Therapeutics	1,420	0.01
4,175	Gilead Sciences	336,254	1.97
925	Glaukos	44,224	0.26
1,557	Guardant Health	49,497	0.29
1,905	Halozyme Therapeutics*	92,564	0.54
845	Heska	70,541	0.41

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
3,210	Hologic	257,217	1.50
3,735	ImmunoGen*	14,473	0.08
2,770	Incyte	211,905	1.24
991	Insulet	282,613	1.65
1,658	Intuitive Surgical	382,036	2.23
3,920	Ionis Pharmaceuticals*	142,453	0.83
1,415	Iovance Biotherapeutics	10,174	0.06
1,230	IQVIA	256,000	1.50
850	iRhythm Technologies*	100,002	0.58
180	Karuna Therapeutics	35,631	0.21
1,634	Keros Therapeutics	88,563	0.52
1,942	Kinnate Biopharma	10,293	0.06
227	Krystal Biotech*	19,981	0.12
1,610	MacroGenics	9,499	0.06
1,755	Masimo	297,209	1.74
815	McKesson	287,923	1.68
1,245	Merck	134,398	0.79
290	Mettler-Toledo International	415,454	2.43
380	Mirati Therapeutics*	17,628	0.10
1,345	Moderna	186,767	1.09
997	Monte Rosa Therapeutics	6,142	0.04
410	Morphic	17,290	0.10
2,155	Neurocrine Biosciences	221,599	1.30
761	Nevro	24,329	0.14
1,288	Nuvalent	39,413	0.23
985	Omnicell*	52,796	0.31
1,551	Penumbra	416,180	2.43
1,132	Pliant Therapeutics	35,466	0.21
2,105	PMV Pharmaceuticals	15,682	0.09
3,264	Prime Medicine	57,022	0.33
691	Prometheus Biosciences	83,003	0.49
3,390	Protagonist Therapeutics	54,681	0.32
625	PTC Therapeutics	26,700	0.16
2,697	Pulmonx	30,503	0.18
4,825	R1 RCM*	68,901	0.40
315	Reata Pharmaceuticals	9,472	0.06
1,175	Repligen*	206,036	1.20
1,756	ResMed	373,115	2.18
2,791	REVOLUTION Medicines	75,692	0.44
5,375	Rhythm Pharmaceuticals	130,935	0.77
2,115	Rocket Pharmaceuticals	39,825	0.23
2,145	Sage Therapeutics	88,492	0.52
971	Sarepta Therapeutics	116,840	0.68
616	Seagen*	109,192	0.64
415	Shockwave Medical	80,630	0.47
1,292	SI-BONE	26,357	0.15
565	STAAR Surgical	31,533	0.18
1,410	Stryker	371,577	2.17
2,592	Tandem Diabetes Care*	92,327	0.54
1,180	Tenaya Therapeutics	3,540	0.02
245	Thermo Fisher Scientific*	132,511	0.77
3,943	TScan Therapeutics	11,514	0.07
1,300	Twist Bioscience*	25,584	0.15
695	Ultragenyx Pharmaceutical	30,622	0.18
457	United Therapeutics	112,564	0.66
380	Vaxcyte	14,717	0.09
250	Ventyx Biosciences	10,757	0.06
1,560	Vertex Pharmaceuticals	449,233	2.63
2,055	Vir Biotechnology	46,957	0.27
994	Viridian Therapeutics	32,514	0.19
820	Waters	255,627	1.49
1,120	West Pharmaceutical Services	353,282	2.06
1,050	Zimmer Biomet	129,643	0.76
840	Zoetis	140,347	0.82
		12,558,612	73.40
Total Common / Preferred Stocks (Shares)		16,382,503	95.75
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		16,999,597	99.36
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	United States		
721	Contra Abiomed**	2,012	0.01
Total Common Stocks (Shares)		2,012	0.01
Total Other Transferable Securities		2,012	0.01
Total Portfolio		17,001,609	99.37
Other Net Assets		107,671	0.63
Total Net Assets (USD)		17,109,280	100.00

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD	277,350	USD	183,505	BNP Paribas	15/3/2023	3,637
DKK	1,887,700	USD	260,865	BNP Paribas	15/3/2023	9,168
EUR	191,450	USD	196,575	BNP Paribas	15/3/2023	7,240

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
GBP	83,150	USD	97,518	BNP Paribas	15/3/2023	3,443
JPY	21,509,250	USD	154,100	BNP Paribas	15/3/2023	3,679
Net unrealised appreciation						27,167

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
HKD Hedged Share Class						
HKD	31,783	USD	4,058	BNY Mellon	15/3/2023	(6)
USD	276	HKD	2,164	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(6)
SGD Hedged Share Class						
SGD	31,060	USD	23,499	BNY Mellon	15/3/2023	(436)
USD	2,519	SGD	3,361	BNY Mellon	15/3/2023	23
Net unrealised depreciation						(413)
Total net unrealised appreciation						26,748

Sector Breakdown as at 28 February 2023

	% of Net Assets
Healthcare Products	41.35
Biotechnology	25.81
Pharmaceuticals	17.81
Electronics	4.62
Healthcare Services	4.42
Investment Funds	3.61
Packaging & Containers	1.05
Commercial Services	0.40
Cosmetics/Personal Care	0.17
Engineering & Construction	0.10
Software	0.03
Other Net Assets	0.63
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Next Generation Technology Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
780,005	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	78,023,632	3.16
Total Funds		78,023,632	3.16
COMMON STOCKS (SHARES)			
	Australia		
1,744,443	Altium	46,070,395	1.86
7,701,372	SiteMinder	21,294,842	0.86
		67,365,237	2.72
	Brazil		
10,052,295	Locaweb Servicos de Internet	9,565,960	0.39
	Canada		
168,725	Kinaxis	19,389,180	0.79
	Cayman Islands		
754,569	Bilibili	14,925,375	0.60
2,089,937	Credo Technology*	21,735,345	0.88
2,418,831	Farfetch	12,541,639	0.51
277,315	Full Truck Alliance	1,952,298	0.08
1,036,007	Kanzhun	21,207,063	0.86
993,927	KE	18,288,257	0.74
5,376,000	Ming Yuan Cloud	3,657,516	0.15
149,900	Sunny Optical Technology	1,699,720	0.07
1,235,386	Trip.com	44,560,373	1.80
651,811	Tuya	1,368,803	0.06
		141,936,389	5.75
	China		
3,483,974	Glodon	30,117,952	1.22
861,946	JA Solar Technology	7,580,258	0.31
2,140,282	Shenzhen Inovance Technology	22,573,327	0.91
427,200	StarPower Semiconductor	18,133,790	0.73
1,062,400	Sungrow Power Supply	18,282,680	0.74
220,880	Suzhou Maxwell Technologies	11,668,012	0.47
21,410,624	TCL Technology	13,678,324	0.55
5,965,000	Yantai Zhenghai Magnetic Material	11,706,994	0.48
909,390	Zhejiang Supcon Technology	12,823,213	0.52
		146,564,550	5.93
	France		
306,203	SOITEC*	46,153,054	1.87
	Germany		
292,485	CTS Eventim	19,382,634	0.78
	Israel		
657,715	Tower Semiconductor	26,650,612	1.08
	Japan		
822,700	Freee*	19,213,800	0.78
310,200	GMO Payment Gateway	25,412,827	1.03
283,400	Lasertec*	45,957,318	1.86
		90,583,945	3.67
	Luxembourg		
144,867	Spotify Technology	17,197,161	0.70
	Netherlands		
25,354	Adyen	36,246,569	1.47
178,153	ASM International	61,645,070	2.49
419,833	BE Semiconductor Industries*	33,028,939	1.34
253,331	Prosus*	18,407,456	0.74
277,521	Wolters Kluwer	32,294,928	1.31
		181,622,962	7.35
	New Zealand		
491,355	Xero*	25,747,725	1.04
	South Korea		
65,675	NAVER	10,348,186	0.42
93,022	Samsung SDI	48,927,496	1.98
266,925	SK Hynix	18,033,700	0.73
		77,309,382	3.13
	Spain		
312,981	Amadeus IT Group SA	19,615,612	0.79
	Taiwan		
1,953,000	Delta Electronics	18,363,745	0.74
2,379,000	E Ink	15,186,176	0.62
386,000	Lotes	10,907,491	0.44
2,443,000	Unimicron Technology	10,262,847	0.42
		54,720,259	2.22
	United Kingdom		
9,838,019	Alphawave IP	10,951,154	0.44
203,140	Endava*	16,133,379	0.65
6,653,395	Informa	53,596,027	2.17
2,585,030	Wise*	18,206,490	0.74
		98,887,050	4.00
	United States		
678,295	Array Technologies	12,548,458	0.51
142,177	Aspen Technology	30,516,871	1.24
135,485	Atlassian*	22,329,283	0.91
1,342,325	AvidXchange	13,107,804	0.53
136,104	Bill.com*	11,639,614	0.47
206,294	Block	15,445,232	0.63
178,600	Calix	9,031,802	0.36
278,203	Cloudflare	16,811,807	0.68
377,974	Confluent*	9,177,209	0.37
1,143,055	Coupang	18,300,310	0.74
327,826	Entegris*	27,816,036	1.13
106,665	Expedia	11,548,619	0.47
88,884	First Solar	14,768,077	0.59
268,921	Gitlab	11,845,970	0.48
983,368	Grid Dynamics	11,957,755	0.48
70,139	IQVIA	14,598,030	0.59
541,049	Jabil*	44,961,172	1.82
81,296	KLA	30,862,400	1.25
757,887	Lattice Semiconductor	64,208,187	2.60
978,521	Legalzoom.com*	8,023,872	0.32
310,433	MACOM Technology Solutions*	21,323,643	0.86
102,852	Manhattan Associates	14,992,736	0.61

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
611,006	Marvell Technology	27,287,528	1.10
31,800	MercadoLibre	38,001,000	1.54
133,234	MongoDB	27,675,366	1.12
114,476	Monolithic Power Systems*	55,694,863	2.25
318,315	NVIDIA	74,756,278	3.03
216,798	Okta	15,533,577	0.63
700,439	ON Semiconductor	54,487,150	2.21
212,272	Palo Alto Networks*	40,357,152	1.63
774,656	Pinterest	19,707,249	0.80
1,313,522	Planet Labs PBC*	5,950,255	0.24
1,749,978	Pure Storage	50,206,869	2.03
195,196	Qorvo	19,638,670	0.79
460,053	Rambus	20,380,348	0.83
337,928	Rapid7	16,024,546	0.65
393,246	RingCentral	13,323,174	0.54
432,041	Shift4 Payments*	27,119,214	1.10
180,027	Splunk	18,306,946	0.74
236,646	Synopsys	86,721,293	3.51
326,657	Take-Two Interactive Software	36,232,794	1.47
235,028	Tenable	10,430,543	0.42
289,889	Tesla	60,241,833	2.44
314,851	TransUnion	20,767,572	0.84
216,177	Twilio	14,773,536	0.60
395,267	Unity Software	12,024,022	0.49
683,236	Wolfspeed*	49,609,766	2.01
363,371	Xometry	11,282,669	0.46
717,393	ZoomInfo Technologies	17,626,346	0.71
59,353	Zscaler	7,827,474	0.32
		1,287,802,920	52.14
Total Common Stocks (Shares)		2,330,494,632	94.35
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		2,408,518,264	97.51
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	India		
385	Think & Learn Pvt**	737,492	0.03
363	Think & Learn Pvt**	695,350	0.03
		1,432,842	0.06
	Sweden		
62,665	Datarobot**	347,164	0.01
10,483	Klarna Bank**	2,049,227	0.08
		2,396,391	0.09
	United States		
364,947	Astranis Space Technologies**	5,653,029	0.23
94,118	Automattic**	3,921,897	0.16
44,038	ByteDance**	6,944,258	0.28
27,939	Databricks**	1,523,234	0.06
57,237	Databricks**	3,120,561	0.13
114,138	Databricks**	763,583	0.03
143,769	Databricks**	7,838,286	0.32
30,250	Farmer's Business Network**	1,503,728	0.06
81,731	Rapyd Financial Network (2016)**	5,936,122	0.24
18,800	SambaNova Systems**	1,193,612	0.05
84,195	SambaNova Systems**	5,345,541	0.22
332,896	Snorkel AI**	2,606,576	0.11
66,737	Snorkel AI**	522,551	0.02
1,088,252	SNYK**	12,504,015	0.51
168,509	SNYK**	1,936,168	0.08
153,445	Trax**	4,001,846	0.16
56,120	Unqork**	468,602	0.02
8,240	Unqork**	50,264	0.00
13,040	Unqork**	87,498	0.00
7,440	Unqork**	43,450	0.00
170,320	Unqork**	986,153	0.04
20,400	Unqork**	119,544	0.00
		67,070,518	2.72
Total Common Stocks (Shares)		70,899,751	2.87
Total Other Transferable Securities		70,899,751	2.87
Total Portfolio		2,479,418,015	100.38
Other Net Liabilities		(9,394,321)	(0.38)
Total Net Assets (USD)		2,470,023,694	100.00

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD Hedged Share Class						
AUD	5,424	USD	3,786	BNY Mellon	15/3/2023	(127)
USD	364	AUD	531	BNY Mellon	15/3/2023	6
Net unrealised depreciation						(121)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
CHF Hedged Share Class						
CHF	5,140,883	USD	5,606,828	BNY Mellon	15/3/2023	(102,386)
USD	619,864	CHF	573,458	BNY Mellon	15/3/2023	5,860
Net unrealised depreciation						(96,526)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedged Share Class						
CNY	4,472,535	USD	660,121	BNY Mellon	15/3/2023	(16,005)
USD	63,854	CNY	438,689	BNY Mellon	15/3/2023	676
Net unrealised depreciation						(15,329)
EUR Hedged Share Class						
EUR	599,886,908	USD	646,629,641	BNY Mellon	15/3/2023	(7,991,107)
USD	103,144,121	EUR	97,092,933	BNY Mellon	15/3/2023	(219,588)
Net unrealised depreciation						(8,210,695)
GBP Hedged Share Class						
GBP	46,506,423	USD	56,520,663	BNY Mellon	15/3/2023	(52,440)
USD	5,769,840	GBP	4,791,744	BNY Mellon	15/3/2023	(48,296)
Net unrealised depreciation						(100,736)
HKD Hedged Share Class						
HKD	18,998,405	USD	2,425,482	BNY Mellon	15/3/2023	(3,363)
USD	1,290,093	HKD	10,102,203	BNY Mellon	15/3/2023	2,157
Net unrealised depreciation						(1,206)
NZD Hedged Share Class						
NZD	5,980	USD	3,805	BNY Mellon	15/3/2023	(109)
USD	363	NZD	581	BNY Mellon	15/3/2023	4
Net unrealised depreciation						(105)
SGD Hedged Share Class						
SGD	48,160,628	USD	36,425,834	BNY Mellon	15/3/2023	(665,904)
USD	3,641,865	SGD	4,867,791	BNY Mellon	15/3/2023	27,475
Net unrealised depreciation						(638,429)
Total net unrealised depreciation						(9,063,147)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Semiconductors	28.60
Software	19.97
Internet	11.31
Commercial Services	6.92
Electronics	6.59
Computers	4.55
Media	3.48
Telecommunications	3.46
Investment Funds	3.16
Alternative Energy Sources	2.62
Automobile Manufacturers	2.44
Application Software	0.88
Systems Software	0.86
Entertainment	0.78
Real Estate Investment & Services	0.74
Electrical Components & Equipment	0.74
Healthcare Services	0.59
Miscellaneous Manufacturing	0.55
Home Furnishings	0.55
Metal/Hardware	0.46
Insurance	0.24
Software & Services	0.23
Consumer Durables & Apparel	0.16
Retailing	0.16
Specified Purpose Acquisitions	0.13
Data Processing & Outsourced Services	0.08
Alternative Carriers	0.06
Education Services	0.06
Technology Hardware & Semiconductors	0.01
Other Net Liabilities	(0.38)
	100.00

Nutrition Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
188,693	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	18,874,882	6.40
Total Funds		18,874,882	6.40
COMMON STOCKS (SHARES) & WARRANTS			
	Bermuda		
108,638	Bunge	10,518,331	3.57
	Canada		
471,216	Flow Beverage (Wts 29/6/2023)	1,733	0.00
193,930	Growth International	7,595,949	2.58
226,691	Jamieson Wellness	5,503,604	1.87
377,709	Maple Leaf Foods*	7,594,443	2.57
126,442	Nutrien	9,872,591	3.35
1,003,582	SunOpta*	7,637,259	2.59
		38,205,579	12.96
	Cayman Islands		
2,421,000	China Mengniu Dairy	10,641,420	3.61
	France		
7,709	Robertet	7,339,090	2.49
	Germany		
193,584	HelloFresh*	4,357,188	1.48
61,197	Symrise	6,280,418	2.13
		10,637,606	3.61
	Iceland		
1,467,591	Marel HF	5,869,675	1.99
	Ireland		
121,084	Kerry	11,594,364	3.93
119,146	Smurfit Kappa	4,452,242	1.51
		16,046,606	5.44
	Isle of Man		
37,985,187	Agronomics	5,648,502	1.92
	Japan		
127,500	FP	3,225,071	1.10
	Netherlands		
83,500	Koninklijke DSM	10,382,983	3.52
	Norway		
4,939,504	Hofseth BioCare	1,383,048	0.47
288,621	Salmar*	12,052,061	4.09
		13,435,109	4.56
	Switzerland		
6,205	Barry Callebaut*	12,523,899	4.25
100,653	Nestle	11,504,863	3.90
		24,028,762	8.15
	United Kingdom		
5,687,215	Agronomics (Wts 8/12/2023)	3,772	0.00
317,490	Compass	7,397,774	2.51
459,328	Tate & Lyle	4,459,923	1.51
		11,861,469	4.02
	United States		
80,792	AGCO	11,470,040	3.89
128,072	Archer-Daniels-Midland	10,318,761	3.50
88,853	CF Industries	7,696,447	2.61
114,284	Darling Ingredients	7,028,466	2.39
26,117	Deere	10,995,779	3.73
98,190	FMC	12,713,641	4.31
485,520	Graphic Packaging	11,652,480	3.95
373,225	Grocery Outlet*	10,192,775	3.46
98,714	John Bean Technologies*	10,897,039	3.70
84,691	Trimble	4,391,228	1.49
70,985	Zoetis	11,860,174	4.02
		109,216,830	37.05
Total Common Stocks (Shares) & Warrants		277,057,033	93.99
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		295,931,915	100.39
Other Transferable Securities			
COMMON STOCKS (SHARES) & WARRANTS			
	China		
720,000	China Forestry**	1	0.00
	Isle of Man		
4,747,573	Agronomics (Wts 11/5/2023)**	-	0.00
Total Common Stocks (Shares) & Warrants		1	0.00
Total Other Transferable Securities		1	0.00
Total Portfolio		295,931,916	100.39
Other Net Liabilities		(1,159,154)	(0.39)
Total Net Assets (USD)		294,772,762	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	8,663,238	USD	9,339,297	BNY Mellon	15/3/2023	(116,428)
USD	528,564	EUR	496,380	BNY Mellon	15/3/2023	124
Net unrealised depreciation						(116,304)
GBP Hedged Share Class						
GBP	1,700,402	USD	2,066,807	BNY Mellon	15/3/2023	(2,174)
USD	101,106	GBP	84,128	BNY Mellon	15/3/2023	(1,042)
Net unrealised depreciation						(3,216)
JPY Hedged Share Class						
JPY	604,306	USD	4,630	BNY Mellon	15/3/2023	(197)
USD	229	JPY	30,607	BNY Mellon	15/3/2023	4
Net unrealised depreciation						(193)
PLN Hedged Share Class						
PLN	7,421,516	USD	1,679,653	BNY Mellon	15/3/2023	(4,959)
USD	95,670	PLN	427,925	BNY Mellon	15/3/2023	(894)
Net unrealised depreciation						(5,853)
SGD Hedged Share Class						
SGD	14,431,429	USD	10,916,165	BNY Mellon	15/3/2023	(200,631)
USD	673,276	SGD	900,934	BNY Mellon	15/3/2023	4,323
Net unrealised depreciation						(196,308)
Total net unrealised depreciation						(321,874)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Food Producers	31.39
Chemicals	18.41
Machinery Diversified	12.19
Agriculture	9.46
Investment Funds	6.40
Pharmaceuticals	6.36
Packaging & Containers	5.05
Miscellaneous Manufacturing	3.70
Food Services	2.51
Investment Companies	1.92
Forest Products & Paper	1.51
Electronics	1.49
Other Net Liabilities	(0.39)
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Sustainable Asian Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
34,030	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	3,403,959	4.11
Total Funds		3,403,959	4.11
BONDS			
	Australia		
USD 450,000	Commonwealth Bank of Australia 3.61% 12/9/2034	379,021	0.46
USD 200,000	Commonwealth Bank of Australia 4.5% 9/12/2025	193,727	0.23
USD 250,000	National Australia Bank 3.347% 12/1/2037	199,438	0.24
USD 800,000	National Australia Bank 6.429% 12/1/2033*	806,242	0.98
USD 200,000	SGSP Australia Assets Pty 3.25% 29/7/2026	184,584	0.22
USD 400,000	Westpac Banking 4.11% 24/7/2034	353,131	0.43
		2,116,143	2.56
	Bermuda		
USD 200,000	Hopson Development 6.8% 28/12/2023	188,356	0.23
USD 400,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	345,572	0.42
		533,928	0.65
	British Virgin Islands		
USD 200,000	Celestial Miles 5.75% 31/7/2171	196,183	0.24
USD 200,000	China Cinda Finance 2015 I 4.25% 23/4/2025	191,889	0.23
USD 800,000	China Great Wall International V 2.875% 23/11/2026	707,588	0.86
USD 200,000	Chouzhou International Investment 4% 18/2/2025	191,520	0.23
USD 200,000	Elect Global Investments 4.1% 3/9/2171	181,699	0.22
USD 250,000	Fortune Star BVI 5% 18/5/2026*	189,776	0.23
USD 400,000	HKT Capital No 2 3.625% 2/4/2025	383,185	0.46
USD 400,000	HKT Capital No 6 3% 18/1/2032	329,928	0.40
USD 200,000	Huantaihu International Investment 7.3% 16/2/2026	199,979	0.24
USD 400,000	Huarong Finance 2017 4.75% 27/4/2027	347,526	0.42
USD 200,000	Huarong Finance 2019 2.125% 30/9/2023	193,904	0.23
USD 200,000	Huarong Finance 2019 3.25% 13/11/2024	184,771	0.22
USD 650,000	Huarong Finance 2019 3.375% 24/2/2030	479,833	0.58
USD 300,000	Huarong Finance 2019 6.178% 24/2/2025	284,473	0.34
USD 300,000	Huarong Finance II 4.625% 3/6/2026	266,917	0.32
HKD 2,000,000	Link CB 1.6% 3/4/2024	242,388	0.29
USD 200,000	New Metro Global 4.625% 15/10/2025	153,962	0.19
USD 200,000	Ocean Laurel 2.375% 20/10/2025	177,382	0.22
USD 400,000	Peak RE Bvi 5.35% 28/4/2171	346,576	0.42
USD 200,000	RKPF Overseas 2019 A 6% 4/9/2025	170,626	0.21
USD 200,000	SF Investment 2021 3% 17/11/2028	174,934	0.21
USD 350,000	Sino-Ocean Land Treasure Finance II 5.95% 4/2/2027	251,302	0.30
USD 200,000	Sino-Ocean Land Treasure IV 2.7% 13/1/2025	150,223	0.18
HKD 2,000,000	Smart Insight International 4.95% 28/7/2026	215,314	0.26
USD 168,646	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	163,469	0.19
USD 200,000	TCL Technology Investments 1.875% 14/7/2025	181,618	0.22
USD 900,000	TSMC Global 1.375% 28/9/2030*	694,982	0.84
USD 200,000	TSMC Global 1.75% 23/4/2028	170,065	0.21
USD 400,000	Vertex Capital Investment 4.75% 3/4/2024	389,920	0.47
USD 400,000	Wanda Properties Global 11% 20/1/2025	378,960	0.46
USD 200,000	Wanda Properties Global 11% 13/2/2026	184,047	0.22
USD 300,000	Wheelock MTN BVI 2.375% 25/1/2026	273,613	0.33
USD 200,000	Yunda Investment 2.25% 19/8/2025	179,414	0.22
USD 200,000	Zhongyuan Sincere Investment 4.25% 28/6/2024	194,565	0.24
		9,022,531	10.90
	Cayman Islands		
USD 300,000	Agile 6.05% 13/10/2025	165,980	0.20
USD 400,000	Baidu 1.625% 23/2/2027	346,050	0.42
USD 200,000	Baidu 3.875% 29/9/2023	197,930	0.24
USD 200,000	Baidu 4.375% 29/3/2028	190,056	0.23
USD 400,000	CCBL Cayman 1 1.6% 15/9/2026	351,588	0.42
USD 500,000	CDBL Funding 1 3.5% 24/10/2027	461,812	0.56
USD 200,000	CDBL Funding 1 4.25% 2/12/2024	194,697	0.24
USD 200,000	CK Hutchison International 20 2.5% 8/5/2030	169,993	0.21
USD 400,000	CK Hutchison International 20 3.375% 8/5/2050	292,694	0.35
USD 200,000	Country Garden 5.125% 17/1/2025	144,500	0.18
USD 200,000	Country Garden 8% 27/1/2024	174,500	0.21
USD 200,000	DIB Sukuk 5.493% 30/11/2027	204,248	0.25
USD 500,000	ENN Energy 4.625% 17/5/2027	485,770	0.58
USD 400,000	ESR 1.5% 30/9/2025	386,264	0.47
USD 200,000	Fantasia 9.25% 28/7/2023	28,500	0.04

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	Gaci First Investment 4.75% 14/2/2030	391,500	0.47
USD 450,000	Gaci First Investment 4.875% 14/2/2035	428,566	0.52
USD 675,000	Gaci First Investment 5.125% 14/2/2053	608,344	0.74
USD 200,000	Gaci First Investment 5.25% 13/10/2032	200,000	0.24
USD 200,000	Golden Eagle Retail 4.625% 21/5/2023	196,199	0.24
USD 600,000	Goodman HK Finance 3% 22/7/2030	501,121	0.61
USD 400,000	Haidilao International 2.15% 14/1/2026	354,000	0.43
USD 200,000	KWG 6% 14/1/2024	107,091	0.13
USD 200,000	Longfor 3.375% 13/4/2027	168,287	0.20
USD 200,000	Maldives Sukuk Issuance 9.875% 8/4/2026	169,500	0.20
USD 250,000	Modern Land China 7% 30/12/2023	20,957	0.03
USD 200,000	Seazen 4.45% 13/7/2025	152,086	0.18
USD 200,000	Shui On Development 6.15% 24/8/2024	183,479	0.22
USD 250,000	Sinic 8.5% 24/1/2022***	5,635	0.01
USD 200,000	Sunac China 7.95% 11/10/2023	53,000	0.06
USD 400,000	Times China 6.6% 2/3/2023	72,693	0.09
USD 200,000	Yuzhou 6% 25/10/2023	26,500	0.03
USD 200,000	Yuzhou 7.85% 12/8/2026	27,646	0.03
		7,461,186	9.03
	China		
USD 200,000	Gansu Provincial Highway Aviation Tourism Investment 3.25% 3/11/2023	191,280	0.23
USD 200,000	Guangxi Financial Investment 3.6% 18/11/2023	191,459	0.23
USD 600,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	520,726	0.63
USD 200,000	Henan Railway Construction & Investment 2.2% 26/1/2025	185,766	0.23
USD 200,000	Longfor 4.5% 16/1/2028	168,962	0.20
USD 200,000	Tianjin Rail Transit Urban Development 6.2% 25/9/2023	199,877	0.24
USD 400,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	353,950	0.43
		1,812,020	2.19
	Hong Kong		
USD 200,000	AIA 5.625% 25/10/2027	204,759	0.25
USD 400,000	Airport Authority 4.75% 12/1/2028	400,375	0.48
USD 400,000	Airport Authority 4.875% 12/1/2033	401,752	0.49
USD 250,000	Bank of East Asia 4% 29/5/2030	234,790	0.28
USD 500,000	Bank of East Asia 5.825% 21/4/2171	467,500	0.57
USD 450,000	CMB International Leasing Management 1.75% 16/9/2026	389,347	0.47
USD 350,000	Dah Sing Bank 3% 2/11/2031	309,416	0.37
USD 200,000	Far East Horizon 2.625% 3/3/2024	189,624	0.23
USD 450,000	GLP China 2.95% 29/3/2026	348,750	0.42
USD 225,000	Hong Kong Government International Bond 4.625% 11/1/2033	230,498	0.28
USD 400,000	ICBCIL Finance 1.75% 25/8/2025	364,395	0.44
USD 1,000,000	ICBCIL Finance 2.25% 2/11/2026	894,850	1.08
USD 400,000	Lenovo 3.421% 2/11/2030	326,592	0.39
USD 200,000	Lenovo 5.831% 27/1/2028	196,542	0.24
USD 400,000	Swire Properties MTN Financing 3.5% 10/1/2028	372,119	0.45
CNH 2,700,000	Vanke Real Estate Hong Kong 3.45% 25/5/2024	374,532	0.45
USD 200,000	Yanlord Land HK 5.125% 20/5/2026	175,068	0.21
		5,880,909	7.10
	India		
USD 200,000	Axis Bank /Gift City 4.1% 8/3/2171	171,283	0.21
USD 200,000	Greenko Investment 4.875% 16/8/2023	199,028	0.24
USD 600,000	HDFC Bank 3.7% 25/2/2172	512,250	0.62
USD 177,000	JSW Hydro Energy 4.125% 18/5/2031	145,738	0.18
USD 200,000	Muthoot Finance 4.4% 2/9/2023	197,000	0.24
USD 400,000	Power Finance 3.75% 6/12/2027	363,096	0.44
USD 700,000	Power Finance 3.9% 16/9/2029	609,568	0.74
USD 250,000	Power Finance 6.15% 6/12/2028	250,584	0.30
USD 1,000,000	REC 3.875% 7/7/2027	918,263	1.11
USD 500,000	Reliance Industries 2.875% 12/1/2032*	405,443	0.49
USD 750,000	Reliance Industries 3.625% 12/1/2052	521,437	0.63
USD 300,000	Shriram Transport Finance 4.4% 13/3/2024	291,000	0.35
USD 400,000	Summit Digitel Infrastructure 2.875% 12/8/2031	309,828	0.37
		4,894,518	5.92
	Indonesia		
USD 200,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	190,000	0.23
USD 200,000	Hutama Karya Persero 3.75% 11/5/2030	179,437	0.22
USD 200,000	Hyundai Motor Manufacturing Indonesia 1.75% 6/5/2026	173,973	0.21
USD 400,000	Indonesia Government International Bond 3.55% 31/3/2032	359,603	0.43
USD 500,000	Indonesia Government International Bond 4.15% 20/9/2027	483,750	0.59
USD 600,000	Indonesia Government International Bond 4.85% 11/1/2033	588,750	0.71
USD 200,000	Indonesia Government International Bond 5.45% 20/9/2052	198,750	0.24
USD 600,000	Indonesia Government International Bond 5.65% 11/1/2053	610,500	0.74

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Indonesia Government International Bond 6.625% 17/2/2037	281,562	0.34
USD 250,000	Indonesia Government International Bond 8.5% 12/10/2035	318,131	0.38
USD 200,000	Pertamina Persero 4.175% 21/1/2050	154,682	0.18
USD 200,000	Pertamina Persero 4.7% 30/7/2049	163,041	0.20
USD 400,000	Pertamina Persero 6% 3/5/2042	387,482	0.47
USD 1,000,000	Perusahaan Penerbit SBSN Indonesia III 3.55% 9/6/2051	752,500	0.91
USD 500,000	Perusahaan Penerbit SBSN Indonesia III 3.8% 23/6/2050	391,250	0.47
USD 525,000	Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032*	517,125	0.63
USD 800,000	Sarana Multi Infrastruktur Persero 2.05% 11/5/2026	700,000	0.85
		6,450,536	7.80
	Ireland		
USD 200,000	CCBL Cayman 1 1.8% 22/7/2026	177,313	0.21
	Japan		
USD 350,000	Aozora Bank 5.9% 2/3/2026	350,945	0.42
USD 200,000	Asahi Mutual Life Insurance 6.5% 5/3/2171	199,840	0.24
USD 215,000	Asahi Mutual Life Insurance 6.9% 26/1/2028	217,168	0.26
USD 200,000	Fukoku Mutual Life Insurance 6.5% 19/3/2171	199,533	0.24
USD 250,000	Marubeni 1.577% 17/9/2026	217,393	0.26
USD 400,000	Mitsubishi UFJ Financial 1.538% 20/7/2027	348,653	0.42
USD 400,000	Mitsubishi UFJ Financial 2.309% 20/7/2032	310,996	0.38
USD 400,000	Mizuho Financial 2.226% 25/5/2026	369,231	0.45
USD 400,000	Mizuho Financial 2.869% 13/9/2030	335,789	0.41
USD 400,000	Norinchukin Bank/The 1.284% 22/9/2026*	348,429	0.42
USD 200,000	Norinchukin Bank/The 5.071% 14/9/2032	202,111	0.25
USD 200,000	Renesas Electronics 1.543% 26/11/2024	184,055	0.22
USD 200,000	Sompo Japan Insurance 5.325% 28/3/2073	199,986	0.24
USD 825,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	699,008	0.85
		4,183,137	5.06
	Jersey		
USD 369,864	Galaxy Pipeline Assets Bidco 2.16% 31/3/2034	313,922	0.38
	Luxembourg		
USD 550,000	Greensaif Pipelines Bidco Sarl 6.129% 23/2/2038	553,163	0.67
USD 400,000	TMS Issuer 5.78% 23/8/2032	407,432	0.49
		960,595	1.16
	Macau		
USD 600,000	Luso International Banking 5.375% 28/12/2027	594,810	0.72
	Malaysia		
USD 200,000	Axiata SPV2 4.357% 24/3/2026	193,494	0.23
USD 500,000	CIMB Bank 2.125% 20/7/2027	441,140	0.53
USD 450,000	Dua Capital 2.78% 11/5/2031	369,178	0.45
USD 250,000	Export-Import Bank of Malaysia 1.831% 26/11/2026	220,406	0.27
USD 300,000	Misc Capital Two Labuan 3.75% 6/4/2027	278,240	0.34
		1,502,458	1.82
	Mauritius		
USD 200,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	171,785	0.21
USD 191,000	Clean Renewable Power Mauritius 4.25% 25/3/2027	164,857	0.20
USD 475,000	Greenko Solar Mauritius 5.95% 29/7/2026*	440,368	0.53
USD 200,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	189,117	0.23
USD 500,000	India Airport Infra 6.25% 25/10/2025	477,500	0.58
USD 500,000	India Green Power 4% 22/2/2027	426,250	0.51
USD 600,000	Network i2i 5.65% 15/4/2171*	572,481	0.69
		2,442,358	2.95
	Mongolia		
USD 200,000	Mongolia Government International Bond 8.65% 19/1/2028	204,000	0.25
	Netherlands		
USD 191,000	Greenko Dutch 3.85% 29/3/2026	169,381	0.21
USD 200,000	Royal Capital 5% 5/5/2171	193,652	0.23
		363,033	0.44
	Philippines		
USD 400,000	Development Bank of the Philippines 2.375% 11/3/2031	312,464	0.38
USD 255,000	Globe Telecom 4.2% 2/5/2171	236,192	0.28
USD 350,000	Philippine Government International Bond 2.65% 10/12/2045	235,812	0.28
USD 200,000	Philippine Government International Bond 3.7% 1/3/2041	161,750	0.20
USD 200,000	Philippine Government International Bond 3.95% 20/1/2040	168,250	0.20
USD 500,000	Philippine Government International Bond 5% 17/7/2033	496,250	0.60
USD 200,000	Philippine Government International Bond 5.5% 17/1/2048	203,250	0.25
USD 350,000	PLDT 3.45% 23/6/2050	236,279	0.29
USD 423,000	Rizal Commercial Banking 6.5% 27/2/2172	393,976	0.48
		2,444,223	2.96
	Saudi Arabia		
USD 200,000	Saudi Government International Bond 4.75% 18/1/2028	198,250	0.24

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 700,000	Saudi Government International Bond 4.875% 18/7/2033	691,250	0.84
USD 400,000	Saudi Government International Bond 5% 18/1/2053	366,500	0.44
		1,256,000	1.52
	Singapore		
USD 510,000	BOC Aviation 1.75% 21/1/2026	457,047	0.55
USD 200,000	BOC Aviation 2.625% 17/1/2025	189,417	0.23
USD 300,000	BOC Aviation 3.5% 18/9/2027	278,047	0.33
USD 200,000	CMT MTN 3.609% 4/4/2029	181,417	0.22
USD 372,000	Continuum Energy Levanter 4.5% 9/2/2027	328,290	0.40
USD 200,000	DBS 3.3% 27/8/2171	187,715	0.23
USD 200,000	Flex 3.75% 1/2/2026	189,708	0.23
USD 200,000	GLP 3.875% 4/6/2025	165,078	0.20
USD 250,000	Medco Laurel Tree 6.95% 12/11/2028	228,068	0.28
USD 400,000	Medco Oak Tree 7.375% 14/5/2026	391,000	0.47
USD 200,000	Oversea-Chinese Banking 1.832% 10/9/2030	181,422	0.22
SGD 250,000	Straits Trading 3.25% 13/2/2028	175,761	0.21
USD 540,000	United Overseas Bank 2% 14/10/2031	472,570	0.57
		3,425,540	4.14
	South Korea		
USD 275,000	Export-Import Bank of Korea 2.125% 18/1/2032	222,853	0.27
USD 400,000	Export-Import Bank of Korea 5% 11/1/2028	401,702	0.48
USD 200,000	Export-Import Bank of Korea 5.125% 11/1/2033	204,298	0.25
USD 600,000	GS Caltex 4.5% 5/1/2026	577,013	0.70
USD 200,000	Hana Bank 3.25% 30/3/2027	186,661	0.23
USD 200,000	Hana Bank 3.5% 19/4/2171	178,750	0.22
USD 500,000	Hanwha Life Insurance 3.379% 4/2/2032	439,435	0.53
USD 400,000	Hyundai Capital Services 1.25% 8/2/2026	351,118	0.43
USD 200,000	Hyundai Capital Services 2.5% 24/1/2027	178,760	0.22
USD 200,000	Incheon International Airport 1.25% 4/5/2026	175,520	0.21
USD 300,000	KB 2.125% 1/11/2026	260,550	0.31
USD 200,000	KB Kookmin Card 1.5% 13/5/2026	174,465	0.21
USD 465,000	KB Kookmin Card 4% 9/6/2025	444,900	0.54
USD 200,000	KDB Life Insurance 7.5% 21/11/2171	185,000	0.22
USD 225,000	Kia 2.75% 14/2/2027	202,243	0.24
USD 425,000	Kodit Global 2022 The 1st Securitization Specialty 3.619% 27/5/2025	405,675	0.49
USD 200,000	Kookmin Bank 4.35% 2/1/2172	192,761	0.23
USD 200,000	Kookmin Bank 4.5% 1/2/2029	187,064	0.23
KRW 150,000,000	Korea Development Bank/The 0% 1/12/2023	110,443	0.14
USD 200,000	Korea Development Bank/The 3.125% 7/6/2025	190,953	0.23
USD 1,050,000	Korea Development Bank/The 4.375% 15/2/2033	1,011,176	1.22
USD 200,000	Korea Electric Power 3.625% 14/6/2025	192,104	0.23
USD 200,000	Korea Expressway 3.625% 18/5/2025	192,192	0.24
USD 600,000	Korea Hydro & Nuclear Power 1.25% 27/4/2026*	527,589	0.64
USD 200,000	Korea Water Resources 3.5% 27/4/2025	191,628	0.23
USD 360,000	KT 2.5% 18/7/2026	326,859	0.39
USD 200,000	LOTTE Property & Development 4.5% 1/8/2025	194,546	0.24
USD 250,000	NongHyup Bank 4% 6/1/2026	239,949	0.29
USD 200,000	POSCO 5.75% 17/1/2028	202,234	0.24
USD 200,000	Shinhan Card 1.375% 23/6/2026	174,018	0.21
USD 500,000	Shinhan Card 2.5% 27/1/2027	444,237	0.54
USD 200,000	Shinhan Financial 2.875% 12/11/2171	174,490	0.21
USD 400,000	Shinhan Financial 3.34% 5/2/2030	379,210	0.46
USD 250,000	SK Hynix 6.375% 17/1/2028	246,196	0.30
USD 600,000	Tongyang Life Insurance 5.25% 22/3/2171	529,111	0.64
USD 200,000	Woori Card 1.75% 23/3/2026	175,887	0.21
		10,471,590	12.67
	Sri Lanka		
USD 375,000	Sri Lanka Government International Bond 6.125% 3/6/2025*	143,498	0.17
USD 200,000	Sri Lanka Government International Bond 6.85% 3/11/2025	76,059	0.09
		219,557	0.26
	Thailand		
USD 500,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	424,391	0.51
USD 400,000	Bangkok Bank Hong Kong 5% 23/3/2171	379,993	0.46
USD 200,000	Export Import Bank of Thailand 1.457% 15/10/2025	179,519	0.22
USD 400,000	GC Treasury Center 2.98% 18/3/2031	323,922	0.39
USD 200,000	GC Treasury Center 4.3% 18/3/2051	143,422	0.18
USD 500,000	Kasikornbank Hong Kong 3.343% 2/10/2031	442,352	0.54
USD 200,000	Kasikornbank Hong Kong 5.275% 14/4/2171	190,000	0.23
USD 500,000	Minor International 2.7% 19/1/2172	447,047	0.54
USD 200,000	Minor International 3.1% 29/12/2171	197,451	0.24
USD 200,000	Muang Thai Life Assurance 3.552% 27/1/2037	176,414	0.21
USD 400,000	Thaioil Treasury Center 2.5% 18/6/2030	317,957	0.39

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Thaioil Treasury Center 3.5% 17/10/2049	151,299	0.18
USD 450,000	Thaioil Treasury Center 3.75% 18/6/2050	284,739	0.34
		3,658,506	4.43
	United Arab Emirates		
USD 225,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	219,375	0.27
USD 200,000	Abu Dhabi Crude Oil Pipeline 3.65% 2/11/2029	183,061	0.22
USD 200,000	Abu Dhabi Ports 2.5% 6/5/2031	165,196	0.20
USD 400,000	Mashreqbank PSC 7.875% 24/2/2033	419,875	0.50
USD 200,000	MDGH GMTN RSC 6.875% 1/11/2041	240,500	0.29
		1,228,007	1.48
	United Kingdom		
USD 200,000	Standard Chartered 2.819% 30/1/2026	188,396	0.23
USD 800,000	Standard Chartered 4.644% 1/4/2031	751,804	0.91
USD 550,000	Standard Chartered 6.17% 9/1/2027*	555,121	0.67
USD 550,000	Standard Chartered 6.301% 9/1/2029	561,709	0.68
		2,057,030	2.49
	United States		
USD 200,000	DAE Funding 1.625% 15/2/2024	190,942	0.23
USD 225,000	Hanwha Energy USA 4.125% 5/7/2025	216,979	0.26
USD 350,000	Hyundai Capital America 6.375% 8/4/2030	359,980	0.43
USD 550,000	Mitsubishi HC Finance America 5.658% 28/2/2033	545,261	0.66
USD 200,000	Periama 5.95% 19/4/2026	188,698	0.23
USD 300,000	United States Treasury Note/Bond 0.25% 15/5/2024	282,973	0.34
USD 300,000	United States Treasury Note/Bond 0.875% 31/1/2024	288,611	0.35
USD 300,000	United States Treasury Note/Bond 1.25% 31/8/2024	283,553	0.34
USD 300,000	United States Treasury Note/Bond 1.75% 31/7/2024	286,324	0.35
USD 300,000	United States Treasury Note/Bond 1.875% 31/8/2024	286,201	0.35
USD 300,000	United States Treasury Note/Bond 2.375% 15/8/2024	288,691	0.35
USD 300,000	United States Treasury Note/Bond 2.75% 15/2/2024	293,252	0.35
USD 400,000	Wipro IT Services 1.5% 23/6/2026*	351,733	0.43
		3,863,198	4.67
	Vietnam		
USD 450,000	BIM Land JSC 7.375% 7/5/2026	237,938	0.29
Total Bonds		77,774,986	94.05
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		81,178,945	98.16
Total Portfolio		81,178,945	98.16
Other Net Assets		1,517,701	1.84
Total Net Assets (USD)		82,696,646	100.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
THB	6,900,000	USD	206,550	Goldman Sachs	15/3/2023	(11,046)
USD	117,601	KRW	150,000,000	Bank of America	13/12/2023	2,057
USD	510,624	HKD	4,000,000	Citigroup	15/3/2023	662
USD	189,214	SGD	250,000	HSBC Bank	15/3/2023	3,587
USD	271,007	CNH	1,800,000	BNP Paribas	21/2/2024	5,335
USD	89,857	THB	3,105,000	Citigroup	15/3/2023	1,880
USD	109,847	THB	3,795,000	Goldman Sachs	15/3/2023	2,320
USD	132,892	CNH	900,000	Citigroup	21/2/2024	57
Net unrealised appreciation						4,852

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
EUR Hedged Share Class						
EUR	76,492	USD	82,486	BNY Mellon	15/3/2023	(1,053)
USD	1,517	EUR	1,418	BNY Mellon	15/3/2023	7
Net unrealised depreciation						(1,046)
SEK Hedged Share Class						
SEK	43,021	USD	4,149	BNY Mellon	15/3/2023	(17)
USD	61	SEK	633	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(17)
Total net unrealised appreciation						3,789

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(6)	USD	US Treasury 10 Year Note (CBT)	June 2023	3,985
(8)	USD	US Ultra 10 Year Note	June 2023	1,905
14	USD	US Ultra Bond (CBT)	June 2023	(23,237)
36	USD	US Treasury 2 Year Note (CBT)	June 2023	(3,094)
(39)	USD	US Treasury 5 Year Note (CBT)	June 2023	731
Total				(19,710)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (200,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Bank of America	20/12/2025	2,377	(4,879)
CDS	JPY 210,000,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Deutsche Bank	20/12/2027	(5,228)	(14,239)
CDS	JPY 90,000,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Deutsche Bank	20/12/2027	(2,089)	(6,102)
CDS	USD (500,000)	Fund provides default protection on Philippine Government International Bond; and receives Fixed 1%	Goldman Sachs	20/12/2027	209	2,088
Total					(4,731)	(23,132)

CDS: Credit Default Swaps

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
1,450,000	Call	OTC USD/CNH	Citibank	USD 6.945	12/5/2023	6,466	14,557
1,450,000	Call	OTC USD/CNH	HSBC Bank	USD 6.944	12/5/2023	6,517	14,558
4	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,800	17/3/2023	(11,461)	3,450
5	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,700	16/6/2023	(11,014)	17,250
Total						(9,492)	49,815

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(4)	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,500	17/3/2023	4,059	(330)
(5)	Put	S&P 500 E-Mini Index	Exchange Traded	USD 3,300	16/6/2023	5,392	(5,594)
Total						9,451	(5,924)

Sustainable Emerging Markets Blended Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
BONDS			
	Argentina		
USD 385,508	Argentine Republic Government International Bond 1.5% 9/7/2046	112,212	0.27
USD 863,794	Argentine Republic Government International Bond 3.875% 9/1/2038	303,075	0.72
		415,287	0.99
	Austria		
USD 355,000	Klabin Austria 3.2% 12/1/2031*	284,000	0.68
	Benin		
EUR 304,000	Benin Government International Bond 4.95% 22/1/2035	235,803	0.56
	Brazil		
BRL 46,480	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	856,026	2.04
BRL 36,500	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	643,589	1.54
BRL 18,090	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	304,924	0.73
BRL 8,170	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	135,574	0.32
USD 202,000	Brazilian Government International Bond 8.25% 20/1/2034	228,746	0.55
		2,168,859	5.18
	Bulgaria		
EUR 385,000	Bulgaria Government International Bond 4.5% 27/1/2033	397,431	0.95
	Cayman Islands		
USD 385,000	Gaci First Investment 5% 13/10/2027	382,113	0.91
USD 225,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	213,750	0.51
		595,863	1.42
	Chile		
CLP 505,000,000	Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	576,714	1.38
CLP 155,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/10/2028	181,589	0.43
USD 354,000	Chile Government International Bond 2.55% 27/1/2032*	290,316	0.69
USD 505,000	Chile Government International Bond 3.1% 7/5/2041	368,485	0.88
USD 200,000	Chile Government International Bond 4.34% 7/3/2042	170,892	0.41
		1,587,996	3.79
	China		
CNY 3,150,000	China Government Bond 2.85% 4/6/2027	456,289	1.09
CNY 690,000	China Government Bond 3.03% 11/3/2026	100,801	0.24
CNY 450,000	China Government Bond 3.25% 22/11/2028	66,810	0.16
CNY 1,800,000	China Government Bond 3.27% 19/11/2030	268,609	0.64
CNY 290,000	China Government Bond 3.72% 12/4/2051	44,805	0.11
		937,314	2.24
	Colombia		
USD 200,000	Colombia Government International Bond 3.125% 15/4/2031	144,676	0.35
USD 196,000	Colombia Government International Bond 7.375% 18/9/2037	181,472	0.43
USD 710,000	Colombia Government International Bond 7.5% 2/2/2034	672,192	1.61
COP 833,200,000	Colombian TES 7% 26/3/2031	123,606	0.29
COP 2,659,600,000	Colombian TES 7% 30/6/2032	378,309	0.90
COP 1,713,600,000	Colombian TES 7.25% 18/10/2034	234,951	0.56
COP 492,200,000	Colombian TES 7.5% 26/8/2026	88,514	0.21
COP 2,316,800,000	Colombian TES 7.75% 18/9/2030	366,508	0.88
		2,190,228	5.23
	Costa Rica		
USD 200,000	Costa Rica Government International Bond 7.158% 12/3/2045	193,526	0.46
	Cote d'Ivoire (Ivory Coast)		
EUR 154,000	Ivory Coast Government International Bond 4.875% 30/1/2032	126,138	0.30
USD 200,000	Ivory Coast Government International Bond 6.125% 15/6/2033	173,750	0.41
EUR 140,000	Ivory Coast Government International Bond 6.625% 22/3/2048	104,616	0.25
EUR 388,000	Ivory Coast Government International Bond 6.875% 17/10/2040	308,506	0.74
		713,010	1.70
	Czech Republic		
CZK 3,690,000	Czech Republic Government Bond 0.25% 10/2/2027	138,200	0.33
CZK 7,310,000	Czech Republic Government Bond 1% 26/6/2026	289,294	0.69
CZK 7,560,000	Czech Republic Government Bond 1.2% 13/3/2031	257,808	0.62
CZK 11,310,000	Czech Republic Government Bond 1.25% 14/2/2025	471,871	1.13
CZK 5,920,000	Czech Republic Government Bond 2% 13/10/2033	204,494	0.49
CZK 6,840,000	Czech Republic Government Bond 2.5% 25/8/2028	272,121	0.65
CZK 5,690,000	Czech Republic Government Bond 2.75% 23/7/2029	226,120	0.54
CZK 5,870,000	Czech Republic Government Bond 5.7% 25/5/2024	265,543	0.63
		2,125,451	5.08

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The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	Dominican Republic		
USD 245,000	Dominican Republic International Bond 4.875% 23/9/2032	205,313	0.49
USD 319,000	Dominican Republic International Bond 5.3% 21/1/2041	249,988	0.59
USD 127,000	Dominican Republic International Bond 6.875% 29/1/2026	128,822	0.31
USD 191,000	Dominican Republic International Bond 7.45% 30/4/2044	183,750	0.44
		767,873	1.83
	Ecuador		
USD 675,797	Ecuador Government International Bond 2.5% 31/7/2035	243,213	0.58
USD 249,026	Ecuador Government International Bond 5.5% 31/7/2030	122,754	0.29
		365,967	0.87
	Egypt		
USD 644,000	Egypt Government International Bond 5.25% 6/10/2025	558,670	1.33
USD 291,000	Egypt Government International Bond 6.875% 30/4/2040	177,510	0.42
USD 308,000	Egypt Government International Bond 8.5% 31/1/2047	199,430	0.48
		935,610	2.23
	El Salvador		
USD 21,000	El Salvador Government International Bond 8.25% 10/4/2032	10,510	0.03
USD 200,000	El Salvador Government International Bond 9.5% 15/7/2052	101,816	0.24
		112,326	0.27
	Gabon		
USD 359,000	Gabon Government International Bond 6.625% 6/2/2031	293,146	0.70
	Ghana		
USD 256,000	Ghana Government International Bond 6.375% 11/2/2027	98,276	0.23
USD 553,000	Ghana Government International Bond 8.875% 7/5/2042	205,301	0.49
		303,577	0.72
	Hungary		
HUF 104,410,000	Hungary Government Bond 1% 26/11/2025	227,612	0.54
HUF 93,150,000	Hungary Government Bond 3% 26/6/2024	230,718	0.55
HUF 173,030,000	Hungary Government Bond 4% 28/4/2051	272,503	0.65
HUF 74,510,000	Hungary Government Bond 5.5% 24/6/2025	183,659	0.44
HUF 218,480,000	Hungary Government Bond 6% 24/11/2023*	580,363	1.39
EUR 348,000	Hungary Government International Bond 5% 22/2/2027	370,150	0.89
USD 350,000	Hungary Government International Bond 5.5% 16/6/2034	337,312	0.80
		2,202,317	5.26
	Indonesia		
USD 253,000	Indonesia Government International Bond 4.3% 31/3/2052	215,366	0.51
USD 200,000	Indonesia Government International Bond 4.75% 18/7/2047	186,750	0.44
IDR 2,598,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	167,838	0.40
IDR 3,871,000,000	Indonesia Treasury Bond 7% 15/9/2030	258,142	0.62
IDR 840,000,000	Indonesia Treasury Bond 7.5% 15/6/2035	57,176	0.14
IDR 1,709,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	116,771	0.28
IDR 1,365,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	96,968	0.23
IDR 9,626,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	699,069	1.67
		1,798,080	4.29
	Jamaica		
USD 200,000	Jamaica Government International Bond 7.875% 28/7/2045	234,209	0.56
	Jordan		
USD 200,000	Jordan Government International Bond 7.375% 10/10/2047	176,417	0.42
	Kenya		
USD 200,000	Republic of Kenya Government International Bond 7% 22/5/2027	180,750	0.43
	Luxembourg		
USD 180,000	Millicom International Cellular 6.25% 25/3/2029	164,395	0.39
	Malaysia		
MYR 28,580	Malaysia Government Bond 3.828% 5/7/2034	622,872	1.49
MYR 3,820	Malaysia Government Bond 4.065% 15/6/2050	80,614	0.19
		703,486	1.68
	Mexico		
MXN 61,082	Mexican Bonos 7.5% 3/6/2027	306,613	0.73
MXN 104,593	Mexican Bonos 7.75% 29/5/2031	520,555	1.24
MXN 204,339	Mexican Bonos 7.75% 23/11/2034	997,303	2.38
MXN 119,126	Mexican Bonos 8% 7/12/2023	631,649	1.51
USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	161,600	0.39
USD 267,000	Mexico Government International Bond 4.15% 28/3/2027	258,590	0.62
USD 200,000	Mexico Government International Bond 4.4% 12/2/2052	151,600	0.36
USD 200,000	Mexico Government International Bond 4.5% 31/1/2050	156,857	0.37
USD 200,000	Mexico Government International Bond 5.4% 9/2/2028	200,400	0.48
USD 290,000	Mexico Government International Bond 5.75% 12/10/2110*	254,706	0.61
		3,639,873	8.69

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	Mongolia		
USD 200,000	Mongolia Government International Bond 4.45% 7/7/2031	161,500	0.39
	Oman		
USD 200,000	Oman Government International Bond 5.625% 17/1/2028	196,717	0.47
USD 400,000	Oman Government International Bond 6.5% 8/3/2047	374,500	0.89
USD 396,000	Oman Government International Bond 7.375% 28/10/2032	433,207	1.04
		1,004,424	2.40
	Panama		
USD 200,000	Panama Government International Bond 4.5% 16/4/2050	150,624	0.36
USD 200,000	Panama Government International Bond 6.4% 14/2/2035	206,750	0.49
USD 308,000	Panama Government International Bond 9.375% 1/4/2029	370,173	0.89
		727,547	1.74
	Paraguay		
USD 351,000	Paraguay Government International Bond 6.1% 11/8/2044	330,370	0.79
	Peru		
PEN 1,180,000	Peru Government Bond 6.15% 12/8/2032	273,174	0.65
PEN 1,035,000	Peru Government Bond 8.2% 12/8/2026	282,176	0.68
USD 553,000	Peruvian Government International Bond 3% 15/1/2034	435,545	1.04
USD 129,000	Peruvian Government International Bond 5.625% 18/11/2050	126,267	0.30
		1,117,162	2.67
	Philippines		
USD 315,000	Philippine Government International Bond 4.2% 29/3/2047	268,231	0.64
USD 305,000	Philippine Government International Bond 5.5% 17/1/2048	309,956	0.74
		578,187	1.38
	Poland		
PLN 1,135,000	Republic of Poland Government Bond 2.25% 25/10/2024	240,822	0.58
PLN 1,191,000	Republic of Poland Government Bond 2.5% 25/7/2027	230,384	0.55
PLN 1,066,000	Republic of Poland Government Bond 2.75% 25/4/2028	203,062	0.48
PLN 1,321,000	Republic of Poland Government Bond 2.75% 25/10/2029	239,869	0.57
PLN 837,000	Republic of Poland Government Bond 3.25% 25/7/2025	175,894	0.42
PLN 996,000	Republic of Poland Government Bond 3.75% 25/5/2027	203,802	0.49
EUR 340,000	Republic of Poland Government International Bond 4.25% 14/2/2043	348,586	0.83
		1,642,419	3.92
	Qatar		
USD 552,000	Qatar Government International Bond 4.4% 16/4/2050	497,490	1.19
	Romania		
RON 655,000	Romania Government Bond 3.25% 24/6/2026	125,501	0.30
RON 870,000	Romania Government Bond 4.15% 26/1/2028	163,524	0.39
RON 790,000	Romania Government Bond 6.7% 25/2/2032	159,001	0.38
USD 142,000	Romanian Government International Bond 3% 14/2/2031	115,464	0.27
USD 242,000	Romanian Government International Bond 4% 14/2/2051	170,307	0.41
		733,797	1.75
	Saudi Arabia		
USD 274,000	Saudi Government International Bond 3.45% 2/2/2061	189,720	0.45
USD 245,000	Saudi Government International Bond 4.875% 18/7/2033	241,938	0.58
USD 510,000	Saudi Government International Bond 5% 18/1/2053	467,287	1.12
		898,945	2.15
	Senegal		
USD 200,000	Senegal Government International Bond 6.25% 23/5/2033	165,750	0.40
	South Africa		
USD 351,000	Growthpoint Properties International Pty 5.872% 2/5/2023	349,045	0.84
ZAR 8,867,711	Republic of South Africa Government Bond 7% 28/2/2031*	394,073	0.94
ZAR 11,681,356	Republic of South Africa Government Bond 8% 31/1/2030	571,432	1.36
ZAR 4,267,989	Republic of South Africa Government Bond 8.25% 31/3/2032	200,256	0.48
ZAR 6,087,964	Republic of South Africa Government Bond 8.5% 31/1/2037	264,663	0.63
ZAR 4,696,566	Republic of South Africa Government Bond 8.75% 28/2/2048	199,131	0.48
ZAR 4,330,155	Republic of South Africa Government Bond 8.875% 28/2/2035	200,483	0.48
ZAR 4,753,974	Republic of South Africa Government Bond 9% 31/1/2040	210,949	0.50
ZAR 12,000,257	Republic of South Africa Government Bond 10.5% 21/12/2026	693,922	1.66

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 434,000	Republic of South Africa Government International Bond 5.875% 22/6/2030	401,992	0.96
USD 200,000	Republic of South Africa Government International Bond 5.875% 20/4/2032	178,750	0.43
		3,664,696	8.76
	Sri Lanka		
USD 226,000	Sri Lanka Government International Bond 6.75% 18/4/2028	83,055	0.20
USD 200,000	Sri Lanka Government International Bond 6.85% 3/11/2025	76,059	0.18
		159,114	0.38
	Sweden		
EUR 56,977	East Renewable 13.5% 1/1/2025	18,182	0.04
	Turkey		
TRY 532,472	Turkey Government Bond 10.6% 11/2/2026	28,805	0.07
USD 525,000	Turkey Government International Bond 9.375% 19/1/2033	507,938	1.21
		536,743	1.28
	Ukraine		
USD 1,301,000	Ukraine Government International Bond 0% 1/8/2041	360,536	0.86
USD 433,000	Ukraine Government International Bond 7.375% 25/9/2034	77,507	0.19
USD 200,000	Ukraine Government International Bond 7.75% 1/9/2027	37,282	0.09
USD 200,000	Ukraine Government International Bond 7.75% 1/9/2028	38,713	0.09
UAH 4,659,000	Ukraine Government International Bond 16% 24/5/2023	127,292	0.30
		641,330	1.53
	United Arab Emirates		
USD 490,000	UAE INTERNATIONAL GOVERNMENT BOND 4.951% 7/7/2052*	476,712	1.14
	United States		
USD 680,400	United States Treasury Note/Bond 2.5% 30/4/2024	660,147	1.58
	Uruguay		
USD 217,210	Uruguay Government International Bond 5.1% 18/6/2050	213,192	0.51
UYU 3,557,000	Uruguay Government International Bond 8.5% 15/3/2028	86,728	0.21
		299,920	0.72
	Zambia		
USD 225,000	Zambia Government International Bond 8.5% 14/4/2024	103,814	0.25
Total Bonds		38,141,043	91.08
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		38,141,043	91.08
Total Portfolio		38,141,043	91.08
Other Net Assets		3,735,015	8.92
Total Net Assets (USD)		41,876,058	100.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD	1,610,833	USD	1,111,475	State Street	14/3/2023	(24,610)
AUD	618,742	USD	431,606	Standard Chartered Bank	14/3/2023	(14,128)
AUD	618,295	USD	428,380	Deutsche Bank	14/3/2023	(11,202)
AUD	308,292	USD	216,559	JP Morgan	14/3/2023	(8,548)
AUD	187,182	USD	129,969	Toronto-Dominion	14/3/2023	(3,673)
AUD	455,313	USD	310,070	Westpac	14/3/2023	(2,859)
BRL	3,566,773	USD	700,503	Bank of America	2/3/2023	(16,186)
BRL	3,360,369	USD	651,207	BNP Paribas	2/3/2023	(6,491)
BRL	1,129,905	USD	216,076	Citigroup	2/3/2023	706
BRL	4,719,186	USD	907,999	HSBC Bank	4/4/2023	(8,590)
CAD	875,033	USD	654,422	BNP Paribas	14/3/2023	(10,586)
CAD	569,006	USD	423,734	Bank of America	14/3/2023	(5,069)
CAD	289,786	USD	217,540	JP Morgan	14/3/2023	(4,321)
CHF	648,982	USD	704,624	RBS	14/3/2023	(9,849)
CHF	197,626	USD	216,100	State Street	14/3/2023	(4,529)
CHF	197,661	USD	214,646	UBS	14/3/2023	(3,038)
CLP	174,523,569	USD	218,586	BNP Paribas	14/3/2023	(8,597)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
CLP	223,638,769	USD	270,412	JP Morgan	14/3/2023	(1,328)
CNH	2,624,178	USD	383,768	Bank of America	14/3/2023	(5,878)
CNH	1,441,031	USD	214,228	UBS	14/3/2023	(6,716)
CNH	1,210,000	USD	175,875	Goldman Sachs	14/3/2023	(1,632)
COP	1,007,627,626	USD	203,679	BNP Paribas	14/3/2023	5,312
COP	4,083,975,608	USD	863,592	Bank of America	14/3/2023	(16,541)
COP	3,058,487,605	USD	642,832	Standard Chartered Bank	14/3/2023	(8,475)
COP	2,034,623,307	USD	423,088	JP Morgan	14/3/2023	(1,090)
COP	1,035,932,047	USD	215,595	Goldman Sachs	14/3/2023	(734)
CZK	28,384,699	USD	1,285,633	Morgan Stanley	14/3/2023	(1,923)
EGP	1,591,291	USD	51,044	Citigroup	27/4/2023	(805)
EUR	20,000	USD	21,558	Royal Bank of Canada	14/3/2023	(268)
EUR	216,990	USD	231,089	HSBC Bank	14/3/2023	(99)
EUR	378,871	USD	412,288	JP Morgan	14/3/2023	(8,973)
EUR	30,000	USD	32,430	Morgan Stanley	14/3/2023	(494)
EUR	498,328	USD	540,994	State Street	15/3/2023	(10,481)
EUR	220,000	USD	238,807	Standard Chartered Bank	14/3/2023	(4,613)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	199,330	USD	216,416	Goldman Sachs	15/3/2023	(4,211)
EUR	198,948	USD	216,315	Barclays	15/3/2023	(4,517)
EUR	398,464	USD	431,440	Goldman Sachs	14/3/2023	(7,267)
EUR	199,568	USD	217,389	Bank of America	14/3/2023	(4,945)
EUR	200,354	USD	216,062	Bank of America	15/3/2023	(2,768)
EUR	80,000	USD	85,339	Barclays	14/3/2023	(177)
EUR	220,000	USD	233,914	Toronto-Dominion	14/3/2023	280
GBP	561,529	USD	681,428	Morgan Stanley	14/3/2023	368
GBP	175,693	USD	217,061	Standard Chartered Bank	14/3/2023	(3,738)
GBP	350,873	USD	433,984	Barclays	14/3/2023	(7,962)
GBP	176,848	USD	214,336	State Street	14/3/2023	389
GBP	87,757	USD	105,527	JP Morgan	14/3/2023	1,026
HUF	137,131,905	USD	362,592	Barclays	14/3/2023	22,441
HUF	90,112,291	USD	247,127	UBS	14/3/2023	5,886
HUF	76,151,184	USD	210,545	JP Morgan	14/3/2023	3,268
IDR	10,613,153,382	USD	681,510	UBS	14/3/2023	14,246
INR	8,674,623	USD	104,312	Bank of America	14/3/2023	541
INR	202,742,306	USD	2,484,054	Deutsche Bank	14/3/2023	(33,428)
JPY	206,529,450	USD	1,583,461	Bank of America	14/3/2023	(68,708)
JPY	27,428,076	USD	216,363	JP Morgan	14/3/2023	(15,197)
JPY	19,384,728	USD	147,171	HSBC Bank	14/3/2023	(4,997)
JPY	14,179,377	USD	108,658	Deutsche Bank	14/3/2023	(4,662)
JPY	29,263,371	USD	221,557	Barclays	14/3/2023	(6,930)
JPY	3,903,800	USD	29,571	BNP Paribas	14/3/2023	(939)
JPY	1,620,000	USD	12,026	Morgan Stanley	14/3/2023	(145)
KRW	528,502,744	USD	424,739	UBS	14/3/2023	(24,648)
MXN	8,261,548	USD	431,448	Morgan Stanley	14/3/2023	18,302
MXN	6,221,070	USD	328,324	HSBC Bank	14/3/2023	10,345
MXN	12,163,431	USD	651,274	JP Morgan	14/3/2023	10,892
MXN	4,113,895	USD	219,138	State Street	14/3/2023	4,819
MXN	4,138,627	USD	220,054	Goldman Sachs	14/3/2023	5,249
MYR	6,232,210	USD	1,419,476	Goldman Sachs	14/3/2023	(29,600)
NZD	336,752	USD	214,813	HSBC Bank	14/3/2023	(6,696)
NZD	338,687	USD	215,832	Royal Bank of Canada	14/3/2023	(6,519)
NZD	340,011	USD	218,505	Deutsche Bank	14/3/2023	(8,374)
NZD	569,122	USD	366,959	JP Morgan	14/3/2023	(15,234)
NZD	686,975	USD	434,299	Goldman Sachs	14/3/2023	(9,740)
PEN	80,000	USD	21,028	Citigroup	14/3/2023	(23)
PHP	11,840,322	USD	214,289	Citigroup	14/3/2023	(440)
PLN	7,740,000	USD	1,778,693	UBS	14/3/2023	(31,996)
PLN	190,000	USD	43,698	Morgan Stanley	14/3/2023	(821)
PLN	955,051	USD	214,194	JP Morgan	14/3/2023	1,334
RON	3,936,067	USD	844,327	HSBC Bank	14/3/2023	5,814
RON	40,000	USD	8,872	UBS	14/3/2023	(233)
THB	82,399,449	USD	2,446,322	Morgan Stanley	14/3/2023	(111,874)
THB	10,640,875	USD	326,341	Bank of America	14/3/2023	(24,875)
THB	14,241,447	USD	435,665	Goldman Sachs	14/3/2023	(32,192)
THB	3,561,259	USD	109,258	Citigroup	14/3/2023	(8,364)
THB	5,804,420	USD	168,436	ANZ	14/3/2023	(3,991)
THB	95,237,468	USD	2,749,111	Standard Chartered Bank	15/5/2023	(34,286)
TWD	19,205,261	USD	637,722	BNP Paribas	12/4/2023	(9,938)
TWD	6,474,087	USD	216,597	Standard Chartered Bank	12/4/2023	(4,971)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
TWD	6,462,200	USD	218,917	JP Morgan	12/4/2023	(7,680)
USD	648,058	TWD	19,493,730	BNP Paribas	12/4/2023	10,845
USD	1,102,561	GBP	913,150	RBS	14/3/2023	(6,167)
USD	580,004	NZD	917,199	Standard Chartered Bank	14/3/2023	13,163
USD	727,046	EUR	674,331	State Street	14/3/2023	9,208
USD	460,183	JPY	59,633,477	Bank of America	14/3/2023	22,812
USD	40,760	KRW	51,753,267	HSBC Bank	14/3/2023	1,582
USD	1,487,321	CZK	33,735,965	Morgan Stanley	14/3/2023	(38,403)
USD	1,360,772	MXN	25,981,070	Morgan Stanley	14/3/2023	(53,611)
USD	813,495	HUF	306,812,789	JP Morgan	14/3/2023	(47,959)
USD	347,507	PLN	1,535,808	Deutsche Bank	14/3/2023	919
USD	170,395	CLP	146,747,781	Morgan Stanley	14/3/2023	(6,174)
USD	409,457	PHP	23,004,293	Bank of America	14/3/2023	(6,025)
USD	781,847	COP	3,854,018,485	Goldman Sachs	14/3/2023	(17,509)
USD	692,884	CLP	599,716,449	Goldman Sachs	14/3/2023	(28,703)
USD	236,705	TWD	7,202,940	Standard Chartered Bank	14/3/2023	802
USD	141,624	PEN	545,109	Bank of America	14/3/2023	(1,498)
USD	192,335	HUF	69,345,123	Morgan Stanley	14/3/2023	(2,368)
USD	474,648	ZAR	8,212,268	Barclays	14/3/2023	27,841
USD	50,739	ZAR	873,348	BNP Paribas	14/3/2023	3,222
USD	226,958	RON	1,070,000	UBS	14/3/2023	(4,148)
USD	231,760	RON	1,080,000	Goldman Sachs	14/3/2023	(1,506)
USD	209,194	IDR	3,254,971,105	Citigroup	14/3/2023	(4,189)
USD	420,072	CNH	2,854,319	BNP Paribas	14/3/2023	9,042
USD	424,120	CNH	2,868,324	Bank of New York Mellon International	14/3/2023	11,073
USD	924,168	PLN	4,072,419	Morgan Stanley	14/3/2023	5,139
USD	16,750	HUF	6,350,000	HSBC Bank	14/3/2023	(1,080)
USD	429,879	EUR	397,112	State Street	15/3/2023	7,119
USD	432,346	COP	2,072,700,700	Barclays	14/3/2023	2,451
USD	640,805	THB	21,409,982	Goldman Sachs	14/3/2023	34,242
USD	116,904	MXN	2,192,600	Goldman Sachs	14/3/2023	(2,459)
USD	532,046	ZAR	9,064,164	State Street	14/3/2023	38,890
USD	863,542	EUR	795,283	BNP Paribas	15/3/2023	16,894
USD	429,647	CAD	574,518	JP Morgan	14/3/2023	6,926
USD	214,760	NZD	338,684	Goldman Sachs	14/3/2023	5,449
USD	649,747	NZD	1,025,659	JP Morgan	14/3/2023	15,876
USD	219,636	JPY	27,801,428	BNP Paribas	14/3/2023	15,732
USD	216,367	CHF	199,192	JP Morgan	14/3/2023	3,120
USD	865,753	EUR	794,987	JP Morgan	15/3/2023	19,421
USD	236,579	MXN	4,474,964	JP Morgan	14/3/2023	(7,034)
USD	2,367,512	INR	193,763,804	BNP Paribas	14/3/2023	25,413
USD	216,003	EUR	199,333	Citibank	15/3/2023	3,795
USD	218,253	CHF	199,040	State Street	14/3/2023	5,168
USD	214,500	COP	1,022,710,162	JP Morgan	14/3/2023	2,381
USD	43,298	EUR	39,896	Standard Chartered Bank	15/3/2023	825
USD	342,493	COP	1,636,630,000	BNY Mellon	14/3/2023	3,042
USD	10,857	EUR	10,000	Royal Bank of Canada	14/3/2023	212
USD	652,324	EUR	600,645	Morgan Stanley	15/3/2023	12,884
USD	647,220	AUD	934,870	JP Morgan	14/3/2023	16,442
USD	434,757	GBP	351,354	State Street	14/3/2023	8,150
USD	431,056	AUD	616,596	BNP Paribas	14/3/2023	15,025
USD	218,292	EUR	199,606	HSBC Bank	14/3/2023	5,808
USD	217,057	EUR	199,273	HSBC Bank	15/3/2023	4,914

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	437,568	AUD	616,388	Citigroup	14/3/2023	21,677
USD	226,663	CZK	4,949,889	UBS	14/3/2023	2,802
USD	434,951	CAD	580,237	Westpac	14/3/2023	8,022
USD	269,067	MXN	5,068,509	HSBC Bank	14/3/2023	(6,858)
USD	325,273	CHF	298,061	Bank of America	14/3/2023	6,180
USD	318,540	TRY	6,115,174	HSBC Bank	14/3/2023	(3,244)
USD	262,465	BRL	1,314,846	Goldman Sachs	2/3/2023	10,201
USD	389,519	COP	1,872,514,641	BNP Paribas	14/3/2023	1,143
USD	21,664	EUR	20,000	RBS	14/3/2023	374
USD	751,793	ZAR	13,398,430	UBS	14/3/2023	22,821
USD	436,078	GBP	360,790	Goldman Sachs	14/3/2023	(1,986)
USD	535,386	JPY	71,120,665	JP Morgan	14/3/2023	13,764
USD	130,888	MXN	2,504,024	Citigroup	14/3/2023	(5,429)
USD	274,503	JPY	35,706,699	Citigroup	14/3/2023	12,619
USD	439,101	JPY	57,153,678	Deutsche Bank	14/3/2023	19,918
USD	86,897	AUD	124,245	Goldman Sachs	14/3/2023	3,066
USD	87,743	HUF	32,018,644	Goldman Sachs	14/3/2023	(2,157)
USD	366,876	EUR	340,000	Morgan Stanley	14/3/2023	4,940
USD	215,596	GBP	178,184	JP Morgan	14/3/2023	(751)
USD	215,179	EUR	200,395	JP Morgan	14/3/2023	1,855
USD	428,349	COP	2,071,948,111	Bank of America	14/3/2023	(1,390)
USD	386,268	BRL	2,023,015	Citigroup	2/3/2023	(1,865)
USD	214,395	CHF	197,336	Standard Chartered Bank	14/3/2023	3,134
USD	129,814	CAD	173,323	Bank of America	14/3/2023	2,286
USD	55,705	MXN	1,041,600	UBS	14/3/2023	(999)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	214,753	EUR	199,311	Goldman Sachs	14/3/2023	2,583
USD	10,694	EUR	10,000	ANZ	14/3/2023	48
USD	423,778	AUD	615,266	Bank of America	14/3/2023	8,644
USD	211,877	CHF	195,538	BNP Paribas	14/3/2023	2,541
USD	126,204	MXN	2,361,871	State Street	14/3/2023	(2,374)
USD	209,969	ZAR	3,850,000	Morgan Stanley	14/3/2023	501
USD	2,735,137	THB	95,237,468	Standard Chartered Bank	14/3/2023	36,977
USD	208,018	PLN	931,345	HSBC Bank	14/3/2023	(2,160)
ZAR	3,537,222	USD	208,955	State Street	14/3/2023	(16,504)
ZAR	4,407,222	USD	259,216	HSBC Bank	14/3/2023	(19,432)
ZAR	2,463,828	USD	142,678	Barclays	14/3/2023	(8,628)
ZAR	5,106,877	USD	298,124	JP Morgan	14/3/2023	(20,273)
ZAR	12,035,802	USD	663,185	Morgan Stanley	14/3/2023	(8,350)
ZAR	3,831,412	USD	217,282	Goldman Sachs	14/3/2023	(8,826)
Net unrealised depreciation						(412,330)
CHF Hedged Share Class						
CHF	4,211	USD	4,594	BNY Mellon	15/3/2023	(86)
USD	127	CHF	117	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(84)
EUR Hedged Share Class						
EUR	9,636,986	USD	10,391,996	BNY Mellon	15/3/2023	(132,474)
USD	323,864	EUR	302,831	BNY Mellon	15/3/2023	1,473
Net unrealised depreciation						(131,001)
Total net unrealised depreciation						(543,415)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
4	EUR	Euro Bund	March 2023	(37,145)
(10)	EUR	Euro Schatz	March 2023	10,690
(3)	JPY	Japanese 10 Year Bond (OSE)	March 2023	9,371
1	USD	US Treasury 10 Year Note (CBT)	June 2023	69
2	USD	US Ultra Bond (CBT)	June 2023	(4,906)
(2)	USD	US Treasury 2 Year Note (CBT)	June 2023	172
(5)	USD	US Treasury 5 Year Note (CBT)	June 2023	94
Total				(21,655)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 1,000,000	Fund receives default protection on ITRAXX.ASIA.XJ.IG.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	2,179	6,072
CDS	USD 495,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	(3,202)	26,485
CDS	USD 270,500	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	747	(4,092)
CDS	USD 330,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(2,358)	17,656

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 333,351	Fund receives default protection on ITRAXX.XO.38.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	4,177	(12,033)
CDS	USD 214,667	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	373	13,602
CDS	USD 313,771	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(13,456)	54,063
CDS	USD 260,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(241)	44,799
CDS	USD 261,610	Fund receives default protection on CDX.EM.38.V1; and pays Fixed 1%	JP Morgan	20/12/2027	(8,117)	14,854
CDS	USD 1,019,295	Fund receives default protection on CDX.EM.38.V1; and pays Fixed 1%	Morgan Stanley	20/12/2027	(23,110)	57,873
IRS	BRL 9,036,293	Fund receives Fixed 13.9%; and pays Floating BRL BROIS 1 Day	Bank of America	1/4/2024	12,733	12,732
IRS	MXN 11,920,000	Fund receives Fixed 9.84%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	27/1/2025	(10,677)	(10,677)
IRS	GBP 457,363	Fund receives Fixed 4.208%; and pays Floating GBP SONIA 1 Day	Bank of America	15/2/2025	(2,565)	(4,192)
IRS	MXN 5,250,000	Fund receives Fixed 8.5%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	24/1/2028	(8,295)	(8,295)
IRS	MXN 11,478,323	Fund receives Fixed 6.12%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	7/4/2028	(78,186)	(78,186)
IRS	HUF 93,842,835	Fund receives Floating HUF BUBOR 6 Month; and pays Fixed 9.023%	Bank of America	15/3/2033	(13,648)	(13,648)
IRS	MYR 4,695,832	Fund receives Fixed 2.06%; and pays Floating MYR KLIB3M 3 Month	Goldman Sachs	22/5/2025	(34,740)	(34,740)
IRS	MYR 1,120,384	Fund receives Fixed 2.19%; and pays Floating MYR KLIB3M 3 Month	Goldman Sachs	22/5/2030	(26,206)	(26,206)
Total					(204,592)	56,067

CDS: Credit Default Swaps
IRS: Interest Rate Swaps

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
1,050,000	Call	OTC EUR/CHF	UBS	EUR 1.05	31/5/2023	(1,256)	393
1,050,000	Put	OTC EUR/CHF	UBS	EUR 0.95	31/5/2023	(6,917)	2,122
Total						(8,173)	2,515

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(690,000)	Put	OTC USD/THB	JP Morgan	USD 34.1	31/5/2023	11,313	(6,392)
(830,000)	Put	OTC USD/TWD	JP Morgan	USD 29.85	31/5/2023	9,725	(6,206)
(1,050,000)	Call	OTC EUR/CHF	UBS	EUR 1	31/5/2023	2,556	(8,066)
Total						23,594	(20,664)

Sustainable Emerging Markets Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
BONDS			
	Argentina		
USD 6,338,733	Argentine Republic Government International Bond 0.5% 9/7/2030	2,066,427	0.55
USD 1,041,147	Argentine Republic Government International Bond 1% 9/7/2029	325,619	0.09
USD 13,421,105	Argentine Republic Government International Bond 1.5% 9/7/2035	3,838,436	1.03
USD 8,912,228	Argentine Republic Government International Bond 1.5% 9/7/2046	2,594,127	0.69
USD 11,287,863	Argentine Republic Government International Bond 3.875% 9/1/2038	3,960,516	1.06
		12,785,125	3.42
	Austria		
USD 1,190,000	Klabin Austria 3.2% 12/1/2031	952,000	0.26
USD 970,000	Klabin Austria 7% 3/4/2049	947,622	0.25
		1,899,622	0.51
	Bahrain		
USD 1,160,000	Bahrain Government International Bond 5.45% 16/9/2032	1,051,250	0.28
USD 2,400,000	Bahrain Government International Bond 6% 19/9/2044	1,920,000	0.52
USD 3,963,000	Bahrain Government International Bond 6.75% 20/9/2029	3,972,907	1.06
		6,944,157	1.86
	Benin		
EUR 3,034,000	Benin Government International Bond 4.95% 22/1/2035	2,353,373	0.63
	Brazil		
USD 3,120,000	Brazilian Government International Bond 3.875% 12/6/2030	2,691,437	0.72
USD 653,000	Brazilian Government International Bond 4.25% 7/1/2025	640,591	0.17
USD 1,498,000	Brazilian Government International Bond 4.625% 13/1/2028	1,429,103	0.38
USD 225,000	Brazilian Government International Bond 4.75% 14/1/2050	161,951	0.05
USD 3,365,000	Brazilian Government International Bond 5% 27/1/2045	2,586,120	0.69
		7,509,202	2.01
	Bulgaria		
EUR 695,000	Bulgaria Government International Bond 4.5% 27/1/2033	717,440	0.19
	Cayman Islands		
USD 1,820,000	DP World Crescent 3.75% 30/1/2030	1,688,050	0.45
USD 440,000	DP World Salaam 6% 1/1/2172	438,346	0.12
USD 2,980,000	Gaci First Investment 5% 13/10/2027*	2,957,650	0.79
USD 1,020,000	MAF Sukuk 4.638% 14/5/2029*	1,000,082	0.27
USD 5,450,000	Sharjah Sukuk Program 3.234% 23/10/2029	4,812,704	1.29
USD 920,000	Sharjah Sukuk Program 3.854% 3/4/2026*	878,849	0.23
		11,775,681	3.15
	Chile		
USD 560,000	Banco de Credito e Inversiones 3.5% 12/10/2027*	518,942	0.14
USD 500,000	Cencosud 4.375% 17/7/2027*	468,879	0.13
USD 5,620,000	Chile Government International Bond 2.55% 27/1/2032*	4,608,976	1.23
USD 4,430,000	Chile Government International Bond 2.55% 27/7/2033*	3,486,465	0.93
USD 1,190,000	Chile Government International Bond 3.125% 21/1/2026	1,135,956	0.30
USD 1,630,000	Chile Government International Bond 3.25% 21/9/2071	1,004,716	0.27
USD 1,155,000	Chile Government International Bond 3.5% 31/1/2034	986,832	0.27
USD 1,230,000	Chile Government International Bond 3.5% 25/1/2050	888,820	0.24
USD 415,000	Empresa de Transporte de Pasajeros Metro 3.65% 7/5/2030	373,566	0.10
USD 555,000	Empresa de Transporte de Pasajeros Metro 4.7% 7/5/2050	476,164	0.13
USD 320,000	Nacional del Cobre de Chile 3% 30/9/2029	279,338	0.07
		14,228,654	3.81
	Colombia		
USD 4,705,000	Colombia Government International Bond 3% 30/1/2030	3,532,279	0.95
USD 1,920,000	Colombia Government International Bond 3.25% 22/4/2032	1,357,920	0.36
USD 963,000	Colombia Government International Bond 3.875% 25/4/2027	855,792	0.23
USD 4,260,000	Colombia Government International Bond 4.125% 22/2/2042	2,602,860	0.70
USD 3,808,000	Colombia Government International Bond 5% 15/6/2045	2,494,268	0.67
USD 2,080,000	Colombia Government International Bond 5.2% 15/5/2049	1,371,984	0.37
USD 5,135,000	Colombia Government International Bond 5.625% 26/2/2044	3,684,362	0.98
USD 1,310,000	Colombia Government International Bond 6.125% 18/1/2041	1,022,828	0.27

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 2,445,000	Colombia Government International Bond 7.5% 2/2/2034	2,314,804	0.62
COP 2,614,300,000	Colombian TES 7% 30/6/2032	371,866	0.10
		19,608,963	5.25
	Costa Rica		
USD 718,000	Costa Rica Government International Bond 4.375% 30/4/2025	691,100	0.18
USD 383,000	Costa Rica Government International Bond 5.625% 30/4/2043	317,727	0.09
USD 975,000	Costa Rica Government International Bond 7% 4/4/2044*	931,922	0.25
USD 1,092,000	Costa Rica Government International Bond 7.158% 12/3/2045*	1,056,650	0.28
USD 320,000	Instituto Costarricense de Electricidad 6.375% 15/5/2043*	256,350	0.07
		3,253,749	0.87
	Cote d'Ivoire (Ivory Coast)		
EUR 3,030,000	Ivory Coast Government International Bond 4.875% 30/1/2032	2,481,810	0.67
USD 587,991	Ivory Coast Government International Bond 5.75% 31/12/2032	536,190	0.14
USD 1,982,000	Ivory Coast Government International Bond 6.125% 15/6/2033	1,721,863	0.46
EUR 517,000	Ivory Coast Government International Bond 6.625% 22/3/2048	386,330	0.10
		5,126,193	1.37
	Dominican Republic		
USD 2,425,000	Dominican Republic International Bond 4.5% 30/1/2030	2,086,949	0.56
USD 3,440,000	Dominican Republic International Bond 4.875% 23/9/2032	2,882,754	0.77
USD 1,640,000	Dominican Republic International Bond 5.3% 21/1/2041	1,285,206	0.34
USD 1,661,000	Dominican Republic International Bond 6% 19/7/2028	1,603,376	0.43
USD 1,910,000	Dominican Republic International Bond 6% 22/2/2033	1,732,485	0.46
USD 1,450,000	Dominican Republic International Bond 6.4% 5/6/2049	1,218,000	0.33
USD 560,000	Dominican Republic International Bond 6.5% 15/2/2048	476,202	0.13
USD 736,000	Dominican Republic International Bond 6.85% 27/1/2045	657,224	0.18
		11,942,196	3.20
	Ecuador		
USD 2,690,521	Ecuador Government International Bond 1.5% 31/7/2040	863,382	0.23
USD 9,120,388	Ecuador Government International Bond 2.5% 31/7/2035	3,282,336	0.88
USD 4,151,739	Ecuador Government International Bond 5.5% 31/7/2030	2,046,548	0.55
		6,192,266	1.66
	Egypt		
USD 2,940,000	Egypt Government International Bond 5.25% 6/10/2025*	2,550,450	0.68
USD 3,060,000	Egypt Government International Bond 7.3% 30/9/2033	2,088,450	0.56
USD 1,695,000	Egypt Government International Bond 7.5% 16/2/2061	1,004,287	0.27
USD 2,137,000	Egypt Government International Bond 7.6% 1/3/2029	1,690,901	0.45
USD 3,308,000	Egypt Government International Bond 7.625% 29/5/2032*	2,358,257	0.63
USD 1,088,000	Egypt Government International Bond 7.903% 21/2/2048	663,680	0.18
USD 550,000	Egypt Government International Bond 8.15% 20/11/2059	338,938	0.09
USD 1,054,000	Egypt Government International Bond 8.7% 1/3/2049	682,465	0.18
USD 1,168,000	Egypt Government International Bond 8.875% 29/5/2050	760,660	0.21
		12,138,088	3.25
	El Salvador		
USD 1,925,000	El Salvador Government International Bond 6.375% 18/1/2027	1,023,445	0.28
USD 1,058,000	El Salvador Government International Bond 7.65% 15/6/2035	493,843	0.13
USD 1,207,000	El Salvador Government International Bond 8.625% 28/2/2029	607,444	0.16
		2,124,732	0.57
	Gabon		
USD 2,852,000	Gabon Government International Bond 6.625% 6/2/2031*	2,328,836	0.62
USD 1,705,000	Gabon Government International Bond 6.95% 16/6/2025	1,643,194	0.44
		3,972,030	1.06
	Georgia		
USD 3,120,000	Georgian Railway 4% 17/6/2028	2,745,600	0.73
	Ghana		
USD 3,540,000	Ghana Government International Bond 6.375% 11/2/2027	1,358,971	0.36
USD 1,515,000	Ghana Government International Bond 7.875% 26/3/2027*	602,212	0.16
USD 1,795,000	Ghana Government International Bond 7.875% 11/2/2035	682,100	0.18
USD 2,036,000	Ghana Government International Bond 8.125% 18/1/2026*	829,670	0.22
USD 2,040,000	Ghana Government International Bond 8.125% 26/3/2032	762,450	0.21
USD 2,540,000	Ghana Government International Bond 8.625% 7/4/2034	965,200	0.26

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The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,772,000	Ghana Government International Bond 8.627% 16/6/2049	653,425	0.18
USD 605,000	Ghana Government International Bond 8.75% 11/3/2061	223,094	0.06
USD 1,434,000	Ghana Government International Bond 8.95% 26/3/2051	537,750	0.14
		6,614,872	1.77
	Guatemala		
USD 1,090,000	Guatemala Government Bond 4.375% 5/6/2027	1,033,791	0.28
USD 340,000	Guatemala Government Bond 4.5% 3/5/2026*	326,990	0.09
USD 224,000	Guatemala Government Bond 5.375% 24/4/2032	213,937	0.06
USD 650,000	Guatemala Government Bond 6.125% 1/6/2050	618,194	0.16
		2,192,912	0.59
	Hungary		
USD 4,736,000	Hungary Government International Bond 2.125% 22/9/2031	3,646,720	0.98
USD 610,000	Hungary Government International Bond 3.125% 21/9/2051	375,150	0.10
USD 3,695,000	Hungary Government International Bond 5.25% 16/6/2029	3,614,172	0.97
USD 620,000	Hungary Government International Bond 5.5% 16/6/2034	597,525	0.16
USD 1,690,000	Hungary Government International Bond 6.125% 22/5/2028	1,721,687	0.46
USD 1,130,000	Hungary Government International Bond 6.75% 25/9/2052	1,161,057	0.31
USD 1,244,000	Hungary Government International Bond 7.625% 29/3/2041	1,404,165	0.37
		12,520,476	3.35
	Indonesia		
EUR 3,524,000	Indonesia Government International Bond 1.3% 23/3/2034	2,732,972	0.73
USD 2,400,000	Indonesia Government International Bond 3.55% 31/3/2032	2,157,617	0.58
EUR 2,040,000	Indonesia Government International Bond 3.75% 14/6/2028	2,129,938	0.57
USD 1,010,000	Indonesia Government International Bond 3.85% 18/7/2027	967,075	0.26
USD 1,025,000	Indonesia Government International Bond 4.125% 15/1/2025	1,008,984	0.27
USD 2,350,000	Indonesia Government International Bond 4.35% 11/1/2048*	2,059,188	0.55
USD 205,000	Indonesia Government International Bond 4.55% 11/1/2028	201,284	0.05
USD 852,000	Indonesia Government International Bond 4.75% 8/1/2026*	847,740	0.23
USD 300,000	Indonesia Government International Bond 4.75% 18/7/2047	280,125	0.08
USD 2,504,000	Indonesia Government International Bond 5.25% 17/1/2042*	2,472,068	0.66
USD 346,000	Indonesia Government International Bond 5.25% 8/1/2047	337,783	0.09
USD 440,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	432,300	0.12
		15,627,074	4.19
	International		
EUR 1,905,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033*	1,540,579	0.41
	Jamaica		
USD 1,908,000	Jamaica Government International Bond 6.75% 28/4/2028*	2,004,850	0.53
USD 316,000	Jamaica Government International Bond 7.875% 28/7/2045	370,051	0.10
USD 1,077,000	Jamaica Government International Bond 8% 15/3/2039	1,298,862	0.35
		3,673,763	0.98
	Jordan		
USD 1,824,000	Jordan Government International Bond 5.75% 31/1/2027	1,778,724	0.48
USD 2,226,000	Jordan Government International Bond 5.85% 7/7/2030*	2,020,095	0.54
USD 423,000	Jordan Government International Bond 7.375% 10/10/2047	373,121	0.10
		4,171,940	1.12
	Kazakhstan		
USD 830,000	Development Bank of Kazakhstan JSC 5.75% 12/5/2025*	835,042	0.22
USD 496,000	Kazakhstan Government International Bond 4.875% 14/10/2044	449,230	0.12
		1,284,272	0.34
	Kenya		
USD 905,000	Republic of Kenya Government International Bond 6.875% 24/6/2024	855,723	0.23
USD 1,820,000	Republic of Kenya Government International Bond 7% 22/5/2027*	1,644,825	0.44
USD 962,000	Republic of Kenya Government International Bond 8% 22/5/2032*	829,725	0.22

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,570,000	Republic of Kenya Government International Bond 8.25% 28/2/2048*	1,208,900	0.33
		4,539,173	1.22
	Mauritius		
USD 1,030,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	973,955	0.26
	Mexico		
EUR 4,973,000	Mexico Government International Bond 2.25% 12/8/2036	3,696,251	0.99
USD 3,440,000	Mexico Government International Bond 3.5% 12/2/2034	2,798,671	0.75
USD 800,000	Mexico Government International Bond 4.4% 12/2/2052	606,400	0.16
USD 2,890,000	Mexico Government International Bond 4.5% 22/4/2029	2,746,945	0.73
USD 1,660,000	Mexico Government International Bond 4.6% 23/1/2046	1,330,615	0.36
USD 2,235,000	Mexico Government International Bond 4.75% 27/4/2032*	2,085,037	0.56
USD 750,000	Mexico Government International Bond 5.4% 9/2/2028	751,500	0.20
USD 1,004,000	Mexico Government International Bond 5.75% 12/10/2110	881,811	0.24
USD 1,375,000	Mexico Government International Bond 6.35% 9/2/2035	1,410,062	0.38
		16,307,292	4.37
	Mongolia		
USD 1,657,000	Mongolia Government International Bond 5.125% 7/4/2026*	1,520,298	0.41
	Morocco		
USD 916,000	Morocco Government International Bond 3% 15/12/2032*	698,450	0.19
USD 1,170,000	Morocco Government International Bond 4% 15/12/2050	754,650	0.20
		1,453,100	0.39
	Namibia		
USD 646,000	Namibia International Bonds 5.25% 29/10/2025	612,066	0.16
	Oman		
USD 2,289,000	Oman Government International Bond 5.375% 8/3/2027	2,251,684	0.60
USD 2,890,000	Oman Government International Bond 5.625% 17/1/2028	2,842,553	0.76
USD 4,181,000	Oman Government International Bond 6.5% 8/3/2047*	3,914,461	1.05
USD 2,337,000	Oman Government International Bond 6.75% 17/1/2048	2,249,363	0.60
USD 1,160,000	Oman Government International Bond 7% 25/1/2051*	1,148,400	0.31
		12,406,461	3.32
	Panama		
USD 4,790,000	Panama Government International Bond 2.252% 29/9/2032*	3,565,449	0.96
USD 4,271,000	Panama Government International Bond 3.16% 23/1/2030	3,671,127	0.98
USD 4,074,000	Panama Government International Bond 3.875% 17/3/2028	3,820,689	1.02
USD 2,400,000	Panama Government International Bond 4.3% 29/4/2053	1,734,294	0.46
USD 910,000	Panama Government International Bond 4.5% 15/5/2047	702,267	0.19
USD 880,000	Panama Government International Bond 4.5% 16/4/2050	662,743	0.18
USD 1,180,000	Panama Government International Bond 4.5% 1/4/2056	867,209	0.23
		15,023,778	4.02
	Paraguay		
USD 652,000	Paraguay Government International Bond 4.7% 27/3/2027	626,579	0.17
USD 1,394,000	Paraguay Government International Bond 4.95% 28/4/2031	1,312,956	0.35
USD 360,000	Paraguay Government International Bond 5% 15/4/2026	351,242	0.10
USD 540,000	Paraguay Government International Bond 5.4% 30/3/2050	452,232	0.12
		2,743,009	0.74
	Peru		
USD 1,765,000	Financiera de Desarrollo 2.4% 28/9/2027	1,511,722	0.40
USD 214,000	Financiera de Desarrollo 4.75% 15/7/2025	207,415	0.06
USD 2,585,000	Peruvian Government International Bond 2.783% 23/1/2031	2,131,164	0.57
USD 5,914,000	Peruvian Government International Bond 3% 15/1/2034	4,657,896	1.25
USD 1,149,000	Peruvian Government International Bond 3.23% 28/7/2121	666,690	0.18
USD 1,060,000	Peruvian Government International Bond 4.125% 25/8/2027	1,025,977	0.27
USD 1,056,000	Peruvian Government International Bond 6.55% 14/3/2037*	1,125,123	0.30
		11,325,987	3.03
	Philippines		
USD 1,771,000	Philippine Government International Bond 3% 1/2/2028	1,633,747	0.44
USD 2,160,000	Philippine Government International Bond 3.556% 29/9/2032	1,922,400	0.52
USD 977,000	Philippine Government International Bond 3.7% 1/3/2041	790,149	0.21

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 205,000	Philippine Government International Bond 3.7% 2/2/2042	164,769	0.04
USD 300,000	Philippine Government International Bond 4.2% 21/1/2024	297,562	0.08
		4,808,627	1.29
	Poland		
USD 1,962,000	Republic of Poland Government International Bond 3.25% 6/4/2026	1,862,595	0.50
USD 1,291,000	Republic of Poland Government International Bond 4% 22/1/2024	1,275,011	0.34
EUR 790,000	Republic of Poland Government International Bond 4.25% 14/2/2043	809,949	0.22
USD 2,455,000	Republic of Poland Government International Bond 5.5% 16/11/2027*	2,514,239	0.67
USD 1,075,000	Republic of Poland Government International Bond 5.75% 16/11/2032	1,127,473	0.30
		7,589,267	2.03
	Qatar		
USD 3,653,000	Qatar Government International Bond 3.75% 16/4/2030	3,477,857	0.93
USD 986,000	Qatar Government International Bond 4.4% 16/4/2050	888,633	0.24
USD 4,798,000	Qatar Government International Bond 4.817% 14/3/2049*	4,574,581	1.22
		8,941,071	2.39
	Romania		
EUR 2,573,000	Romanian Government International Bond 2% 14/4/2033	1,832,637	0.49
USD 2,176,000	Romanian Government International Bond 3% 27/2/2027	1,954,320	0.52
USD 1,430,000	Romanian Government International Bond 3% 14/2/2031*	1,162,769	0.31
USD 1,090,000	Romanian Government International Bond 3.625% 27/3/2032	902,656	0.24
USD 2,200,000	Romanian Government International Bond 5.125% 15/6/2048*	1,848,000	0.49
USD 2,080,000	Romanian Government International Bond 5.25% 25/11/2027*	2,018,900	0.54
USD 940,000	Romanian Government International Bond 6% 25/5/2034	920,613	0.25
USD 1,004,000	Romanian Government International Bond 6.625% 17/2/2028	1,027,845	0.28
USD 1,644,000	Romanian Government International Bond 7.125% 17/1/2033	1,729,282	0.46
USD 1,368,000	Romanian Government International Bond 7.625% 17/1/2053	1,479,218	0.40
		14,876,240	3.98
	Rwanda		
USD 1,436,000	Rwanda International Government Bond 5.5% 9/8/2031*	1,092,089	0.29
	Saudi Arabia		
USD 3,315,000	Saudi Government International Bond 2.25% 2/2/2033	2,636,063	0.70
USD 2,930,000	Saudi Government International Bond 2.75% 3/2/2032*	2,527,125	0.68
USD 1,380,000	Saudi Government International Bond 3.25% 22/10/2030	1,243,694	0.33
USD 1,385,000	Saudi Government International Bond 3.45% 2/2/2061	958,984	0.26
USD 2,910,000	Saudi Government International Bond 3.75% 21/1/2055*	2,196,017	0.59
USD 810,000	Saudi Government International Bond 4.625% 4/10/2047	710,864	0.19
USD 1,094,000	Saudi Government International Bond 4.875% 18/7/2033	1,080,325	0.29
USD 390,000	Saudi Government International Bond 5% 17/4/2049	359,775	0.10
USD 1,490,000	Saudi Government International Bond 5% 18/1/2053	1,365,213	0.36
		13,078,060	3.50
	Senegal		
EUR 940,000	Senegal Government International Bond 4.75% 13/3/2028	854,900	0.23
USD 2,251,000	Senegal Government International Bond 6.25% 23/5/2033*	1,865,516	0.50
USD 1,890,000	Senegal Government International Bond 6.75% 13/3/2048	1,334,812	0.36
		4,055,228	1.09
	Serbia		
EUR 2,590,000	Serbia International Bond 1% 23/9/2028	2,086,613	0.56
USD 515,000	Serbia International Bond 6.25% 26/5/2028	515,966	0.14
		2,602,579	0.70
	South Africa		
USD 790,000	Growthpoint Properties International Pty 5.872% 2/5/2023*	785,599	0.21
USD 3,030,000	Republic of South Africa Government International Bond 4.3% 12/10/2028*	2,696,700	0.72
USD 1,520,000	Republic of South Africa Government International Bond 4.665% 17/1/2024	1,500,445	0.40
USD 3,500,000	Republic of South Africa Government International Bond 4.85% 30/9/2029*	3,093,125	0.83
USD 3,380,000	Republic of South Africa Government International Bond 5.65% 27/9/2047	2,458,950	0.66
USD 2,813,000	Republic of South Africa Government International Bond 5.75% 30/9/2049	2,042,941	0.55

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 814,000	Republic of South Africa Government International Bond 7.3% 20/4/2052	703,402	0.19
USD 1,485,000	Transnet SOC 8.25% 6/2/2028	1,490,569	0.40
		14,771,731	3.96
	Sri Lanka		
USD 2,071,000	Sri Lanka Government International Bond 6.125% 3/6/2025	792,489	0.21
USD 2,137,000	Sri Lanka Government International Bond 6.2% 11/5/2027	783,969	0.21
USD 1,046,000	Sri Lanka Government International Bond 7.55% 28/3/2030	384,266	0.10
		1,960,724	0.52
	Sweden		
EUR 80,907	East Renewable 13.5% 1/1/2025	25,818	0.01
	Trinidad and Tobago		
USD 200,000	Trinidad Generation UnLtd 5.25% 4/11/2027	194,143	0.05
	Turkey		
USD 1,025,000	Turkey Government International Bond 5.75% 11/5/2047	693,156	0.19
	Ukraine		
USD 549,000	NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2026	112,545	0.03
USD 1,960,000	NPC Ukrenergo 6.875% 9/11/2028	348,081	0.09
USD 7,129,000	Ukraine Government International Bond 0% 1/8/2041	1,975,606	0.53
USD 2,247,000	Ukraine Government International Bond 6.876% 21/5/2031	395,472	0.10
USD 2,300,000	Ukraine Government International Bond 7.253% 15/3/2035	402,684	0.11
USD 1,170,000	Ukraine Government International Bond 7.375% 25/9/2034	209,430	0.06
USD 1,483,000	Ukraine Government International Bond 7.75% 1/9/2025	312,372	0.08
USD 1,019,000	Ukraine Government International Bond 7.75% 1/9/2026	193,949	0.05
USD 2,990,000	Ukraine Government International Bond 7.75% 1/9/2027	557,358	0.15
USD 4,012,000	Ukraine Government International Bond 7.75% 1/9/2029	773,624	0.21
USD 73,500	Ukreximbank Via Biz Finance 9.75% 22/1/2025	24,761	0.01
		5,305,882	1.42
	United Arab Emirates		
USD 1,220,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	1,189,500	0.32
USD 510,000	Abu Dhabi Crude Oil Pipeline 4.6% 2/11/2047	466,923	0.13
USD 2,400,000	Abu Dhabi Government International Bond 1.7% 2/3/2031	1,968,000	0.53
USD 1,830,000	Abu Dhabi Government International Bond 3.125% 30/9/2049	1,331,325	0.36
USD 1,705,000	Abu Dhabi Government International Bond 3.875% 16/4/2050	1,417,281	0.38
USD 460,000	Emirate of Dubai Government International Bonds 5.25% 30/1/2043	422,532	0.11
USD 1,090,000	MDGH GMTN RSC 3% 19/4/2024*	1,062,750	0.28
USD 1,215,000	MDGH GMTN RSC 3.375% 28/3/2032*	1,083,490	0.29
USD 1,535,000	UAE INTERNATIONAL GOVERNMENT BOND 4.951% 7/7/2052*	1,493,375	0.40
		10,435,176	2.80
	Uruguay		
USD 2,549,027	Uruguay Government International Bond 4.125% 20/11/2045	2,308,144	0.62
USD 2,522,200	Uruguay Government International Bond 4.375% 23/1/2031*	2,461,667	0.66
USD 1,387,973	Uruguay Government International Bond 4.975% 20/4/2055	1,331,760	0.35
USD 3,386,113	Uruguay Government International Bond 5.1% 18/6/2050	3,323,470	0.89
		9,425,041	2.52
	Zambia		
USD 323,000	Zambia Government International Bond 0% 20/9/2022***	139,420	0.04
USD 600,000	Zambia Government International Bond 8.5% 14/4/2024	276,837	0.07
USD 475,000	Zambia Government International Bond 8.97% 30/7/2027	213,750	0.06
		630,007	0.17
Total Bonds		340,332,917	91.12
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		340,332,917	91.12
Total Portfolio		340,332,917	91.12
Other Net Assets		33,181,035	8.88
Total Net Assets (USD)		373,513,952	100.00

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
BRL	14,826,287	USD	2,911,835	Bank of America	2/3/2023	(67,281)
BRL	6,585,971	USD	1,268,079	BNP Paribas	2/3/2023	(4,503)
BRL	19,700,000	USD	3,780,609	Goldman Sachs	2/3/2023	(992)
BRL	41,112,258	USD	7,910,235	HSBC Bank	4/4/2023	(74,834)
BRL	8,280,000	USD	1,585,814	Barclays	4/4/2023	(7,766)
CLP	977,614,100	USD	1,135,150	Morgan Stanley	14/3/2023	41,127
COP	17,957,350,000	USD	3,759,127	Morgan Stanley	14/3/2023	(34,620)
COP	9,198,870,000	USD	1,900,593	Bank of America	14/3/2023	7,331
EUR	280,000	USD	305,280	BNY Mellon	14/3/2023	(7,215)
EUR	190,000	USD	206,428	Morgan Stanley	14/3/2023	(4,170)
EUR	70,000	USD	74,968	JP Morgan	14/3/2023	(452)
GBP	90,000	USD	108,659	UBS	14/3/2023	618
HUF	681,050,000	USD	1,887,634	Morgan Stanley	14/3/2023	24,584
JPY	484,339,000	USD	3,737,445	Bank of America	14/3/2023	(185,147)
JPY	64,892,340	USD	491,557	BNP Paribas	14/3/2023	(15,616)
MXN	45,551,324	USD	2,332,377	Morgan Stanley	14/3/2023	147,393
MXN	73,680,000	USD	3,888,668	UBS	14/3/2023	122,399
MXN	73,500,000	USD	3,868,165	JP Morgan	14/3/2023	133,104
PLN	12,166,694	USD	2,717,145	JP Morgan	14/3/2023	28,530
PLN	4,313,306	USD	963,617	Goldman Sachs	14/3/2023	9,772
PLN	8,410,000	USD	1,883,490	BNP Paribas	14/3/2023	14,407
USD	1,794,236	HUF	681,049,000	Morgan Stanley	14/3/2023	(117,979)
USD	2,178,336	PLN	9,646,100	UBS	14/3/2023	1,487
USD	17,954,834	EUR	16,844,955	Barclays	14/3/2023	23,054
USD	2,562,729	COP	12,751,371,020	Goldman Sachs	14/3/2023	(82,014)
USD	1,438,431	EUR	1,340,000	Morgan Stanley	14/3/2023	11,976
USD	1,564,582	EUR	1,480,000	BNY Mellon	14/3/2023	(10,907)
USD	11,006,317	MXN	209,395,700	Goldman Sachs	14/3/2023	(392,980)
USD	752,816	EUR	690,000	Royal Bank of Canada	14/3/2023	18,297
USD	5,520,703	TRY	111,468,516	UBS	25/5/2023	(83,945)
USD	268,555	TRY	5,443,569	HSBC Bank	25/5/2023	(5,148)
USD	1,133,118	COP	5,205,975,800	BNP Paribas	14/3/2023	53,355

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	1,362,327	MXN	25,571,694	UBS	14/3/2023	(29,771)
USD	389,273	ZAR	6,707,394	UBS	14/3/2023	24,342
USD	1,531,399	EUR	1,420,000	HSBC Bank	14/3/2023	19,782
USD	1,232,525	CLP	977,614,100	Bank of America	14/3/2023	56,247
USD	379,593	COP	1,874,430,000	BNY Mellon	14/3/2023	(9,180)
ZAR	101,289,610	USD	5,977,093	Morgan Stanley	14/3/2023	(466,207)
ZAR	12,678,196	USD	727,394	UBS	14/3/2023	(37,608)
ZAR	8,232,450	USD	460,019	Barclays	14/3/2023	(12,114)
ZAR	6,914,862	USD	375,488	RBS	14/3/2023	730
Net unrealised depreciation						(911,914)
AUD Hedged Share Class						
AUD	6,856	USD	4,789	BNY Mellon	15/3/2023	(162)
USD	152	AUD	221	BNY Mellon	15/3/2023	3
Net unrealised depreciation						(159)
CHF Hedged Share Class						
CHF	24,299,272	USD	26,507,051	BNY Mellon	15/3/2023	(489,348)
USD	905,803	CHF	836,704	BNY Mellon	15/3/2023	9,937
Net unrealised depreciation						(479,411)
EUR Hedged Share Class						
EUR	315,435,489	USD	340,118,902	BNY Mellon	15/3/2023	(4,306,756)
USD	11,930,983	EUR	11,173,420	BNY Mellon	15/3/2023	35,874
Net unrealised depreciation						(4,270,882)
GBP Hedged Share Class						
GBP	4,290	USD	5,198	BNY Mellon	15/3/2023	11
USD	122	GBP	101	BNY Mellon	15/3/2023	-
Net unrealised appreciation						11
SGD Hedged Share Class						
SGD	5,015	USD	3,795	BNY Mellon	15/3/2023	(71)
USD	124	SGD	165	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(70)
Total net unrealised depreciation						(5,662,425)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation USD
(37)	EUR	Euro BUXL	March 2023	408,198
(62)	USD	US Long Bond (CBT)	June 2023	118,187
(9)	USD	US Treasury 10 Year Note (CBT)	June 2023	5,977
(117)	USD	US Ultra Bond (CBT)	June 2023	286,102
Total				818,464

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 4,750,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(33,936)	254,146
CDS	USD 1,921,190	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	3,341	121,734
CDS	USD 2,654,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(113,814)	457,289

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 8,248,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(353,706)	1,421,145
CDS	USD 4,416,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	14,304	334,419
CDS	USD 2,642,000	Fund receives default protection on Saudi Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	12,260	(42,072)
Total					(471,551)	2,546,661

CDS: Credit Default Swap

Sustainable Emerging Markets Corporate Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
BONDS			
	Argentina		
USD 759,473	YPF 9% 12/2/2026*	749,314	1.19
	Austria		
USD 832,000	Klabin Austria 3.2% 12/1/2031*	665,600	1.06
USD 200,000	Klabin Austria 7% 3/4/2049	195,386	0.31
USD 834,000	Suzano Austria 5% 15/1/2030	769,215	1.22
		1,630,201	2.59
	Bermuda		
USD 888,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	767,170	1.22
	Brazil		
USD 1,198,000	Banco do Brasil 4.875% 11/1/2029*	1,115,332	1.77
	British Virgin Islands		
USD 824,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029*	760,140	1.21
USD 679,000	Gold Fields Orogen BVI 5.125% 15/5/2024	669,536	1.06
USD 762,963	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	739,540	1.17
		2,169,216	3.44
	Cayman Islands		
USD 1,048,000	Aldar Sukuk No 2 3.875% 22/10/2029	977,789	1.55
USD 229,000	Baidu 4.375% 29/3/2028*	217,614	0.34
USD 200,000	Country Garden 4.8% 6/8/2030	110,500	0.18
USD 636,000	Dar Al-Arkan Sukuk 7.75% 7/2/2026*	643,144	1.02
USD 280,000	DP World Crescent 3.875% 18/7/2029	262,015	0.42
USD 455,000	DP World Salaam 6% 1/1/2172	453,289	0.72
USD 800,000	Gaci First Investment 4.875% 14/2/2035	761,896	1.21
USD 1,023,000	IHS 5.625% 29/11/2026	875,972	1.39
USD 485,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	460,750	0.73
USD 200,000	Longfor 3.95% 16/9/2029	155,908	0.25
USD 500,000	MAF Global 6.375% 20/9/2171	489,053	0.78
USD 787,000	QNB Finance 1.375% 26/1/2026	702,053	1.11
USD 703,000	Yuzhou 8.3% 27/5/2025	93,147	0.15
		6,203,130	9.85
	Chile		
USD 674,000	Banco de Credito e Inversiones 3.5% 12/10/2027	624,584	0.99
USD 1,130,000	CAP 3.9% 27/4/2031	895,613	1.42
USD 809,000	Embotelladora Andina 3.95% 21/1/2050*	621,534	0.99
USD 1,044,000	Empresa Nacional de Telecomunicaciones 3.05% 14/9/2032*	807,795	1.28
USD 227,000	Empresa Nacional de Telecomunicaciones 4.75% 1/8/2026	219,357	0.35
USD 1,132,000	Empresa Nacional del Petroleo 3.45% 16/9/2031	936,699	1.49
USD 613,000	Interchile 4.5% 30/6/2056	493,465	0.78
USD 593,000	Inversiones CMPC 3% 6/4/2031	491,063	0.78
USD 320,000	Nacional del Cobre de Chile 5.125% 2/2/2033	311,372	0.50
		5,401,482	8.58
	Colombia		
USD 568,000	Banco Davivienda 6.65% 22/10/2171	433,162	0.69
USD 623,000	Banco de Bogota 4.375% 3/8/2027	569,005	0.90
USD 163,000	Ecopetrol 4.125% 16/1/2025	156,299	0.25
USD 801,000	Ecopetrol 4.625% 2/11/2031	597,746	0.95
USD 393,000	Ecopetrol 5.875% 18/9/2023	391,624	0.62
USD 166,000	Ecopetrol 5.875% 28/5/2045	110,598	0.18
USD 802,000	Ecopetrol 5.875% 2/11/2051	517,290	0.82
USD 359,000	Geopark 5.5% 17/1/2027	304,875	0.49
USD 1,427,000	Interconexion Electrica 3.825% 26/11/2033	1,165,444	1.85
		4,246,043	6.75
	Hong Kong		
USD 947,000	Lenovo 3.421% 2/11/2030	773,207	1.23
USD 200,000	Vanke Real Estate Hong Kong 3.5% 12/11/2029	167,005	0.26
USD 200,000	Yanlord Land HK 5.125% 20/5/2026	175,068	0.28
		1,115,280	1.77
	Indonesia		
USD 663,000	Freeport Indonesia 4.763% 14/4/2027	638,937	1.02
USD 207,000	Freeport Indonesia 5.315% 14/4/2032	191,734	0.30
USD 1,073,000	Indofood CBP Sukses Makmur 3.398% 9/6/2031	879,860	1.40
USD 431,000	Indofood CBP Sukses Makmur 4.745% 9/6/2051	318,940	0.51
		2,029,471	3.23
	Isle of Man		
USD 1,099,000	AngloGold Ashanti 3.375% 1/11/2028*	958,402	1.52
USD 653,000	AngloGold Ashanti 3.75% 1/10/2030	557,848	0.89
		1,516,250	2.41
	Israel		
USD 928,000	Bank Hapoalim 3.255% 21/1/2032	797,751	1.27
USD 907,000	Bank Leumi Le-Israel 3.275% 29/1/2031	800,144	1.27
USD 265,000	Bank Leumi Le-Israel 7.129% 18/7/2033	266,196	0.42

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 505,729	Energean Israel Finance 4.5% 30/3/2024	493,086	0.79
USD 401,589	Energean Israel Finance 4.875% 30/3/2026	372,976	0.59
USD 693,000	Mizrahi Tefahot Bank 3.077% 7/4/2031*	610,706	0.97
		3,340,859	5.31
	Luxembourg		
USD 817,000	CSN Resources 4.625% 10/6/2031	644,221	1.03
USD 600,000	MHP Lux 6.25% 19/9/2029	291,375	0.46
USD 180,000	Millicom International Cellular 5.125% 15/1/2028	159,490	0.25
USD 554,400	Millicom International Cellular 6.25% 25/3/2029	506,338	0.81
		1,601,424	2.55
	Mauritius		
USD 903,430	Greenko Power II 4.3% 13/12/2028*	768,904	1.22
	Mexico		
USD 380,000	Banco Mercantil del Norte 6.625% 24/1/2172	329,060	0.52
USD 533,000	Banco Mercantil del Norte 7.5% 27/9/2171	497,244	0.79
USD 535,000	Banco Mercantil del Norte 7.625% 6/10/2171	508,049	0.81
USD 232,000	BBVA Bancomer 5.125% 18/1/2033	209,256	0.34
USD 1,409,000	BBVA Bancomer 5.875% 13/9/2034*	1,309,958	2.08
USD 886,000	Cemex 5.125% 8/9/2171	810,690	1.29
USD 703,000	Cibanco Ibm / PLA Administradora Industrial S de RL de 4.962% 18/7/2029	649,948	1.03
USD 817,000	Grupo Bimbo 5.95% 17/7/2171	817,071	1.30
USD 457,928	Grupo Posadas 5% 30/12/2027	367,704	0.59
USD 354,000	Grupo Televisa SAB 5% 13/5/2045	307,591	0.49
USD 833,000	Industrias Penoles 4.15% 12/9/2029*	757,905	1.20
USD 1,068,000	Inmobiliaria Vesta 3.625% 13/5/2031	885,722	1.41
USD 1,124,000	Metalsa S A P I De 3.75% 4/5/2031*	864,547	1.37
USD 800,000	Nemak 3.625% 28/6/2031	604,587	0.96
USD 738,000	Orbia Advance 5.5% 15/1/2048*	609,983	0.97
		9,529,315	15.15
	Netherlands		
USD 927,000	Arcos Dorados 6.125% 27/5/2029	885,748	1.41
USD 390,000	Braskem Netherlands Finance 4.5% 31/1/2030	329,589	0.52
USD 435,000	Braskem Netherlands Finance 7.25% 13/2/2033	424,669	0.67
USD 938,000	Equate Petrochemical 2.625% 28/4/2028	822,851	1.31
USD 862,000	Prosus 3.061% 13/7/2031	662,456	1.05
USD 396,000	Prosus 4.85% 6/7/2027	373,022	0.59
USD 200,000	Prosus 4.987% 19/1/2052	144,500	0.23
USD 225,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	204,190	0.33
USD 200,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	202,600	0.32
		4,049,625	6.43
	Panama		
USD 1,202,000	AES Panama Generation 4.375% 31/5/2030	1,053,252	1.67
USD 645,000	Banco General 4.125% 7/8/2027*	613,040	0.98
USD 692,000	Cable Onda 4.5% 30/1/2030	567,873	0.90
		2,234,165	3.55
	Paraguay		
USD 310,000	Banco Continental SAECA 2.75% 10/12/2025	274,691	0.44
USD 788,000	Telefonica Celular del Paraguay 5.875% 15/4/2027	718,361	1.14
		993,052	1.58
	Peru		
USD 863,000	Banco de Credito del Peru 3.25% 30/9/2031	762,836	1.21
USD 975,000	InRetail Consumer 3.25% 22/3/2028	824,358	1.31
USD 906,000	Minsur 4.5% 28/10/2031	772,908	1.23
		2,360,102	3.75
	South Africa		
USD 856,000	Growthpoint Properties International Pty 5.872% 2/5/2023	851,232	1.35
USD 660,000	Transnet SOC 8.25% 6/2/2028	662,475	1.06
		1,513,707	2.41
	Turkey		
USD 1,019,000	Turkiye Sise ve Cam Fabrikalari 6.95% 14/3/2026	979,264	1.56
	United Arab Emirates		
USD 780,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	760,500	1.21
USD 323,000	DP World /United Arab Emirates 4.7% 30/9/2049	278,262	0.45
USD 351,000	Emirates NBD Bank 5.625% 21/10/2027	358,459	0.57
USD 1,130,000	National Central Cooling 2.5% 21/10/2027	1,001,465	1.59
		2,398,686	3.82
	United Kingdom		
USD 833,000	Bidvest UK 3.625% 23/9/2026	743,676	1.18
	United States		
USD 1,640,000	MercadoLibre 3.125% 14/1/2031	1,254,272	1.99
USD 248,000	SierraCol Energy Andina 6% 15/6/2028	196,091	0.31
USD 1,138,000	Stillwater Mining 4.5% 16/11/2029	938,574	1.49
		2,388,937	3.79
Total Bonds		59,844,605	95.10
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		59,844,605	95.10

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Other Transferable Securities			
BONDS			
	Bermuda		
USD 274,708	DGL2 8.25% 30/9/2022**,***	-	0.00
Total Bonds		-	0.00
Total Other Transferable Securities		-	0.00
Total Portfolio		59,844,605	95.10
Other Net Assets		3,084,776	4.90
Total Net Assets (USD)		62,929,381	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
CHF Hedged Share Class						
CHF	2,482,517	USD	2,703,776	BNY Mellon	15/3/2023	(45,703)
USD	73,600	CHF	67,994	BNY Mellon	15/3/2023	798
Net unrealised depreciation						(44,905)
EUR Hedged Share Class						
EUR	30,502,798	USD	32,891,761	BNY Mellon	15/3/2023	(418,528)
USD	4,334,358	EUR	4,055,250	BNY Mellon	15/3/2023	17,178
Net unrealised depreciation						(401,350)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
SEK Hedged Share Class						
SEK	207,571	USD	20,018	BNY Mellon	15/3/2023	(81)
USD	882	SEK	9,189	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(80)
Total net unrealised depreciation						(446,335)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation USD
(5)	USD	US Treasury 10 Year Note (CBT)	June 2023	3,320
(4)	USD	US Ultra 10 Year Note	June 2023	953
Total				4,273

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
CDS	USD 6,579,707	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(1,182)	352,043
CDS	USD 4,132,990	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(7,491)	312,987
Total					(8,673)	665,030

CDS: Credit Default Swap

Sustainable Emerging Markets Local Currency Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
BONDS			
	Brazil		
BRL 466,880	Brazil Letras do Tesouro Nacional 0% 1/1/2024	8,071,095	1.91
BRL 190,940	Brazil Letras do Tesouro Nacional 0% 1/7/2024	3,116,562	0.74
BRL 110,470	Brazil Letras do Tesouro Nacional 0% 1/7/2025	1,605,045	0.38
BRL 499,380	Brazil Letras do Tesouro Nacional 0% 1/1/2026	6,797,956	1.61
BRL 307,860	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	5,735,992	1.36
BRL 499,190	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	8,802,009	2.08
BRL 593,180	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	9,998,619	2.37
BRL 395,810	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	6,568,099	1.56
BRL 48,540	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	784,130	0.19
		51,479,507	12.20
	Chile		
CLP 4,175,000,000	Bonos de la Tesoreria de la Republica en pesos 2.3% 1/10/2028	4,211,021	1.00
CLP 2,625,000,000	Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	2,997,772	0.71
CLP 375,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/10/2028	439,329	0.10
USD 2,640,000	Chile Government International Bond 2.55% 27/1/2032	2,165,071	0.51
USD 1,021,000	Chile Government International Bond 4.34% 7/3/2042	872,401	0.21
		10,685,594	2.53
	China		
CNY 4,810,000	China Government Bond 2.68% 21/5/2030	684,556	0.16
CNY 6,500,000	China Government Bond 2.85% 4/6/2027	941,550	0.22
CNY 22,710,000	China Government Bond 3.02% 22/10/2025	3,315,484	0.79
CNY 5,660,000	China Government Bond 3.02% 27/5/2031	826,030	0.20
CNY 7,850,000	China Government Bond 3.13% 21/11/2029	1,156,083	0.27
CNY 70,000	China Government Bond 3.25% 22/11/2028	10,393	0.00
CNY 4,710,000	China Government Bond 3.27% 19/11/2030	702,861	0.17
CNY 770,000	China Government Bond 3.29% 23/5/2029	114,903	0.03
CNY 3,590,000	China Government Bond 3.72% 12/4/2051	554,655	0.13
CNY 11,170,000	China Government Bond 3.81% 14/9/2050	1,750,423	0.41
		10,056,938	2.38
	Colombia		
USD 4,000,000	Colombia Government International Bond 3.125% 15/4/2031	2,893,510	0.69
USD 680,000	Colombia Government International Bond 7.5% 2/2/2034	643,790	0.15
COP 2,311,600,000	Colombian TES 6% 28/4/2028	364,934	0.09
COP 4,628,000,000	Colombian TES 6.25% 26/11/2025	829,991	0.20
COP 79,701,900,000	Colombian TES 7% 26/3/2031	11,755,829	2.78
COP 5,104,800,000	Colombian TES 7% 26/3/2031	757,302	0.18
COP 13,065,800,000	Colombian TES 7% 30/6/2032	1,858,517	0.44
COP 11,813,200,000	Colombian TES 7.25% 18/10/2034	1,619,701	0.38
COP 5,437,500,000	Colombian TES 7.25% 26/10/2050	638,826	0.15
COP 13,548,600,000	Colombian TES 7.5% 26/8/2026	2,436,502	0.58
COP 14,933,000,000	Colombian TES 7.75% 18/9/2030	2,362,336	0.56
COP 27,407,400,000	Colombian TES 9.25% 28/5/2042	4,111,666	0.97
		30,272,904	7.17
	Czech Republic		
CZK 65,070,000	Czech Republic Government Bond 0% 12/12/2024	2,663,931	0.63
CZK 19,410,000	Czech Republic Government Bond 0.05% 29/11/2029	633,431	0.15
CZK 76,740,000	Czech Republic Government Bond 0.25% 10/2/2027	2,874,115	0.68
CZK 246,250,000	Czech Republic Government Bond 0.45% 25/10/2023	10,710,606	2.54
CZK 70,650,000	Czech Republic Government Bond 0.95% 15/5/2030	2,433,723	0.58
CZK 59,140,000	Czech Republic Government Bond 1% 26/6/2026	2,340,472	0.55
CZK 97,300,000	Czech Republic Government Bond 1.2% 13/3/2031	3,318,085	0.78
CZK 34,300,000	Czech Republic Government Bond 1.25% 14/2/2025	1,431,050	0.34
CZK 105,470,000	Czech Republic Government Bond 1.75% 23/6/2032	3,677,320	0.87
CZK 98,890,000	Czech Republic Government Bond 2% 13/10/2033	3,415,945	0.81
CZK 35,340,000	Czech Republic Government Bond 2.4% 17/9/2025	1,488,068	0.35
CZK 33,700,000	Czech Republic Government Bond 2.5% 25/8/2028	1,340,713	0.32
CZK 78,540,000	Czech Republic Government Bond 2.75% 23/7/2029	3,121,168	0.74
CZK 31,870,000	Czech Republic Government Bond 4.2% 4/12/2036	1,348,807	0.32

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
CZK 145,420,000	Czech Republic Government Bond 5.7% 25/5/2024	6,578,416	1.56
CZK 26,460,000	Czech Republic Government Bond 6% 26/2/2026	1,220,154	0.29
		48,596,004	11.51
	Dominican Republic		
USD 1,425,000	Dominican Republic International Bond 5.5% 22/2/2029*	1,323,462	0.31
DOP 32,700,000	Dominican Republic International Bond 13.625% 3/2/2033	665,257	0.16
		1,988,719	0.47
	Egypt		
EGP 12,239,000	Egypt Government Bond 14.82% 6/7/2031	307,442	0.07
	Ghana		
GHS 13,710,000	Ghana Treasury Note 17.6% 20/2/2023***	1,075,342	0.26
GHS 2,900,000	Republic of Ghana Government Bonds 20.75% 6/3/2023	226,529	0.05
		1,301,871	0.31
	Hungary		
HUF 427,300,000	Hungary Government Bond 1% 26/11/2025	931,506	0.22
HUF 505,060,000	Hungary Government Bond 1.5% 22/4/2026	1,091,108	0.26
HUF 216,210,000	Hungary Government Bond 1.5% 26/8/2026*	455,217	0.11
HUF 1,302,290,000	Hungary Government Bond 2.5% 24/10/2024*	3,110,398	0.73
HUF 867,430,000	Hungary Government Bond 2.75% 22/12/2026	1,887,446	0.45
HUF 458,640,000	Hungary Government Bond 3% 26/6/2024*	1,135,981	0.27
HUF 483,540,000	Hungary Government Bond 3% 27/10/2027*	1,032,664	0.24
HUF 2,462,660,000	Hungary Government Bond 3% 21/8/2030*	4,892,117	1.16
HUF 258,590,000	Hungary Government Bond 3.25% 22/10/2031	502,552	0.12
HUF 749,760,000	Hungary Government Bond 4% 28/4/2051	1,180,791	0.28
HUF 594,280,000	Hungary Government Bond 5.5% 24/6/2025*	1,464,834	0.35
HUF 750,780,000	Hungary Government Bond 6.75% 22/10/2028	1,892,756	0.45
EUR 640,000	Hungary Government International Bond 1.75% 5/6/2035	461,624	0.11
USD 2,237,000	Hungary Government International Bond 6.25% 22/9/2032	2,277,546	0.54
		22,316,540	5.29
	Indonesia		
IDR 25,553,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	1,631,412	0.39
IDR 42,077,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	2,712,187	0.64
IDR 81,022,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	5,162,589	1.22
IDR 26,906,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	1,738,207	0.41
IDR 27,780,000,000	Indonesia Treasury Bond 7% 15/5/2027	1,855,877	0.44
IDR 27,678,000,000	Indonesia Treasury Bond 7% 15/9/2030	1,845,741	0.44
IDR 33,153,000,000	Indonesia Treasury Bond 7% 15/2/2033	2,192,946	0.52
IDR 24,506,000,000	Indonesia Treasury Bond 7.5% 15/8/2032	1,679,264	0.40
IDR 11,559,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	789,791	0.19
IDR 12,673,000,000	Indonesia Treasury Bond 8.25% 15/6/2032	911,862	0.22
IDR 59,580,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	4,312,591	1.02
IDR 37,420,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	2,598,543	0.62
IDR 36,572,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	2,655,966	0.63
IDR 12,316,000,000	Indonesia Treasury Bond 8.375% 15/4/2039	909,825	0.21
IDR 15,957,000,000	Indonesia Treasury Bond 8.75% 15/5/2031	1,176,109	0.28
IDR 24,275,000,000	Indonesia Treasury Bond 9% 15/3/2029	1,780,758	0.42
IDR 18,017,000,000	Indonesia Treasury Bond 9.5% 15/7/2031	1,380,516	0.33
IDR 19,310,000,000	Indonesia Treasury Bond 10.5% 15/8/2030	1,541,634	0.36
IDR 45,667,000,000	Indonesia Treasury Bond 11% 15/9/2025	3,323,248	0.79
		40,199,066	9.53
	Malaysia		
MYR 76,550	Malaysia Government Bond 2.632% 15/4/2031	1,554,036	0.37
MYR 69,570	Malaysia Government Bond 3.502% 31/5/2027	1,542,562	0.36
MYR 102,850	Malaysia Government Bond 3.582% 15/7/2032	2,229,478	0.53
MYR 202,820	Malaysia Government Bond 3.733% 15/6/2028	4,519,688	1.07
MYR 68,160	Malaysia Government Bond 3.757% 22/5/2040	1,432,316	0.34
MYR 99,620	Malaysia Government Bond 3.828% 5/7/2034	2,171,116	0.51
MYR 147,790	Malaysia Government Bond 3.844% 15/4/2033	3,243,986	0.77
MYR 109,570	Malaysia Government Bond 3.885% 15/8/2029	2,450,229	0.58
MYR 112,470	Malaysia Government Bond 3.892% 15/3/2027	2,530,619	0.60
MYR 63,870	Malaysia Government Bond 3.899% 16/11/2027	1,438,238	0.34
MYR 52,680	Malaysia Government Bond 3.9% 30/11/2026	1,188,607	0.28
MYR 116,920	Malaysia Government Bond 3.955% 15/9/2025	2,639,995	0.63

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
MYR 71,430	Malaysia Government Bond 4.065% 15/6/2050	1,507,399	0.36
MYR 59,320	Malaysia Government Bond 4.232% 30/6/2031	1,350,321	0.32
MYR 114,540	Malaysia Government Bond 4.392% 15/4/2026	2,618,799	0.62
MYR 35,560	Malaysia Government Bond 4.498% 15/4/2030	827,096	0.20
MYR 32,640	Malaysia Government Bond 4.696% 15/10/2042	774,999	0.18
MYR 43,310	Malaysia Government Bond 4.736% 15/3/2046	1,015,317	0.24
MYR 55,080	Malaysia Government Bond 4.762% 7/4/2037	1,303,515	0.31
MYR 48,930	Malaysia Government Bond 4.893% 8/6/2038	1,181,413	0.28
		37,519,729	8.89
	Mexico		
MXN 394,644	Mexican Bonos 5.5% 4/3/2027	1,836,937	0.44
MXN 1,060,280	Mexican Bonos 5.75% 5/3/2026	5,101,586	1.21
MXN 1,078,152	Mexican Bonos 7.5% 3/6/2027	5,411,989	1.28
MXN 239,358	Mexican Bonos 7.5% 26/5/2033	1,151,411	0.27
MXN 1,442,932	Mexican Bonos 7.75% 29/5/2031	7,181,415	1.71
MXN 573,765	Mexican Bonos 7.75% 23/11/2034	2,800,335	0.66
MXN 560,377	Mexican Bonos 7.75% 13/11/2042	2,625,019	0.62
MXN 312,446	Mexican Bonos 8% 7/12/2023	1,656,703	0.39
MXN 690,758	Mexican Bonos 8% 5/9/2024	3,590,955	0.85
MXN 659,160	Mexican Bonos 8% 7/11/2047	3,154,871	0.75
MXN 323,074	Mexican Bonos 8% 31/7/2053	1,536,392	0.36
MXN 965,713	Mexican Bonos 8.5% 31/5/2029	5,039,300	1.20
MXN 810,256	Mexican Bonos 8.5% 18/11/2038	4,130,100	0.98
MXN 529,175	Mexican Bonos 10% 5/12/2024	2,834,878	0.67
MXN 256,944	Mexican Bonos 10% 20/11/2036	1,484,979	0.35
		49,536,870	11.74
	Peru		
PEN 17,568,000	Peruvian Government International Bond 6.35% 12/8/2028	4,358,542	1.03
PEN 18,732,000	Peruvian Government International Bond 6.95% 12/8/2031	4,637,652	1.10
PEN 8,943,000	Peruvian Government International Bond 8.2% 12/8/2026	2,438,166	0.58
		11,434,360	2.71
	Poland		
PLN 15,920,000	Republic of Poland Government Bond 0.25% 25/10/2026	2,890,594	0.68
PLN 8,967,000	Republic of Poland Government Bond 1.25% 25/10/2030	1,403,620	0.33
PLN 6,266,000	Republic of Poland Government Bond 1.75% 25/4/2032	965,967	0.23
PLN 14,068,000	Republic of Poland Government Bond 2.5% 25/7/2026	2,819,372	0.67
PLN 18,266,000	Republic of Poland Government Bond 2.5% 25/7/2027	3,533,329	0.84
PLN 15,943,000	Republic of Poland Government Bond 2.75% 25/4/2028	3,036,979	0.72
PLN 26,037,000	Republic of Poland Government Bond 2.75% 25/10/2029	4,727,832	1.12
PLN 7,161,000	Republic of Poland Government Bond 3.25% 25/7/2025	1,504,868	0.36
PLN 7,310,000	Republic of Poland Government Bond 3.75% 25/5/2027	1,495,777	0.35
EUR 885,000	Republic of Poland Government International Bond 4.25% 14/2/2043	907,348	0.22
		23,285,686	5.52
	Romania		
RON 6,665,000	Romania Government Bond 3.25% 24/6/2026	1,277,042	0.30
RON 6,135,000	Romania Government Bond 3.65% 28/7/2025	1,232,792	0.29
RON 5,800,000	Romania Government Bond 3.65% 24/9/2031*	946,836	0.23
RON 3,465,000	Romania Government Bond 4.15% 24/10/2030	604,050	0.14
RON 6,850,000	Romania Government Bond 4.25% 28/4/2036	1,051,366	0.25
RON 12,750,000	Romania Government Bond 4.75% 11/10/2034	2,121,110	0.50
RON 4,065,000	Romania Government Bond 4.85% 25/7/2029	759,752	0.18
RON 5,130,000	Romania Government Bond 5% 12/2/2029	974,033	0.23
RON 7,320,000	Romania Government Bond 5.8% 26/7/2027*	1,494,441	0.36
RON 8,580,000	Romania Government Bond 6.7% 25/2/2032	1,726,872	0.41
EUR 762,000	Romanian Government International Bond 2.75% 26/2/2026*	761,953	0.18
EUR 622,000	Romanian Government International Bond 3.624% 26/5/2030	554,110	0.13
USD 2,202,000	Romanian Government International Bond 7.125% 17/1/2033	2,316,229	0.55
		15,820,586	3.75
	Serbia		
EUR 2,106,000	Serbia International Bond 1% 23/9/2028	1,696,682	0.40
USD 750,000	Serbia International Bond 6.25% 26/5/2028*	751,406	0.18
		2,448,088	0.58
	South Africa		
ZAR 29,384,424	Republic of South Africa Government Bond 6.25% 31/3/2036	1,062,379	0.25
ZAR 30,845,650	Republic of South Africa Government Bond 6.5% 28/2/2041*	1,057,062	0.25
ZAR 211,651,902	Republic of South Africa Government Bond 7% 28/2/2031	9,405,614	2.23
ZAR 113,476,036	Republic of South Africa Government Bond 8% 31/1/2030	5,551,053	1.32

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
ZAR 144,588,328	Republic of South Africa Government Bond 8.25% 31/3/2032*	6,784,154	1.61
ZAR 104,325,733	Republic of South Africa Government Bond 8.5% 31/1/2037	4,535,374	1.07
ZAR 69,392,854	Republic of South Africa Government Bond 8.75% 31/1/2044	2,944,472	0.70
ZAR 104,001,398	Republic of South Africa Government Bond 8.75% 28/2/2048*	4,409,594	1.04
ZAR 150,725,444	Republic of South Africa Government Bond 8.875% 28/2/2035	6,978,472	1.65
ZAR 39,278,184	Republic of South Africa Government Bond 9% 31/1/2040	1,742,895	0.41
ZAR 106,300,806	Republic of South Africa Government Bond 10.5% 21/12/2026	6,146,905	1.46
		50,617,974	11.99
	Sweden		
EUR 569,778	East Renewable 13.5% 1/1/2025	181,823	0.05
	Ukraine		
UAH 15,985,000	Ukraine Government International Bond 16% 24/5/2023	436,737	0.10
	Uruguay		
UYU 47,757,000	Uruguay Government International Bond 8.5% 15/3/2028*	1,164,429	0.28
Total Bonds		409,650,867	97.07
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		409,650,867	97.07
Total Portfolio		409,650,867	97.07
Other Net Assets		12,382,100	2.93
Total Net Assets (USD)		422,032,967	100.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD	24,711,940	USD	17,019,321	State Street	14/3/2023	(345,611)
AUD	3,288,900	USD	2,283,363	Bank of America	14/3/2023	(64,267)
AUD	3,460,600	USD	2,388,125	Westpac	14/3/2023	(53,180)
BRL	9,268,400	USD	1,784,596	HSBC Bank	2/3/2023	(6,372)
BRL	29,250,000	USD	5,696,011	BNY Mellon	2/3/2023	(84,142)
BRL	12,084,500	USD	2,358,402	BNP Paribas	2/3/2023	(39,885)
BRL	12,399,300	USD	2,388,293	Morgan Stanley	2/3/2023	(9,378)
BRL	6,923,100	USD	1,306,073	Citigroup	2/3/2023	22,185
BRL	12,084,500	USD	2,325,127	HSBC Bank	4/4/2023	(21,997)
CAD	3,353,000	USD	2,485,770	State Street	14/3/2023	(18,688)
CAD	1,533,000	USD	1,144,809	JP Morgan	14/3/2023	(16,853)
CAD	3,085,300	USD	2,286,610	Barclays	14/3/2023	(16,497)
CHF	5,459,400	USD	5,918,022	JP Morgan	14/3/2023	(73,396)
CLP	5,488,596,852	USD	6,639,272	Morgan Stanley	14/3/2023	(35,323)
CLP	1,624,504,500	USD	1,958,414	Bank of America	14/3/2023	(3,790)
CLP	1,221,425,700	USD	1,464,959	UBS	14/3/2023	4,676
CLP	3,418,715,800	USD	4,202,597	BNP Paribas	14/3/2023	(89,155)
CLP	2,353,458,500	USD	2,938,884	Barclays	14/3/2023	(107,173)
CLP	629,771,400	USD	779,860	HSBC Bank	14/3/2023	(22,111)
CLP	829,237,400	USD	1,016,845	JP Morgan	14/3/2023	(19,096)
CLP	856,160,900	USD	1,038,729	Goldman Sachs	14/3/2023	(8,585)
CNH	80,957,410	USD	11,807,969	Bank of America	14/3/2023	(149,865)
CNH	12,770,000	USD	1,895,605	UBS	14/3/2023	(56,688)
CNH	6,970,000	USD	1,035,084	State Street	14/3/2023	(31,383)
CNH	21,990,500	USD	3,246,493	JP Morgan	14/3/2023	(79,797)
CNH	10,285,700	USD	1,529,344	HSBC Bank	14/3/2023	(48,173)
CNH	4,280,000	USD	624,711	BNP Paribas	14/3/2023	(8,379)
CNH	1,600,000	USD	232,151	Morgan Stanley	14/3/2023	(1,746)
CNY	19,790,000	USD	2,942,076	BNY Mellon	14/3/2023	(88,288)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
COP	21,697,958,600	USD	4,506,766	Bank of America	14/3/2023	(6,426)
COP	4,411,970,000	USD	886,474	BNP Paribas	14/3/2023	28,606
COP	16,239,661,300	USD	3,297,146	Barclays	14/3/2023	71,098
COP	29,931,148,900	USD	6,218,481	Standard Chartered Bank	14/3/2023	(10,508)
COP	2,965,771,500	USD	643,748	JP Morgan	14/3/2023	(28,621)
COP	10,467,188,900	USD	2,182,214	Goldman Sachs	14/3/2023	(11,230)
COP	3,073,650,000	USD	629,562	BNY Mellon	14/3/2023	7,939
CZK	77,709,600	USD	3,498,380	UBS	14/3/2023	16,070
CZK	12,877,100	USD	585,171	JP Morgan	14/3/2023	(2,799)
CZK	16,002,900	USD	731,107	Goldman Sachs	14/3/2023	(7,369)
CZK	225,334,300	USD	10,227,614	Morgan Stanley	14/3/2023	(36,771)
CZK	32,209,100	USD	1,456,450	Citigroup	14/3/2023	221
CZK	22,330,800	USD	1,008,223	Deutsche Bank	14/3/2023	1,698
EGP	40,250,000	USD	1,542,146	Citigroup	30/3/2023	(252,599)
EGP	75,381,500	USD	2,418,011	Citigroup	27/4/2023	(38,127)
EUR	14,003,509	USD	15,014,469	State Street	14/3/2023	(107,463)
EUR	10,589,400	USD	11,260,035	Morgan Stanley	14/3/2023	12,585
EUR	4,159,900	USD	4,524,515	Westpac	14/3/2023	(96,221)
EUR	22,812,800	USD	24,754,170	JP Morgan	14/3/2023	(469,505)
EUR	6,403,000	USD	6,886,010	Bank of America	14/3/2023	(69,893)
GBP	1,779,560	USD	2,148,687	RBS	14/3/2023	12,018
GBP	1,828,800	USD	2,253,352	BNP Paribas	14/3/2023	(32,861)
GBP	1,885,300	USD	2,274,477	State Street	14/3/2023	14,615
HUF	1,777,035,000	USD	4,719,298	JP Morgan	14/3/2023	270,172
HUF	910,810,900	USD	2,536,353	UBS	14/3/2023	20,977
HUF	869,466,500	USD	2,377,490	HSBC Bank	14/3/2023	63,755
HUF	855,838,200	USD	2,329,773	BNP Paribas	14/3/2023	73,207
IDR	113,574,000,000	USD	7,292,981	UBS	14/3/2023	152,445
IDR	19,842,340,600	USD	1,276,684	HSBC Bank	14/3/2023	24,099

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
IDR	39,615,856,372	USD	2,568,413	BNP Paribas	14/3/2023	28,642
IDR	13,749,282,700	USD	907,657	Barclays	14/3/2023	(6,310)
IDR	5,896,220,000	USD	394,396	Bank of America	14/3/2023	(7,864)
IDR	8,992,089,992	USD	596,812	Morgan Stanley	14/3/2023	(7,327)
IDR	45,786,686,600	USD	3,014,440	Deutsche Bank	14/3/2023	(12,851)
IDR	32,471,679,600	USD	2,152,153	JP Morgan	14/3/2023	(23,441)
IDR	9,359,406,000	USD	615,377	Standard Chartered Bank	14/3/2023	(1,813)
IDR	12,668,752,900	USD	830,471	RBS	14/3/2023	42
ILS	7,861,200	USD	2,225,330	JP Morgan	14/3/2023	(77,846)
INR	374,461,600	USD	4,577,571	Deutsche Bank	14/3/2023	(51,307)
INR	6,630,248	USD	81,031	RBS	14/3/2023	(888)
INR	150,068,052	USD	1,833,780	Barclays	14/3/2023	(19,848)
INR	317,638,457	USD	3,847,210	JP Morgan	14/3/2023	(7,789)
INR	117,117,543	USD	1,413,370	HSBC Bank	14/3/2023	2,276
INR	25,380,000	USD	306,527	Standard Chartered Bank	14/3/2023	251
INR	117,215,500	USD	1,415,239	BNP Paribas	14/3/2023	1,591
JPY	1,517,368,300	USD	11,596,721	JP Morgan	14/3/2023	(467,855)
JPY	2,767,336,100	USD	20,997,031	Morgan Stanley	14/3/2023	(700,499)
JPY	1,236,031,900	USD	9,471,211	Barclays	14/3/2023	(405,757)
JPY	78,719,500	USD	607,175	Goldman Sachs	14/3/2023	(29,821)
JPY	1,326,773,900	USD	10,310,335	Bank of America	14/3/2023	(579,350)
JPY	599,650,300	USD	4,536,739	Westpac	14/3/2023	(138,712)
KZT	1,582,690,000	USD	3,285,293	JP Morgan	20/6/2023	113,534
MXN	16,790,000	USD	865,315	Goldman Sachs	14/3/2023	48,716
MXN	40,946,100	USD	2,171,580	State Street	14/3/2023	57,486
MXN	97,483,500	USD	5,145,119	JP Morgan	14/3/2023	161,788
MXN	97,870,000	USD	5,225,993	UBS	14/3/2023	101,955
MXN	14,987,900	USD	790,174	Deutsche Bank	14/3/2023	25,753
MXN	33,475,400	USD	1,790,545	Morgan Stanley	14/3/2023	31,822
MXN	49,942,500	USD	2,708,100	Citigroup	14/3/2023	10,721
MYR	50,412,660	USD	11,482,214	Goldman Sachs	14/3/2023	(239,439)
MYR	28,237,500	USD	6,599,048	Morgan Stanley	14/3/2023	(301,665)
MYR	11,108,500	USD	2,571,115	Barclays	14/3/2023	(93,754)
NZD	3,499,300	USD	2,250,576	JP Morgan	14/3/2023	(87,965)
PEN	6,080,200	USD	1,586,898	Morgan Stanley	14/3/2023	9,499
PEN	8,704,800	USD	2,266,580	Standard Chartered Bank	14/3/2023	18,923
PEN	1,405,500	USD	364,308	HSBC Bank	14/3/2023	4,715
PEN	11,634,000	USD	2,988,538	Bank of America	14/3/2023	66,046
PHP	322,273,640	USD	5,736,193	Bank of America	14/3/2023	84,403
PHP	126,538,200	USD	2,320,950	HSBC Bank	14/3/2023	(35,539)
PHP	124,548,800	USD	2,272,457	JP Morgan	14/3/2023	(22,976)
PHP	181,237,300	USD	3,277,747	Morgan Stanley	14/3/2023	(4,413)
PHP	124,389,700	USD	2,254,582	RBS	14/3/2023	(7,974)
PLN	93,226,608	USD	21,094,379	Deutsche Bank	14/3/2023	(55,800)
PLN	14,954,400	USD	3,428,193	Morgan Stanley	14/3/2023	(53,413)
PLN	3,176,400	USD	731,547	JP Morgan	14/3/2023	(14,725)
PLN	6,310,200	USD	1,450,472	Société Générale	14/3/2023	(26,441)
PLN	9,630,000	USD	2,224,867	Goldman Sachs	14/3/2023	(51,651)
PLN	4,357,100	USD	974,893	Citigroup	14/3/2023	8,380
PLN	4,370,000	USD	974,266	HSBC Bank	14/3/2023	11,918
RON	23,484,300	USD	5,170,697	BNP Paribas	14/3/2023	(98,383)
RON	16,027,200	USD	3,498,186	UBS	14/3/2023	(36,512)
RON	7,708,300	USD	1,674,129	Morgan Stanley	14/3/2023	(9,234)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
RON	6,033,200	USD	1,307,753	Standard Chartered Bank	14/3/2023	(4,658)
THB	1,427,484,240	USD	42,379,961	Morgan Stanley	14/3/2023	(1,938,092)
THB	61,791,700	USD	1,837,443	JP Morgan	14/3/2023	(86,830)
THB	132,658,100	USD	3,926,945	Goldman Sachs	14/3/2023	(168,625)
THB	106,265,800	USD	3,166,386	Standard Chartered Bank	14/3/2023	(155,784)
THB	1,341,365,740	USD	38,719,676	Standard Chartered Bank	15/5/2023	(482,901)
USD	2,159,181	ZAR	36,526,302	BNP Paribas	14/3/2023	171,887
USD	16,448,405	CZK	372,126,474	Morgan Stanley	14/3/2023	(381,178)
USD	12,939,494	MXN	248,816,635	Morgan Stanley	14/3/2023	(605,841)
USD	9,115,784	RON	42,495,780	HSBC Bank	14/3/2023	(62,770)
USD	4,171,789	CNH	28,520,500	Morgan Stanley	14/3/2023	64,753
USD	4,326,589	INR	359,799,140	Bank of America	14/3/2023	(22,445)
USD	3,737,313	COP	18,595,746,109	Goldman Sachs	14/3/2023	(119,603)
USD	5,001,124	ZAR	87,870,000	State Street	14/3/2023	220,361
USD	5,588,887	PEN	21,476,700	Bank of America	14/3/2023	(49,962)
USD	1,355,871	CAD	1,830,000	State Street	14/3/2023	9,387
USD	7,160,976	THB	239,225,800	JP Morgan	14/3/2023	383,501
USD	5,437,341	PHP	299,922,059	HSBC Bank	14/3/2023	20,438
USD	1,367,830	CHF	1,260,000	State Street	14/3/2023	18,922
USD	7,997,745	MYR	34,929,834	Morgan Stanley	14/3/2023	207,871
USD	2,397,798	CNH	16,430,000	State Street	14/3/2023	31,830
USD	805,487	MXN	15,760,000	Goldman Sachs	14/3/2023	(52,472)
USD	798,535	PHP	44,565,435	Barclays	14/3/2023	(6,363)
USD	411,494	RON	1,940,000	UBS	14/3/2023	(7,521)
USD	320,437	PLN	1,430,000	HSBC Bank	14/3/2023	(2,272)
USD	465,665	RON	2,170,000	Goldman Sachs	14/3/2023	(3,028)
USD	1,661,052	THB	55,118,300	Morgan Stanley	14/3/2023	99,504
USD	6,936,655	AUD	9,939,600	Bank of America	14/3/2023	230,180
USD	8,561,774	COP	40,942,230,000	BNY Mellon	14/3/2023	70,008
USD	92,505	HUF	35,070,000	HSBC Bank	14/3/2023	(5,963)
USD	5,668,856	IDR	85,569,273,674	Deutsche Bank	14/3/2023	59,280
USD	4,760,580	CLP	3,855,001,000	Bank of America	14/3/2023	122,195
USD	3,224,934	COP	15,337,752,000	Morgan Stanley	14/3/2023	43,754
USD	15,280,769	JPY	1,961,710,600	JP Morgan	14/3/2023	892,954
USD	9,147,981	EUR	8,375,100	JP Morgan	14/3/2023	232,525
USD	13,677,288	EUR	12,451,700	HSBC Bank	14/3/2023	422,212
USD	3,459,638	INR	284,503,200	JP Morgan	14/3/2023	20,736
USD	1,554,847	IDR	23,616,574,600	JP Morgan	14/3/2023	6,640
USD	3,668,920	ZAR	61,880,000	Deutsche Bank	14/3/2023	302,201
USD	3,106,796	ZAR	52,835,200	Morgan Stanley	14/3/2023	232,180
USD	1,426,041	THB	46,690,000	Goldman Sachs	14/3/2023	103,272
USD	7,938,287	EUR	7,275,800	State Street	14/3/2023	193,059
USD	6,014,082	IDR	91,011,145,351	HSBC Bank	14/3/2023	47,759
USD	3,367,874	JPY	428,813,000	Barclays	14/3/2023	222,822
USD	2,478,391	MXN	46,616,800	JP Morgan	14/3/2023	(59,383)
USD	6,092,958	AUD	8,666,800	State Street	14/3/2023	245,270
USD	4,257,670	CNH	29,055,600	JP Morgan	14/3/2023	73,578
USD	2,269,343	GBP	1,859,500	JP Morgan	14/3/2023	11,577
USD	1,775,031	COP	8,441,248,600	JP Morgan	14/3/2023	24,244
USD	3,595,714	EUR	3,311,600	Deutsche Bank	14/3/2023	70,452
USD	3,356,528	GBP	2,760,500	HSBC Bank	14/3/2023	4,787
USD	2,439,417	ZAR	42,350,000	UBS	14/3/2023	135,271
USD	1,191,196	MYR	5,148,466	Goldman Sachs	14/3/2023	43,011
USD	23,810,562	EUR	21,922,400	Morgan Stanley	14/3/2023	473,744

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	4,990,853	MXN	94,109,900	Deutsche Bank	14/3/2023	(132,398)
USD	3,898,707	PHP	211,052,600	Standard Chartered Bank	14/3/2023	86,878
USD	2,392,942	CLP	1,897,605,971	JP Morgan	14/3/2023	109,719
USD	1,107,971	INR	90,386,100	Morgan Stanley	14/3/2023	15,439
USD	2,468,653	CLP	1,971,515,629	Morgan Stanley	14/3/2023	96,500
USD	8,018,060	JPY	1,020,629,700	HSBC Bank	14/3/2023	532,435
USD	110,288	MXN	2,070,000	UBS	14/3/2023	(2,401)
USD	1,350,734	IDR	20,294,061,700	Morgan Stanley	14/3/2023	20,337
USD	6,574,239	INR	539,805,300	HSBC Bank	14/3/2023	49,400
USD	1,145,208	HUF	419,279,400	UBS	14/3/2023	(32,024)
USD	1,065,070	COP	4,902,038,300	BNP Paribas	14/3/2023	48,346
USD	1,485,236	CLP	1,202,699,300	Deutsche Bank	14/3/2023	38,133
USD	1,555,421	HUF	565,394,100	State Street	14/3/2023	(32,064)
USD	3,917,326	JPY	504,466,000	Morgan Stanley	14/3/2023	217,411
USD	3,367,413	CLP	2,708,844,896	BNP Paribas	14/3/2023	108,096
USD	938,723	COP	4,290,901,473	Bank of America	14/3/2023	48,753
USD	2,251,359	AUD	3,160,400	JP Morgan	14/3/2023	118,965
USD	8,920,690	BRL	45,421,779	Bank of America	2/3/2023	206,123
USD	4,502,472	BRL	23,323,587	HSBC Bank	2/3/2023	27,636
USD	1,820,573	BRL	9,282,813	Deutsche Bank	2/3/2023	39,584
USD	3,845,022	CLP	3,078,294,300	Goldman Sachs	14/3/2023	141,180
USD	463,686	HUF	168,250,000	Barclays	14/3/2023	(8,718)
USD	2,838,276	IDR	42,837,584,124	BNP Paribas	14/3/2023	30,018
USD	979,757	ZAR	17,035,300	Goldman Sachs	14/3/2023	52,913
USD	1,978,158	ZAR	34,080,000	JP Morgan	14/3/2023	123,960
USD	7,620,589	RON	34,529,800	BNP Paribas	14/3/2023	162,586
USD	2,106,172	RON	9,590,000	JP Morgan	14/3/2023	34,853
USD	1,567,307	PLN	6,784,700	Morgan Stanley	14/3/2023	36,195
USD	4,095,900	MXN	77,225,900	HSBC Bank	14/3/2023	(108,203)
USD	4,854,538	PLN	21,093,100	JP Morgan	14/3/2023	94,429
USD	1,967,642	ZAR	33,534,000	HSBC Bank	14/3/2023	143,150
USD	309,855	PHP	16,684,733	RBS	14/3/2023	8,511
USD	4,267,460	BRL	21,689,800	BNP Paribas	2/3/2023	106,081
USD	876,769	PHP	47,199,967	Citigroup	14/3/2023	24,288
USD	2,418,789	COP	11,119,174,100	Standard Chartered Bank	14/3/2023	112,578
USD	3,600,016	CZK	78,109,900	Deutsche Bank	14/3/2023	67,461
USD	3,750,532	CAD	5,025,300	BNP Paribas	14/3/2023	53,000
USD	8,770,140	CHF	8,148,600	JP Morgan	14/3/2023	46,559
USD	5,651,243	PEN	21,838,700	Morgan Stanley	14/3/2023	(82,652)
USD	1,604,637	ZAR	28,320,000	Toronto-Dominion	14/3/2023	63,825

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	1,141,856	COP	5,437,519,900	HSBC Bank	14/3/2023	14,068
USD	2,315,675	HUF	839,353,200	JP Morgan	14/3/2023	(41,019)
USD	2,980,773	CAD	3,981,100	Bank of America	14/3/2023	51,545
USD	1,137,058	HUF	415,052,400	Morgan Stanley	14/3/2023	(28,306)
USD	1,127,336	CLP	905,701,900	Standard Chartered Bank	14/3/2023	37,584
USD	1,152,673	PEN	4,460,500	Deutsche Bank	14/3/2023	(18,460)
USD	1,290,765	HUF	465,300,000	Citigroup	14/3/2023	(15,682)
USD	1,155,553	HUF	414,500,000	Goldman Sachs	14/3/2023	(8,259)
USD	461,015	CZK	10,200,000	JP Morgan	14/3/2023	(285)
USD	3,089,402	COP	14,939,912,300	Barclays	14/3/2023	(9,262)
USD	2,228,497	INR	184,859,400	Standard Chartered Bank	14/3/2023	(5,971)
USD	432,821	ZAR	7,810,300	Standard Chartered Bank	14/3/2023	7,884
USD	6,954,854	EUR	6,519,300	BNP Paribas	14/3/2023	14,934
USD	2,668,513	PEN	10,357,000	Citigroup	14/3/2023	(50,786)
USD	39,855,205	THB	1,387,165,740	Standard Chartered Bank	14/3/2023	555,593
USD	574,186	IDR	8,687,330,000	UBS	14/3/2023	4,680
USD	1,655,340	BRL	8,651,900	Barclays	2/3/2023	(4,603)
USD	1,076,396	GBP	890,000	Morgan Stanley	14/3/2023	(4,224)
USD	192,575	PHP	10,595,306	Bank of America	14/3/2023	1,213
USD	9,722,085	BRL	50,529,079	HSBC Bank	4/4/2023	91,975
USD	2,559,647	MXN	47,043,500	Citibank	14/3/2023	(1,355)
ZAR	63,688,600	USD	3,687,744	JP Morgan	14/3/2023	(222,623)
ZAR	118,148,700	USD	6,746,609	Morgan Stanley	14/3/2023	(318,465)
ZAR	19,166,800	USD	1,130,606	UBS	14/3/2023	(87,794)
ZAR	27,425,800	USD	1,583,718	Citibank	14/3/2023	(91,556)
ZAR	39,800,300	USD	2,257,116	Goldman Sachs	14/3/2023	(91,692)
ZAR	26,440,000	USD	1,454,003	BNY Mellon	14/3/2023	(15,476)
Net unrealised depreciation						(1,037,532)
CHF Hedged Share Class						
CHF	4,225	USD	4,610	BNY Mellon	15/3/2023	(86)
USD	161	CHF	148	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(84)
EUR Hedged Share Class						
EUR	1,255,880	USD	1,354,144	BNY Mellon	15/3/2023	(17,136)
USD	46,302	EUR	43,320	BNY Mellon	15/3/2023	184
Net unrealised depreciation						(16,952)
Total net unrealised depreciation						(1,054,568)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
165	USD	US Treasury 10 Year Note (CBT)	June 2023	(109,950)
Total				(109,950)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 12,742,296	Fund receives Fixed 12.6355%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(17,158)	(17,158)
IRS	BRL 14,502,492	Fund receives Fixed 12.97%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	12,770	12,770
IRS	MXN 59,247,663	Fund receives Fixed 9.29% and pays: Floating MXN MXIBTIIE 1 Month	Bank of America	17/2/2028	8,355	8,355
IRS	THB 60,909,144	Fund receives Fixed 2.201%; and pays Floating THB BKIBOR 3 Month	Bank of America	15/3/2028	(19,551)	(19,551)
IRS	THB 261,632,614	Fund receives Fixed 2.5207%; and pays Floating THB BKIBOR 3 Month	Bank of America	15/3/2028	27,606	27,606
IRS	CNY 10,321,399	Fund receives Floating CNRR 3 Month; and pays Fixed 2.477%	Bank of America	15/3/2028	33,098	33,098
IRS	CNY 33,523,104	Fund receives Floating CNRR 3 Month; and pays Fixed 2.915%	Bank of America	15/3/2028	9,082	9,082
IRS	CNY 34,620,974	Fund receives Floating CNRR 3 Month; and pays Fixed 2.938%	Bank of America	15/3/2028	4,042	4,042
IRS	HUF 663,553,056	Fund receives Floating HUF BUBOR 6 Month; and pays Fixed 10.3%	Bank of America	15/3/2028	(77,994)	(77,994)
IRS	PLN 9,203,509	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 6.42%	Bank of America	15/3/2028	(40,120)	(40,120)
IRS	CZK 78,089,394	Fund receives Fixed 4.8%; and pays Floating CZK Interbank 6 Month	Bank of America	20/9/2028	(13,411)	(13,411)
IRS	THB 309,484,987	Fund receives Fixed 2.837%; and pays Floating THB BKIBOR 3 Month	Bank of America	15/3/2033	40,764	40,764
IRS	THB 26,911,738	Fund receives Fixed 2.84%; and pays Floating THB BKIBOR 3 Month	Bank of America	15/3/2033	3,746	3,746
IRS	BRL 11,801,902	Fund receives Fixed 11.985%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(68,130)	(68,130)
IRS	BRL 17,431,440	Fund receives Fixed 12.78%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(7,282)	(7,282)
Total					(104,183)	(104,183)

IRS: Interest Rate Swaps

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
41,800,000	Call	OTC EUR/USD	JP Morgan	EUR 1.078	22/3/2023	(40,273)	159,903
Total						(40,273)	159,903

The notes on pages 986 to 999 form an integral part of these financial statements.

Sustainable Energy Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
4,137,583	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	413,880,720	5.98
Total Funds		413,880,720	5.98
COMMON STOCKS (SHARES)			
	Canada		
2,945,908	Canadian Solar	116,775,793	1.69
	China		
71,169,000	China Longyuan Power*	87,317,817	1.26
1,458,800	Contemporary Amperex Technology	84,779,375	1.23
12,122,322	Shanghai Putailai New Energy Technology	87,717,865	1.27
		259,815,057	3.76
	Denmark		
991,850	Orsted	87,019,040	1.26
6,918,589	Vestas Wind Systems	197,691,444	2.85
		284,710,484	4.11
	France		
1,257,603	Air Liquide*	200,604,257	2.90
3,754,084	Dassault Systemes	145,194,113	2.10
1,176,039	McPhy Energy*	16,756,588	0.24
1,172,410	Schneider Electric	189,359,395	2.74
		551,914,353	7.98
	Germany		
5,187,678	Infineon Technologies	184,168,536	2.66
8,522,251	RWE	364,238,125	5.27
		548,406,661	7.93
	Ireland		
809,086	Eaton	141,120,780	2.04
2,823,345	Johnson Controls International	176,995,498	2.56
2,155,883	Kingspan	140,253,534	2.03
570,950	Linde*	197,895,970	2.86
582,723	Trane Technologies	107,803,755	1.56
		764,069,537	11.05
	Italy		
61,852,572	Enel	348,241,726	5.03
1,848,550	Prysmian	71,652,396	1.04
		419,894,122	6.07
	Japan		
1,363,300	Rohm*	104,600,513	1.51
	Netherlands		
218,749	ASML	135,143,086	1.95
3,356,588	STMicroelectronics	161,954,206	2.34
		297,097,292	4.29
	Portugal		
45,248,431	EDP - Energias de Portugal	228,910,924	3.31
	South Korea		
436,800	LG Chem	224,465,510	3.24
419,139	Samsung SDI	220,457,760	3.19
		444,923,270	6.43
	Spain		
6,338,910	EDP Renovaveis*	130,640,383	1.89
	Sweden		
8,154,597	Atlas Copco	97,819,329	1.41
	Switzerland		
314,038	Sika*	88,395,231	1.28
836,913	TE Connectivity	106,631,085	1.54
		195,026,316	2.82
	United Kingdom		
9,408,069	ITM Power*	10,981,910	0.16
375,750	Spirax-Sarco Engineering	53,206,739	0.77
		64,188,649	0.93
	United States		
1,085,290	Analog Devices	200,073,212	2.89
590,054	ANSYS	177,517,746	2.57
506,602	Autodesk	100,631,421	1.45
747,678	Cadence Design Systems	145,326,173	2.10
2,402,276	Darling Ingredients	147,739,974	2.13
942,741	First Solar*	156,636,417	2.26
3,314,365	Ingersoll Rand	194,056,071	2.80
435,550	MasTec*	42,622,923	0.62
5,461,284	NextEra Energy*	390,044,903	5.64
637,048	ON Semiconductor*	49,555,964	0.72
708,121	Quanta Services*	115,356,452	1.67
245,000	Rogers*	36,757,350	0.53
3,649,931	Sunnova Energy International	64,092,789	0.93
2,676,731	Sunrun	63,304,688	0.91
687,860	Texas Instruments	117,548,395	1.70
		2,001,264,478	28.92
Total Common Stocks (Shares)		6,510,057,161	94.10
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		6,923,937,881	100.08
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	United States		
3,281,600	Enchi**	-	0.00
Total Common Stocks (Shares)		-	0.00
BONDS			
	United States		
USD 708,486	Enchi 0% 5/8/2020**,***	-	0.00
Total Bonds		-	0.00
Total Other Transferable Securities		-	0.00
Total Portfolio		6,923,937,881	100.08
Other Net Liabilities		(5,201,119)	(0.08)
Total Net Assets (USD)		6,918,736,762	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	5,330,553	USD	3,721,926	BNY Mellon	15/3/2023	(125,075)
USD	927,397	AUD	1,340,525	BNY Mellon	15/3/2023	22,866
Net unrealised depreciation						(102,209)
CAD Hedged Share Class						
CAD	2,096,636	USD	1,563,158	BNY Mellon	15/3/2023	(20,472)
USD	86,931	CAD	117,332	BNY Mellon	15/3/2023	600
Net unrealised depreciation						(19,872)
CNH Hedged Share Class						
CNY	162,760,933	USD	24,021,463	BNY Mellon	15/3/2023	(581,326)
USD	1,517,178	CNY	10,445,343	BNY Mellon	15/3/2023	12,905
Net unrealised depreciation						(568,421)
EUR Hedged Share Class						
EUR	176,724,999	USD	190,474,952	BNY Mellon	15/3/2023	(2,333,850)
USD	13,064,467	EUR	12,276,670	BNY Mellon	15/3/2023	(5,114)
Net unrealised depreciation						(2,338,964)
GBP Hedged Share Class						
GBP	2,914,327	USD	3,542,109	BNY Mellon	15/3/2023	(3,525)
USD	585,713	GBP	485,055	BNY Mellon	15/3/2023	(3,241)
Net unrealised depreciation						(6,766)
HKD Hedged Share Class						
HKD	100,292,923	USD	12,805,473	BNY Mellon	15/3/2023	(19,064)
USD	872,923	HKD	6,841,848	BNY Mellon	15/3/2023	652
Net unrealised depreciation						(18,412)
NZD Hedged Share Class						
NZD	526,462	USD	334,993	BNY Mellon	15/3/2023	(9,631)
USD	20,304	NZD	32,561	BNY Mellon	15/3/2023	180
Net unrealised depreciation						(9,451)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	108,590,397	USD	82,136,731	BNY Mellon	15/3/2023	(1,506,866)
USD	5,407,937	SGD	7,240,372	BNY Mellon	15/3/2023	31,883
Net unrealised depreciation						(1,474,983)
Total net unrealised depreciation						(4,539,078)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Utilities	23.66
Technology	21.99
Industrial	20.63
Basic Materials	10.80
Energy	8.80
Investment Funds	5.98
Consumer Non-cyclical	3.80
Communications	3.19
Consumer Cyclical	1.23
Other Net Liabilities	(0.08)
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Luxembourg		
190,000	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund[∞]	1,870,162	0.36
13,896	BlackRock Strategic Funds - Emerging Markets Short Duration Bond Fund[~]	1,490,968	0.29
		3,361,130	0.65
	United States		
1,000	SPDR S&P 500 ETF Trust	373,562	0.07
Total Funds		3,734,692	0.72
COMMON STOCKS (SHARES) & WARRANTS			
	Belgium		
3,632	Anheuser-Busch InBev	208,477	0.04
	Bermuda		
660	Bunge	60,074	0.01
	Canada		
8,281	Enbridge	294,120	0.06
92	George Weston	10,740	0.00
436	Hydro One	10,723	0.00
381	IGM Financial	10,925	0.00
13,334	Lions Gate Entertainment	135,257	0.03
178	Restaurant Brands International	10,830	0.00
		472,595	0.09
	Cayman Islands		
4,464	TPB Acquisition I (Wts 19/2/2023)	3,667	0.00
	Curacao		
864	Schlumberger	44,113	0.01
	France		
920	BNP Paribas	61,235	0.01
6	Hermes International	10,332	0.00
174	LVMH Moet Hennessy Louis Vuitton	137,704	0.03
1,124	Orange[*]	12,164	0.00
58	Pernod Ricard	11,487	0.00
2,070	TotalEnergies[*]	121,550	0.02
185	Unibail-Rodamco-Westfield	11,059	0.01
		365,531	0.07
	Germany		
535	Deutsche Telekom	11,417	0.00
17,197	Fresenius[*]	445,918	0.09
2,372	Mercedes-Benz[*]	172,611	0.04
57	Merck	10,220	0.00
33	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	10,735	0.00
268	RWE	10,768	0.00
537	Symrise	51,810	0.01
		713,479	0.14
	Ireland		
73	Eaton	11,970	0.00
	Italy		
30,076	Enel	159,192	0.03
	Japan		
43,000	Mitsubishi UFJ Financial[*]	285,628	0.06
15,300	Mizuho Financial[*]	223,511	0.04
7,300	Sumitomo Mitsui Financial	300,056	0.06
		809,195	0.16
	Luxembourg		
3,665	HomeToGo (Wts 31/12/2025)	3	0.00
	Netherlands		
101	ASML	58,666	0.01
4,154	ING Groep	55,381	0.01
399	Koninklijke Ahold Delhaize[*]	11,996	0.00
449	Koninklijke DSM	52,488	0.01
153	NXP Semiconductors	25,560	0.01
		204,091	0.04
	Norway		
5,176	Equinor	151,027	0.03
	Sweden		
610	Swedbank	11,762	0.00
	Switzerland		
423	Chubb	84,572	0.02
20	Swisscom[*]	11,730	0.00
		96,302	0.02
	Taiwan		
434	Taiwan Semiconductor Manufacturing	35,837	0.01
	United Kingdom		
1,259	BP	47,533	0.01
24,433	BP	153,942	0.03
1,043	Pearson	10,886	0.00
794	Rio Tinto	51,232	0.01
1,418	Standard Chartered	12,800	0.00
		276,393	0.05
	United States		
742	Activision Blizzard	53,199	0.01
405	Adobe	122,946	0.02
312	Advanced Micro Devices	22,858	0.00
1,639	Alphabet	139,015	0.03
15	Amazon.com	1,317	0.00
465	Applied Materials	51,024	0.01
752	Archer-Daniels-Midland	56,960	0.01
33,130	Astra Space	17,180	0.01
1,343	Aurora Innovation (Wts 31/12/2028)	316	0.00
5	Booking	11,938	0.00
106	Broadcom	58,365	0.01
11,779	Cano Health (Wts 3/6/2026)	3,489	0.00
47	Caterpillar	10,583	0.00
713	CF Industries	58,061	0.01
246	Cisco Systems	11,280	0.00

[∞]Cross umbrella holding and investment in connected party fund, see further information in Note 10.
[~]Investment in connected party fund, see further information in Note 10.
[*]All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
185	Corteva	10,794	0.00
1,683	CVS Health	132,906	0.03
587	Datadog	42,801	0.01
28	Deere	11,083	0.00
24,871	DiamondRock Hospitality*	206,342	0.04
292	Domino's Pizza	80,967	0.02
1,000	Dynatrace	40,848	0.01
8,615	Element Solutions	167,408	0.03
443	Eli Lilly	130,417	0.03
1,012	Embark Technology (Wts 31/12/2027)	55	0.00
6,440	Evgo (Wts 15/9/2025)	5,025	0.00
4,302	Forestar	57,430	0.01
9,445	Green Plains*	312,553	0.06
1,885	Halliburton	65,728	0.01
535	HCA Healthcare	123,924	0.02
1,616	Hilton Worldwide	220,849	0.04
112	Humana	53,424	0.01
3,717	Informatica*	60,523	0.01
349	Intuit	133,890	0.03
360	KLA	128,482	0.03
14,305	Latch (4/6/2026)	1,244	0.00
207	McKesson	68,749	0.01
10	MercadoLibre	11,234	0.00
381	Microchip Technology	29,099	0.01
2,331	Micron Technology	127,145	0.02
300	Microsoft	70,446	0.01
2,706	Mr Cooper	121,193	0.02
405	NVIDIA	89,418	0.02
31,606	Offerpad	16,342	0.00
10,535	Offerpad Solutions (Wts 1/9/2026)	488	0.00
176	ONEOK	10,852	0.00
11,734	Park Hotels & Resorts	153,776	0.03
3,517	Pear Therapeutics (Wts 1/12/2026)	364	0.00
1,706	Pivotal Investment III	80	0.00
19,734	Rocket Lab USA*	83,577	0.02
137	Rockwell Automation	38,041	0.01
283	RXO	5,446	0.00
17,141	Sarcos Technology and Robotics	10,608	0.00
41,120	Sarcos Technology and Robotics (Wts 24/9/2026)	6,050	0.00
40	SBA Communications	9,795	0.00
75	Sempra Energy	10,551	0.00
35,167	Sonder	35,045	0.01
10,706	Sunstone Hotel Investors	108,700	0.02
386	Tesla*	75,411	0.01
343	United Rentals	150,214	0.03
6,630	Volta (Wts 26/8/2026)	1,247	0.00
1,023	Walt Disney	96,606	0.02
369	Williams	10,511	0.00
67	Workday	11,779	0.00
13,712	Xenia Hotels & Resorts	184,080	0.04
		4,142,071	0.78
Total Common Stocks (Shares) & Warrants		7,765,779	1.48
BONDS			
	Argentina		
USD 145,694	Argentine Republic Government International Bond 1.5% 9/7/2035	39,173	0.01
USD 121,188	Genneia 8.75% 2/9/2027	108,577	0.02
		147,750	0.03
	Australia		
EUR 100,000	APA Infrastructure 0.75% 15/3/2029	80,519	0.02
EUR 200,000	AusNet Services Pty 1.5% 26/2/2027	180,010	0.03
USD 314,000	FMG Resources August 2006 Pty 4.5% 15/9/2027	272,476	0.05
USD 30,000	FMG Resources August 2006 Pty 5.125% 15/5/2024	27,880	0.01
USD 552,000	FMG Resources August 2006 Pty 6.125% 15/4/2032	488,552	0.09
EUR 200,000	Origin Energy Finance 1% 17/9/2029	165,176	0.03
		1,214,613	0.23
	Austria		
EUR 200,000	ams-OSRAM 0% 5/3/2025	162,750	0.03
EUR 200,000	ams-OSRAM 2.125% 3/11/2027	145,610	0.03
EUR 138,000	ams-OSRAM 6% 31/7/2025*	131,117	0.02
USD 300,000	BRF 4.35% 29/9/2026	246,299	0.05
USD 545,000	Klabin Austria 3.2% 12/1/2031	409,888	0.08
EUR 600,000	Lenzing 5.75% 7/12/2171	522,966	0.10
EUR 200,000	Raiffeisen Bank International 4.75% 26/1/2027	196,049	0.04
USD 294,000	Suzano Austria 3.125% 15/1/2032	217,671	0.04
USD 144,000	Suzano Austria 3.75% 15/1/2031	114,717	0.02
		2,147,067	0.41
	Bahrain		
USD 200,000	Bahrain Government International Bond 5.45% 16/9/2032	170,395	0.03
	Belgium		
EUR 300,000	Solvay 2.5% 2/3/2171	270,558	0.05
	Bermuda		
USD 1,630,000	PFP 2022-9 6.836% 19/8/2035	1,530,194	0.29
	Brazil		
USD 405,000	Banco Bradesco 3.2% 27/1/2025	359,914	0.07
BRL 12,670	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	219,369	0.04
BRL 8,390	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	141,268	0.03
USD 200,000	BRF 4.875% 24/1/2030	143,546	0.03
		864,097	0.17
	British Virgin Islands		
EUR 100,000	Global Switch 2.25% 31/5/2027	92,245	0.02

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 200,000	RKPF Overseas 2020 A 5.125% 26/7/2026	145,638	0.03
USD 162,160	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	147,768	0.03
		385,651	0.08
	Canada		
USD 18,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	15,093	0.00
USD 78,667	Air Canada 2015-2 Class B Pass Through Trust 5% 15/6/2025	73,166	0.01
USD 58,000	Bausch Health 5.5% 1/11/2025	47,240	0.01
USD 30,000	Bombardier 7.125% 15/6/2026	27,671	0.00
USD 2,145,000	Canadian Imperial Bank of Commerce 0.95% 23/10/2025	1,806,561	0.34
EUR 100,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	94,438	0.02
USD 12,000	Masonite International 5.375% 1/2/2028	10,555	0.00
USD 101,000	Mattamy 4.625% 1/3/2030	78,981	0.02
USD 95,000	Mattamy 5.25% 15/12/2027	79,864	0.02
USD 294,000	NOVA Chemicals 4.875% 1/6/2024	271,178	0.05
USD 89,000	Open Text 6.9% 1/12/2027	84,791	0.02
USD 325,000	Rogers Communications 3.8% 15/3/2032	265,538	0.05
USD 1,170,000	Toronto-Dominion Bank/The 1.25% 13/12/2024	1,023,648	0.20
		3,878,724	0.74
	Cayman Islands		
USD 250,000	522 Funding CLO 2018-3A 6.858% 20/10/2031	224,720	0.04
USD 215,681	ACAS CLO 2015-1 5.685% 18/10/2028	200,673	0.04
USD 440,000	ACAS CLO 2015-1 6.995% 18/10/2028	385,531	0.07
USD 250,000	AGL CLO 11 11.152% 15/4/2034	212,042	0.04
USD 250,000	AGL CLO 3 8.092% 15/1/2033	224,169	0.04
USD 300,000	AGL CLO 5 6.508% 20/7/2034	274,752	0.05
USD 250,000	AGL CLO 7 7.892% 15/7/2034	224,283	0.04
USD 550,000	AGL CLO 9 8.508% 20/1/2034	505,061	0.10
USD 250,000	AGL CLO 9 12.068% 20/1/2034	225,592	0.04
USD 250,000	Allegro CLO XI 7.798% 19/1/2033	224,349	0.04
USD 250,000	ALM VII 0% 15/10/2116	115	0.00
USD 244,866	Anchorage Capital CLO 3-R 5.852% 28/1/2031	228,801	0.04
USD 489,085	Anchorage Capital CLO 4-R 5.852% 28/1/2031	457,012	0.09
USD 252,000	Anchorage Capital CLO 5-R 6.242% 15/1/2030	234,186	0.05
USD 250,000	Apidos CLO XV 5.818% 20/4/2031	233,188	0.05
USD 287,000	Arabian Centres Sukuk 5.375% 26/11/2024	264,416	0.05
USD 200,000	Arabian Centres Sukuk II 5.625% 7/10/2026	173,450	0.03
USD 100,000	Arbor Realty Commercial Real Estate Notes 2022-FL2 6.412% 15/5/2037	93,042	0.02
USD 250,000	Bain Capital Credit CLO 2021-3 7.916% 24/7/2034	219,426	0.04
USD 250,000	Ballyrock CLO 2020-2 10.958% 20/10/2031	221,701	0.04
USD 250,000	Bardot CLO 7.815% 22/10/2032	222,441	0.04
USD 242,877	Barings Clo 2015-II 5.998% 20/10/2030	227,040	0.04
USD 240,417	BlueMountain CLO 2013-2 5.995% 22/10/2030	224,701	0.04
USD 250,000	Carbone Clo 5.948% 20/1/2031	233,342	0.05
USD 250,000	CARLYLE US CLO 2017-4 5.972% 15/1/2030	233,524	0.05
USD 338,286	CBAM 2017-1 6.058% 20/7/2030	316,412	0.06
USD 250,000	CBAM 2017-1 7.208% 20/7/2030	225,926	0.04
USD 250,000	CIFC Funding 2013-I 6.542% 16/7/2030	230,845	0.04
USD 250,000	CIFC Funding 2013-III-R 6.666% 24/4/2031	231,235	0.04
USD 250,000	CIFC Funding 2014-II-R 7.616% 24/4/2030	225,614	0.04
USD 250,000	CIFC Funding 2017-I 6.515% 23/4/2029	234,580	0.05
USD 245,446	CIFC Funding 2017-II 5.758% 20/4/2030	228,843	0.04
USD 370,000	CIFC Funding 2018-II 5.848% 20/4/2031	345,100	0.07
USD 514,000	Dryden 53 CLO 5.912% 15/1/2031	480,426	0.09
USD 288,462	Dryden XXVIII Senior Loan Fund 6.064% 15/8/2030	269,638	0.05
USD 200,000	Fantasia 0% 5/7/2022***	27,604	0.01
USD 410,000	Fantasia 11.75% 17/4/2022***	54,926	0.01
USD 525,000	Gaci First Investment 4.75% 14/2/2030	483,070	0.09
USD 527,000	Gaci First Investment 5% 13/10/2027	491,722	0.09
USD 250,000	Galaxy XXII CLO 5.992% 16/4/2034	232,031	0.05
USD 250,000	Goldentree Loan Opportunities X 5.928% 20/7/2031	233,360	0.04
USD 500,000	GoldentTree Loan Management US CLO 1 10.158% 20/10/2034	422,902	0.08
USD 510,000	Golub Capital Partners CLO 55B 11.368% 20/7/2034	430,302	0.08
USD 450,000	Grupo Aval 4.375% 4/2/2030	318,129	0.06
USD 250,000	Highbridge Loan Management 7-2015 6.564% 15/3/2027	230,483	0.04
USD 332,000	IHS 5.625% 29/11/2026	267,259	0.05
USD 200,000	IHS 6.25% 29/11/2028	154,811	0.03
USD 200,000	Jingrui 12% 25/7/2022***	16,547	0.00
USD 297,959	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	218,055	0.04
USD 147,332	Madison Park Funding XLI 5.645% 22/4/2027	137,277	0.03
USD 200,000	MAF Global 4.75% 7/5/2024	185,622	0.04
USD 169,090	Modern Land China 8% 30/12/2024	13,470	0.00
USD 169,090	Modern Land China 9% 30/12/2025	14,058	0.00

***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 169,090	Modern Land China 9% 30/12/2026	13,470	0.00
USD 169,090	Modern Land China 9% 30/12/2027	13,355	0.00
USD 250,000	Neuberger Berman Loan Advisers CLO 34 6.389% 20/1/2035	230,581	0.04
USD 250,000	OCP CLO 2014-5 7.722% 26/4/2031	211,641	0.04
USD 250,000	OCP CLO 2014-7 6.458% 20/7/2029	232,609	0.05
USD 200,000	OHA Loan Funding 2013-2 5.962% 23/5/2031	186,553	0.04
USD 250,000	OZLM VIII 7.942% 17/10/2029	227,415	0.04
USD 250,000	Palmer Square CLO 2018-1 5.825% 18/4/2031	233,221	0.05
USD 250,000	Parallel 2015-1 6.558% 20/7/2027	232,467	0.05
USD 250,000	Pikes Peak CLO 1 5.996% 24/7/2031	233,460	0.05
USD 250,000	Pikes Peak Clo 4 8.042% 15/7/2034	224,300	0.04
USD 435,208	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	368,677	0.07
USD 250,000	Redsun Properties 7.3% 13/1/2025	40,660	0.01
USD 200,000	Redsun Properties 9.7% 16/4/2023	31,952	0.01
USD 250,000	Regatta IX Funding 6.592% 17/4/2030	232,634	0.05
USD 250,000	Regatta IX Funding 7.242% 17/4/2030	229,919	0.04
USD 250,000	Regatta VIII Funding 6.492% 17/10/2030	231,870	0.05
USD 250,000	Regatta VIII Funding 7.992% 17/10/2030	229,238	0.04
USD 524,000	Rockford Tower CLO 2017-3 5.998% 20/10/2030	489,848	0.09
USD 200,000	Ronshine China 7.1% 25/1/2025	18,332	0.00
USD 250,000	RR 19 11.292% 15/10/2035	220,163	0.04
USD 30,000	Seagate HDD Cayman 4.875% 1/3/2024	27,749	0.01
USD 50,000	Seagate HDD Cayman 9.625% 1/12/2032	51,734	0.01
USD 250,000	Silver Creek CLO 8.158% 20/7/2030	226,866	0.04
USD 200,000	Sinic 0% 18/6/2022***	3,760	0.00
USD 1,100,000	Sinic 8.5% 24/1/2022***	23,309	0.01
USD 107,000	Strata CLO I 0% 15/1/2118	47,757	0.01
USD 100,000	Strata CLO I 11.872% 15/1/2031	86,033	0.02
USD 250,000	TICP CLO IX 5.948% 20/1/2031	233,958	0.05
USD 150,000	TRINITAS CLO IV 6.195% 18/10/2031	137,421	0.03
USD 250,000	Trinitas CLO XIV 6.818% 25/1/2034	231,007	0.04
USD 250,000	Trinitas CLO XIV 7.818% 25/1/2034	227,965	0.04
USD 250,000	Voya CLO 2016-1 7.551% 20/1/2031	210,874	0.04
		18,328,602	3.49
	Chile		
USD 200,000	Chile Government International Bond 4.34% 7/3/2042	160,657	0.03
USD 226,000	VTR Comunicaciones 5.125% 15/1/2028	149,857	0.03
		310,514	0.06
	Colombia		
USD 200,000	Colombia Government International Bond 3.125% 15/4/2031	136,011	0.03
USD 200,000	Colombia Government International Bond 3.875% 25/4/2027	167,090	0.03
USD 200,000	Colombia Government International Bond 4.125% 22/2/2042	114,881	0.02
USD 200,000	Colombia Government International Bond 4.125% 15/5/2051	109,458	0.02
USD 200,000	Colombia Government International Bond 4.5% 28/1/2026	177,191	0.03
USD 547,000	Colombia Government International Bond 8% 20/4/2033	508,655	0.10
COP 1,488,700,000	Colombian TES 7% 26/3/2031	207,623	0.04
COP 824,700,000	Colombian TES 7% 30/6/2032	110,282	0.02
COP 1,951,000,000	Colombian TES 7.25% 18/10/2034	251,480	0.05
USD 469,000	Ecopetrol 4.125% 16/1/2025	422,785	0.08
USD 67,000	Ecopetrol 5.875% 18/9/2023	62,767	0.01
USD 61,000	Ecopetrol 5.875% 28/5/2045	38,207	0.01
USD 681,000	Ecopetrol 6.875% 29/4/2030	570,592	0.11
USD 96,000	Ecopetrol 8.875% 13/1/2033	88,513	0.02
USD 200,000	Empresas Publicas de Medellin 4.25% 18/7/2029	138,994	0.02
USD 205,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	149,893	0.03
USD 200,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	146,238	0.03
USD 126,000	SURA Asset Management 4.875% 17/4/2024	116,955	0.02
		3,517,615	0.67
	Cote d'Ivoire (Ivory Coast)		
USD 200,000	Ivory Coast Government International Bond 6.375% 3/3/2028	180,031	0.03
	Cyprus		
EUR 100,000	Bank of Cyprus 2.5% 24/6/2027	85,411	0.02
	Czech Republic		
CZK 3,920,000	Czech Republic Government Bond 1.2% 13/3/2031	125,672	0.02
CZK 5,690,000	Czech Republic Government Bond 5% 30/9/2030	241,874	0.05
		367,546	0.07
	Denmark		
EUR 400,000	Danske Bank 1.375% 17/2/2027	363,818	0.07
GBP 100,000	Danske Bank 2.25% 14/1/2028	99,132	0.02

***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 230,000	Danske Bank 4.125% 10/1/2031	227,470	0.04
EUR 200,000	Nykredit Realkredit 4.125% 15/4/2171	184,650	0.04
		875,070	0.17
	Dominican Republic		
USD 150,000	Dominican Republic International Bond 4.5% 30/1/2030	121,358	0.03
USD 126,000	Dominican Republic International Bond 5.95% 25/1/2027	116,322	0.02
USD 121,000	Dominican Republic International Bond 6.875% 29/1/2026	115,385	0.02
USD 220,000	Dominican Republic International Bond 7.05% 3/2/2031	207,180	0.04
		560,245	0.11
	Egypt		
USD 400,000	Egypt Government International Bond 7.5% 16/2/2061	222,806	0.04
USD 200,000	Egypt Government International Bond 7.5% 16/2/2061	111,403	0.02
		334,209	0.06
	Finland		
EUR 100,000	Ahlstrom-Munksjo 3 Oy 3.625% 4/2/2028	85,197	0.02
USD 200,000	Ahlstrom-Munksjo 3 Oy 4.875% 4/2/2028	160,563	0.03
EUR 1,400,000	Neste 0.75% 25/3/2028	1,193,843	0.23
GBP 200,000	Nordea Bank 1.625% 9/12/2032	185,332	0.04
EUR 200,000	SBB Treasury 1.125% 26/11/2029	131,036	0.02
EUR 290,000	Stora Enso 0.625% 2/12/2030	227,388	0.04
		1,983,359	0.38
	France		
EUR 763	Accor 0.7% 7/12/2027	34,912	0.01
EUR 1,651	Air France-KLM 0.125% 25/3/2026	28,011	0.00
EUR 100,000	Air France-KLM 7.25% 31/5/2026	101,359	0.02
EUR 100,000	Air France-KLM 8.125% 31/5/2028	100,826	0.02
EUR 100,000	Altice France 2.125% 15/2/2025	92,000	0.02
EUR 116,000	Altice France 2.5% 15/1/2025	107,327	0.02
EUR 100,000	Atos 1.75% 7/5/2025	91,094	0.02
EUR 100,000	Banque Federative du Credit Mutuel 3.75% 1/2/2033	96,205	0.02
EUR 200,000	Banque Federative du Credit Mutuel 4% 21/11/2029	199,140	0.04
EUR 200,000	Banque Federative du Credit Mutuel 5.125% 13/1/2033	195,842	0.04
EUR 100,000	BNP Paribas 1.125% 17/4/2029	84,180	0.02
EUR 300,000	BNP Paribas 4.375% 13/1/2029	298,428	0.06
USD 200,000	BNP Paribas 4.625% 1/12/2027	160,412	0.03
USD 200,000	BNP Paribas 5.125% 13/1/2029	184,390	0.03
USD 200,000	BNP Paribas 7.375% 19/2/2172	185,527	0.03
EUR 100,000	BPCE 0.5% 15/9/2027	86,662	0.02
EUR 500,000	BPCE 4.5% 13/1/2033	489,507	0.09
EUR 200,000	BPCE 5.125% 25/1/2035	193,455	0.04
EUR 300,000	Casino Guichard Perrachon 3.992% 31/1/2172	64,782	0.01
EUR 100,000	Casino Guichard Perrachon 6.625% 15/1/2026	59,928	0.01
EUR 200,000	Credit Agricole 1% 22/4/2026	186,325	0.04
EUR 200,000	Credit Agricole 4% 18/1/2033	197,534	0.04
EUR 200,000	Credit Agricole 4% 23/12/2171	174,035	0.03
GBP 400,000	Credit Agricole 4.875% 23/10/2029	446,426	0.08
EUR 100,000	Credit Agricole 7.25% 23/9/2028	101,215	0.02
EUR 536,000	d'Infrastructures des Metiers de l'Environnement 0.625% 16/9/2028	429,615	0.08
EUR 200,000	Electricite de France 2.875% 15/3/2171	169,750	0.03
EUR 100,000	Electricite de France 4% 4/10/2171	96,100	0.02
EUR 200,000	Electricite de France 4.25% 25/1/2032	194,574	0.04
EUR 100,000	Electricite de France 4.625% 25/1/2043	93,736	0.02
EUR 100,000	Electricite de France 5.375% 29/1/2172	96,700	0.02
GBP 200,000	Electricite de France 6% 29/7/2171	210,722	0.04
EUR 400,000	Electricite de France 7.5% 9/6/2028	401,000	0.07
EUR 300,000	Engie 1.375% 21/6/2039	197,332	0.04
EUR 800,000	Engie 1.5% 30/11/2171	651,341	0.12
EUR 100,000	Faurecia 3.125% 15/6/2026	92,725	0.02
EUR 210,000	Faurecia 3.75% 15/6/2028	184,354	0.04
EUR 22,704	FCT Autonoria 2019 4.003% 25/9/2035	22,298	0.01
EUR 13,789	FCT E-Carat 10 4.756% 20/12/2028	13,729	0.00
EUR 12,304	FCT Noria 2018-1 4.664% 25/6/2038	12,074	0.00
EUR 169,000	Goldstory 5.375% 1/3/2026	158,236	0.03
EUR 100,000	Goldstory 8.216% 1/3/2026	99,035	0.02
EUR 200,000	Harmony French Home Loans FCT 2021-1 3.643% 27/5/2061	194,515	0.04
EUR 200,000	iliad 5.375% 14/6/2027	195,570	0.04
EUR 200,000	iliad 5.625% 15/2/2030	193,471	0.03
EUR 100,000	Iliad 5.125% 15/10/2026	94,391	0.02
GBP 200,000	Korian 4.125% 15/6/2171	179,739	0.03
EUR 100,000	La Financiere Atalian 5.125% 15/5/2025	66,468	0.01
GBP 200,000	La Financiere Atalian 6.625% 15/5/2025	152,392	0.03
EUR 200,000	La Poste 3.125% 29/1/2172	185,520	0.03
EUR 100,000	Loxam 3.75% 15/7/2026	92,182	0.02
EUR 202,000	Loxam 4.5% 15/2/2027	187,006	0.03
EUR 100,000	Loxam 4.5% 15/4/2027	86,675	0.02
EUR 100,000	Paprec 3.5% 1/7/2028	85,677	0.02
EUR 212,000	Picard Groupe 3.875% 1/7/2026	191,305	0.04
EUR 100,000	Quatrim 5.875% 15/1/2024	93,803	0.02
EUR 300,000	RCI Banque 2.625% 18/2/2030	276,750	0.05
EUR 75,000	RCI Banque 4.625% 13/7/2026	74,897	0.01
EUR 100,000	Renault 2.375% 25/5/2026	91,773	0.02
EUR 400,000	Societe Generale 4.25% 6/12/2030	386,300	0.07

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 300,000	Societe Generale 4.25% 16/11/2032	299,048	0.06
EUR 200,000	Societe Generale 7.875% 18/1/2029	203,298	0.04
USD 240,000	Societe Generale 9.375% 22/11/2027	238,600	0.04
EUR 700,000	TotalEnergies 1.75% 4/4/2171	672,045	0.13
EUR 200,000	TotalEnergies 2% 4/9/2171	153,886	0.03
EUR 100,000	TotalEnergies 2.625% 26/2/2172	94,363	0.02
EUR 720,000	Unibail-Rodamco-Westfield 1% 14/3/2025*	676,952	0.13
EUR 106,000	Vallourec 8.5% 30/6/2026	107,071	0.02
		12,356,540	2.36
	Germany		
USD 400,000	Allianz 3.2% 30/4/2171	283,667	0.05
EUR 300,000	Bayer 4.5% 25/3/2082	280,020	0.05
EUR 3,376,800	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2030†	2,784,306	0.53
EUR 1,355,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032†	1,251,187	0.24
EUR 200,000	Cheplapharm Arzneimittel 3.5% 11/2/2027	177,844	0.03
EUR 100,000	Commerzbank 5.125% 18/1/2030	99,673	0.02
EUR 200,000	Commerzbank 6.125% 9/4/2171	189,150	0.04
EUR 200,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	148,910	0.03
EUR 500,000	Deutsche Bahn Finance 0.95% 22/4/2171	456,427	0.09
USD 2,833,000	Deutsche Bank 1.686% 19/3/2026	2,384,929	0.45
EUR 200,000	Deutsche Bank 1.75% 19/11/2030	158,863	0.03
EUR 400,000	Deutsche Bank 1.875% 23/2/2028	353,200	0.07
EUR 300,000	Deutsche Bank 3.25% 24/5/2028	278,513	0.05
EUR 200,000	Deutsche Bank 4% 24/6/2032	180,290	0.04
EUR 400,000	Deutsche Bank 4.5% 30/4/2171	325,160	0.06
EUR 824,359	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026	993,686	0.19
EUR 200,000	Deutsche Lufthansa 2% 14/7/2024	193,888	0.04
EUR 100,000	Deutsche Lufthansa 3.5% 14/7/2029	86,768	0.01
EUR 100,000	Deutsche Lufthansa 3.75% 11/2/2028	90,616	0.02
EUR 200,000	E.ON 3.5% 26/10/2037	184,122	0.04
EUR 500,000	Eurogrid 1.113% 15/5/2032	392,387	0.07
EUR 100,000	FCT Autonoria DE 2023 0% 26/1/2043	100,125	0.02
EUR 300,000	Fresenius 2.875% 24/5/2030	264,345	0.05
EUR 200,000	Fresenius 4.25% 28/5/2026	198,426	0.04
EUR 100,000	Fresenius 5% 28/11/2029	99,833	0.02
EUR 100,000	Gruenenthal 3.625% 15/11/2026	91,515	0.02
EUR 117,000	Gruenenthal 4.125% 15/5/2028	102,663	0.02
EUR 100,000	HT Troplast 9.25% 15/7/2025	97,122	0.02
EUR 100,000	IHO Verwaltungs 3.75% 15/9/2026	91,523	0.02
EUR 286,000	LANXESS 4.5% 6/12/2076	284,460	0.05
EUR 368,000	Nidda Healthcare 7.5% 21/8/2026	360,703	0.07
EUR 100,000	PCF 7.038% 15/4/2026	93,992	0.02
EUR 100,000	ProGroup 3% 31/3/2026	91,389	0.02
EUR 100,000	Renk 5.75% 15/7/2025	98,570	0.02
EUR 100,000	RWE 1% 26/11/2033	71,483	0.01
EUR 100,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	92,467	0.02
EUR 87,920	Techem Verwaltungsgesellschaft 674 6% 30/7/2026	84,843	0.01
EUR 160,000	Tele Columbus 3.875% 2/5/2025	130,006	0.03
EUR 100,000	thyssenkrupp 1.875% 6/3/2023	99,717	0.02
EUR 142,000	thyssenkrupp 2.875% 22/2/2024	139,887	0.03
EUR 115,000	TK Elevator Midco 7.038% 15/7/2027	114,730	0.02
EUR 500,000	Vantage Towers 0.375% 31/3/2027	470,977	0.09
EUR 600,000	Vantage Towers 0.75% 31/3/2030	552,847	0.10
EUR 200,000	ZF Finance 2% 6/5/2027	172,241	0.03
EUR 100,000	ZF Finance 2.75% 25/5/2027	88,693	0.01
EUR 100,000	ZF Finance 3% 21/9/2025	94,363	0.02
EUR 100,000	ZF Finance 3.75% 21/9/2028	88,842	0.02
EUR 100,000	ZF Finance 5.75% 3/8/2026	100,717	0.02
		15,570,085	2.97
	Ghana		
USD 247,000	Ghana Government International Bond 7.625% 16/5/2029	88,239	0.02
	Greece		
EUR 224,000	Hellenic Republic Government Bond 0% 12/2/2026	200,662	0.04
EUR 30,000	Hellenic Republic Government Bond 1.75% 18/6/2032	24,043	0.00
EUR 80,000	Hellenic Republic Government Bond 4.25% 15/6/2033	79,120	0.02
		303,825	0.06
	Guatemala		
USD 200,000	Guatemala Government Bond 3.7% 7/10/2033	154,360	0.03
	Hungary		
USD 22,000	Hungary Government International Bond 5.375% 25/3/2024	20,646	0.00
	Indonesia		
USD 200,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	173,920	0.03
USD 200,000	Freeport Indonesia 4.763% 14/4/2027	181,198	0.03
USD 200,000	Indonesia Government International Bond 4.1% 24/4/2028	181,611	0.03
IDR 8,565,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	513,067	0.10
IDR 7,820,000,000	Indonesia Treasury Bond 7% 15/2/2033	486,288	0.09
IDR 3,061,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	188,868	0.04
IDR 1,413,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	96,153	0.02
USD 200,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	184,732	0.04
		2,005,837	0.38

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
	International		
EUR 559,000	European Union 0% 4/10/2030	438,874	0.08
EUR 6,379,000	European Union 0.3% 4/11/2050	2,834,285	0.54
EUR 803,000	European Union 0.4% 4/2/2037	532,477	0.10
EUR 439,200	European Union 3% 4/3/2053	394,431	0.08
EUR 500,000	European Union 3.375% 4/11/2042	484,788	0.09
		4,684,855	0.89
	Ireland		
GBP 299,888	Agora UK 2021 5.052% 22/7/2031	326,276	0.06
EUR 400,000	AIB 6.25% 23/12/2171	379,200	0.07
EUR 150,000	Anchorage Capital Europe CLO 2021-4 8.159% 25/4/2034	131,097	0.02
EUR 100,000	Ares European CLO VII 3.788% 15/10/2030	96,579	0.02
EUR 250,000	Ares European CLO X 5.088% 15/10/2031	231,872	0.04
USD 225,000	ASG Finance Designated Activity 7.875% 3/12/2024	205,327	0.04
EUR 199,814	Aurium CLO IV 3.018% 16/1/2031	197,074	0.04
EUR 100,000	Avoca CLO XV 3.338% 15/4/2031	95,011	0.02
EUR 100,000	Avoca CLO XXII 3.588% 15/4/2035	94,027	0.02
EUR 150,000	BlueMountain 2021-1 CLO 7.698% 15/4/2034	129,508	0.02
EUR 150,000	Bridgepoint CLO IV 5.081% 20/1/2037	151,353	0.03
EUR 150,000	Capital Four CLO II 8.198% 15/1/2034	133,083	0.03
EUR 200,000	CIFC European Funding CLO II 3.888% 15/4/2033	190,586	0.04
EUR 150,000	CIFC European Funding CLO III 7.898% 15/1/2034	132,092	0.03
EUR 250,000	Clontarf Park CLO 5.59% 5/8/2030	243,379	0.05
EUR 160,000	Contego CLO VI 3.078% 15/4/2034	155,654	0.03
EUR 250,000	CVC Cordatus Loan Fund 0% 20/5/2036	250,000	0.05
EUR 100,000	CVC Cordatus Loan Fund IV 3.967% 22/2/2034	94,340	0.02
EUR 250,000	Euro-Galaxy III CLO 5.667% 24/4/2034	236,093	0.04
EUR 250,000	Fidelity Grand Harbour CLO 2021-1 5.888% 15/10/2034	223,888	0.04
EUR 66,000	GE Capital European Funding Unlimited 6.025% 1/3/2038	77,750	0.02
EUR 100,000	Harvest CLO XVIII 3.488% 15/10/2030	95,521	0.02
EUR 250,000	Harvest CLO XXIII 5.342% 20/10/2032	230,904	0.04
EUR 277,920	Haus European Loan Conduit No 39 3.118% 28/7/2051	264,203	0.05
EUR 448,870	Haus European Loan Conduit No 39 3.868% 28/7/2051	386,095	0.07
EUR 100,000	Henley CLO IV 3.799% 25/4/2034	94,670	0.02
EUR 250,000	Henley CLO IV 5.449% 25/4/2034	234,624	0.04
EUR 150,000	Henley CLO IV 7.699% 25/4/2034	128,693	0.02
EUR 100,000	Invesco Euro Clo III 4.038% 15/7/2032	95,005	0.02
EUR 234,664	Last Mile Logistics Pan Euro Finance 4.582% 17/8/2033	212,101	0.04
EUR 577,878	Last Mile PE 2021 4.282% 17/8/2031	537,177	0.10
EUR 250,000	Man GLG Euro CLO 5.788% 15/10/2032	231,474	0.04
EUR 150,000	Neuberger Berman Loan Advisers Euro CLO 7.808% 17/4/2034	131,090	0.02
EUR 250,000	Northwoods Capital 19 Euro 4.398% 25/11/2033	239,300	0.05
EUR 250,000	OAK Hill European Credit Partners V Designated Activity 4.293% 21/1/2035	238,690	0.05
EUR 100,000	OAK Hill European Credit Partners VI 3.542% 20/1/2032	96,062	0.02
EUR 250,000	OCP Euro CLO 2019-3 4.642% 20/4/2033	236,416	0.05
EUR 250,000	OCP Euro CLO 2019-3 5.642% 20/4/2033	235,838	0.04
EUR 575,873	Pearl Finance 2020 5.182% 17/11/2032	556,293	0.11
EUR 250,000	Penta CLO 11 5.104% 15/11/2034	241,759	0.05
USD 192,778	Prodigy Finance CM2021-1 5.867% 25/7/2051	175,352	0.03
USD 182,378	Prodigy Finance CM2021-1 7.117% 25/7/2051	176,468	0.03
EUR 97,000	River Green Finance 2020 3.443% 22/1/2032	92,232	0.02
EUR 250,000	Rockford Tower Europe CLO 2019-1 3.942% 20/1/2033	241,142	0.05
GBP 131,781	Scorpio European Loan Conduit No. 34 6.165% 17/5/2029	147,272	0.03
USD 55,000	Shire Acquisitions Investments Ireland 2.875% 23/9/2023	50,959	0.01
EUR 150,000	Sound Point Euro CLO V Funding 8.289% 25/7/2035	130,777	0.02
GBP 190,171	Taurus 2019-2 UK 6.165% 17/11/2029	212,213	0.04
GBP 222,367	Taurus 2021-1 UK 5.595% 17/5/2031	237,211	0.05
GBP 605,682	Taurus 2021-4 UK 5.695% 17/8/2031	644,983	0.12
GBP 200,886	Taurus 2021-4 UK 6.045% 17/8/2031	212,556	0.04
EUR 150,000	Tikehau CLO VII 3.61% 20/10/2035	150,872	0.03
EUR 250,000	Voya Euro CLO II 4.438% 15/7/2035	235,323	0.04
EUR 100,000	Voya Euro CLO III 3.938% 15/4/2033	95,777	0.02
		11,063,241	2.11
	Isle of Man		
USD 400,000	AngloGold Ashanti 3.75% 1/10/2030	321,249	0.06
	Italy		
EUR 150,000	A2A 4.5% 19/9/2030	151,010	0.03

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 150,000	ASTM 1.5% 25/1/2030	118,336	0.02
EUR 125,000	ASTM 2.375% 25/11/2033	94,391	0.02
EUR 499,000	Azzurra Aeroporti 2.125% 30/5/2024	483,718	0.09
EUR 200,000	Azzurra Aeroporti 2.625% 30/5/2027	174,985	0.03
EUR 400,000	Banco BPM 3.375% 19/1/2032	351,500	0.07
EUR 100,000	Banco BPM 5% 14/9/2030	98,529	0.02
EUR 399,045	Cassia 2022-1 6.154% 22/5/2034	361,136	0.07
EUR 100,000	Castor 7.296% 15/2/2029	97,782	0.02
EUR 108,000	Cedacri Mergeco 7.279% 15/5/2028*	105,230	0.02
EUR 260,000	Centurion Bidco 5.875% 30/9/2026	234,737	0.05
EUR 100,000	doValue 3.375% 31/7/2026	91,457	0.02
EUR 700,000	Enel 1.875% 6/8/2030	504,793	0.09
EUR 200,000	Eni 0.375% 14/6/2028	165,425	0.03
EUR 200,000	Eni 2% 11/5/2171	168,950	0.03
EUR 600,000	Eni 2.625% 13/1/2172	553,013	0.11
EUR 100,000	FCA Bank 0% 16/4/2024	95,419	0.02
EUR 100,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	87,634	0.02
EUR 100,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	86,987	0.02
EUR 100,000	Inter Media and Communication 6.75% 9/2/2027	94,521	0.02
EUR 860,000	Intesa Sanpaolo 0.75% 4/12/2024	813,625	0.15
GBP 100,000	Intesa Sanpaolo 5.148% 10/6/2030	95,600	0.02
EUR 389,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	224,706	0.04
EUR 241,000	Koromo Italy 0% 26/2/2035	241,301	0.05
EUR 300,000	Nexi 0% 24/2/2028	220,457	0.04
EUR 100,000	Poste Italiane 2.625% 24/6/2171	77,125	0.02
EUR 91,715	Progetto Quinto 2.664% 27/10/2036	91,169	0.02
EUR 465,000	Red & Black Auto Italy 5.279% 28/12/2031	443,295	0.08
EUR 200,000	Rekeep 7.25% 1/2/2026	173,138	0.03
EUR 118,000	TeamSystem 6.038% 15/2/2028	114,597	0.02
EUR 100,000	Telecom Italia 1.625% 18/1/2029	75,968	0.01
EUR 200,000	Telecom Italia 2.75% 15/4/2025	190,468	0.04
EUR 200,000	Telecom Italia 4% 11/4/2024	197,847	0.04
EUR 100,000	Telecom Italia 6.875% 15/2/2028	101,295	0.02
EUR 200,000	UniCredit 2.731% 15/1/2032	172,000	0.03
EUR 300,000	UniCredit 4.45% 16/2/2029	288,441	0.05
EUR 430,000	UniCredit 4.8% 17/1/2029	428,630	0.08
EUR 200,000	UniCredit 6.625% 3/12/2171	199,250	0.04
USD 200,000	UniCredit 7.296% 2/4/2034	178,382	0.03
EUR 200,000	UniCredit 7.5% 3/6/2171	196,850	0.04
		8,643,697	1.65
	Japan		
EUR 200,000	East Japan Railway 2.614% 8/9/2025	193,941	0.04
USD 1,150,000	Honda Motor 2.271% 10/3/2025	1,020,323	0.19
USD 1,300,000	Mizuho Financial 3.261% 22/5/2030	1,071,372	0.20
USD 219,000	Nomura 5.099% 3/7/2025	204,092	0.04
EUR 400,000	SoftBank 2.125% 6/7/2024	377,050	0.07
USD 200,000	SoftBank 6% 19/1/2172	183,552	0.04
USD 1,054,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	839,553	0.16
USD 400,000	Takeda Pharmaceutical 2.05% 31/3/2030	305,767	0.06
		4,195,650	0.80
	Jersey		
GBP 100,000	AA Bond 4.875% 31/7/2043	111,482	0.02
EUR 100,000	Adient Global 3.5% 15/8/2024	97,908	0.02
USD 100,000	Aptiv / Aptiv 3.25% 1/3/2032	78,198	0.01
EUR 100,000	Avis Budget Finance 4.75% 30/1/2026	97,238	0.02
GBP 100,000	CPUK Finance 4.875% 28/2/2047	109,742	0.02
GBP 100,000	CPUK Finance 6.5% 28/8/2026	108,932	0.02
GBP 370,000	Galaxy Bidco 6.5% 31/7/2026	387,409	0.07
GBP 100,000	Heathrow Funding 2.75% 13/10/2031	96,202	0.02
GBP 62,000	HSBC Bank Capital Funding Sterling 1 5.844% 10/5/2031	72,347	0.02
		1,159,458	0.22
	Luxembourg		
EUR 100,000	ADLER 2.25% 14/1/2029	41,811	0.01
EUR 600,000	ADLER 2.75% 13/11/2026	272,598	0.05
EUR 200,000	ADLER 3.25% 5/8/2025	94,712	0.02
EUR 200,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	162,906	0.03
EUR 100,000	Altice Financing 2.25% 15/1/2025	93,473	0.02
EUR 209,000	Altice Financing 4.25% 15/8/2029	168,184	0.03
GBP 100,000	Aroundtown 4.75% 25/6/2171	59,485	0.01
USD 320,000	Atento Luxco 1 8% 10/2/2026	96,568	0.02
USD 51,000	Atento Luxco 1 8% 10/2/2026	15,391	0.00
EUR 355,000	BL Consumer Credit 2021 5.253% 25/9/2038	338,903	0.06
GBP 100,000	Cidron Aida Finco 6.25% 1/4/2028	98,097	0.02
EUR 100,000	Cullinan Holdco 4.625% 15/10/2026	88,884	0.02
EUR 100,000	Cullinan Holdco 7.078% 15/10/2026	96,359	0.02
EUR 100,000	Dana Financing Luxembourg 3% 15/7/2029	79,693	0.01
USD 507,000	EIG Pearl 4.387% 30/11/2046*	364,448	0.07
EUR 200,000	European TopSoho 4% 18/10/2021***	184,513	0.03
USD 184,790	FEL Energy VI 5.75% 1/12/2040	146,493	0.03
EUR 251,000	Garfunkelux Holdco 3 6.75% 1/11/2025	204,757	0.04
GBP 200,000	Garfunkelux Holdco 3 7.75% 1/11/2025	183,831	0.03
USD 300,000	GOL Equity Finance 3.75% 15/7/2024	153,174	0.03
EUR 134,000	Herens Midco 5.25% 15/5/2029	91,468	0.02
USD 215,000	Kenbourne Invest 4.7% 22/1/2028	141,564	0.03

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 200,000	Kenbourne Invest 6.875% 26/11/2024	170,332	0.03
USD 200,000	Kernel 6.5% 17/10/2024	92,131	0.02
EUR 100,000	Kleopatra 2 6.5% 1/9/2026	57,071	0.01
EUR 148,848	Lincoln Financing 3.625% 1/4/2024	148,774	0.03
EUR 100,000	Lion/Polaris Lux 4 6.046% 1/7/2026	97,428	0.02
USD 180,000	Millicom International Cellular 5.125% 15/1/2028	149,939	0.03
USD 180,000	Millicom International Cellular 6.625% 15/10/2026	163,061	0.03
EUR 355,000	Prologis International Funding II 1.625% 17/6/2032	270,047	0.05
EUR 200,000	Prologis International Funding II 3.625% 7/3/2030	186,465	0.03
USD 200,000	Puma International Financing 5.125% 6/10/2024	180,501	0.03
EUR 100,000	Rossini 6.343% 30/10/2025	99,912	0.02
EUR 100,000	Rossini 6.75% 30/10/2025	100,625	0.02
EUR 1,120,000	SELP Finance 0.875% 27/5/2029	870,935	0.17
EUR 877,000	SES 2.875% 27/8/2171	744,047	0.14
EUR 200,000	SES 5.625% 29/1/2172	198,390	0.04
USD 200,000	Simpar Europe 5.2% 26/1/2031	132,472	0.03
EUR 200,000	Summer BC Holdco B 5.75% 31/10/2026	177,622	0.03
USD 75,000	Telecom Italia Capital 6.375% 15/11/2033	61,040	0.01
EUR 9,000	Telecom Italia Finance 7.75% 24/1/2033	9,598	0.00
		7,087,702	1.34
	Marshall Islands		
USD 210,000	Danaos 8.5% 1/3/2028	193,101	0.04
	Mauritius		
USD 200,000	CA Magnum 5.375% 31/10/2026	174,381	0.03
USD 261,000	HTA 7% 18/12/2025	233,791	0.05
USD 250,000	India Green Energy 5.375% 29/4/2024	228,564	0.04
		636,736	0.12
	Mexico		
USD 200,000	Alpek 3.25% 25/2/2031	152,295	0.03
USD 252,000	Axtel 6.375% 14/11/2024	216,123	0.04
USD 500,000	Banco Mercantil del Norte 5.875% 24/1/2172	421,139	0.08
USD 214,000	Banco Mercantil del Norte 5.875% 24/1/2172	180,247	0.04
USD 275,000	Banco Mercantil del Norte 6.625% 24/1/2172	223,874	0.04
USD 214,000	Banco Mercantil del Norte 6.625% 24/1/2172	174,215	0.03
USD 214,000	Banco Mercantil del Norte 6.75% 27/9/2171	193,967	0.04
USD 200,000	Braskem Idesa SAPI 6.99% 20/2/2032	134,906	0.03
USD 200,000	Braskem Idesa SAPI 6.99% 20/2/2032	133,161	0.02
EUR 300,000	Fomento Economico Mexicano 2.625% 24/2/2026	310,938	0.06
USD 600,000	Grupo Bimbo 5.95% 17/7/2171	562,017	0.11
USD 98,000	Grupo Televisa SAB 6.625% 15/1/2040	95,559	0.02
USD 213,000	Metalsa S A P I De 3.75% 4/5/2031	154,021	0.03
MXN 390,000	Mexican Bonos 5.75% 5/3/2026	1,764,120	0.34
MXN 131,000	Mexican Bonos 7.5% 3/6/2027	618,197	0.12
MXN 37,372	Mexican Bonos 7.5% 26/5/2033	169,008	0.03
MXN 70,731	Mexican Bonos 7.75% 29/5/2031	330,943	0.06
MXN 235,817	Mexican Bonos 8.5% 31/5/2029	1,156,847	0.22
MXN 29,208	Mexican Bonos 8.5% 18/11/2038	139,965	0.03
USD 200,000	Mexico City Airport Trust 5.5% 31/7/2047	140,077	0.02
USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	151,922	0.03
USD 200,000	Mexico Government International Bond 3.75% 11/1/2028	175,895	0.03
USD 213,000	Nemak 3.625% 28/6/2031*	151,331	0.03
		7,750,767	1.48
	Netherlands		
EUR 200,000	Abertis Infraestructuras Finance 3.248% 24/2/2172	180,050	0.03
EUR 100,000	ABN AMRO Bank 4% 16/1/2028	98,173	0.02
EUR 600,000	ABN AMRO Bank 4.25% 21/2/2030	591,048	0.11
EUR 200,000	ABN AMRO Bank 4.375% 22/9/2171	184,800	0.04
EUR 100,000	Ashland Services 2% 30/1/2028	85,412	0.02
EUR 300,000	ATF Netherlands 7.078% 20/1/2172	181,875	0.03
EUR 100,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	98,535	0.02
USD 400,000	Braskem Netherlands Finance 8.5% 23/1/2081	378,879	0.07
EUR 200,000	Cooperatieve Rabobank 4.625% 29/12/2171	186,500	0.04
EUR 700,000	Cooperatieve Rabobank UA 4% 10/1/2030	683,676	0.13
EUR 900,000	de Volksbank 2.375% 4/5/2027	838,800	0.16
EUR 21,000	Deutsche Telekom International Finance 7.5% 24/1/2033	26,703	0.00
EUR 700,000	Digital Dutch Finco 0.625% 15/7/2025	632,811	0.12
EUR 310,000	Digital Dutch Finco 1% 15/1/2032	224,327	0.04
EUR 500,000	Digital Dutch Finco 1.5% 15/3/2030	401,690	0.08
EUR 139,713	Domi 2021-1 2.676% 15/6/2053	138,591	0.03
EUR 144,000	Domi 2023-1 0% 15/2/2055	143,792	0.03
EUR 308,000	Dutch Property Finance 2021-2 3.518% 28/4/2059	292,268	0.05
USD 200,000	Equate Petrochemical 2.625% 28/4/2028	164,940	0.03
EUR 100,000	Global Switch Finance 1.375% 7/10/2030	81,523	0.02
EUR 500,000	Iberdrola International 1.45% 9/2/2172	429,500	0.08

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 100,000	Iberdrola International 3.25% 12/2/2172	96,700	0.02
EUR 300,000	ING Groep 1.25% 16/2/2027	273,000	0.05
EUR 600,000	ING Groep 2.125% 23/5/2026	572,850	0.11
USD 200,000	ING Groep 6.75% 16/4/2171	184,632	0.03
EUR 100,000	JDE Peet's 0% 16/1/2026	88,471	0.02
EUR 200,000	JDE Peet's 0.625% 9/2/2028	167,026	0.03
EUR 100,000	Koninklijke KPN 2% 8/2/2172	94,305	0.02
USD 23,000	Mondelez International Netherlands 1.25% 24/9/2026	18,754	0.00
EUR 100,000	Naturgy Finance 2.374% 23/2/2172	87,225	0.01
USD 150,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	121,657	0.02
USD 447,000	NXP / NXP Funding / NXP USA 3.875% 18/6/2026	399,481	0.08
USD 105,000	NXP / NXP Funding / NXP USA 5% 15/1/2033	92,462	0.02
EUR 115,200	OCI 3.625% 15/10/2025	112,637	0.02
EUR 100,000	OI European 2.875% 15/2/2025	96,767	0.02
EUR 100,000	Phoenix PIB Dutch Finance 2.375% 5/8/2025	94,639	0.02
EUR 100,000	Promontoria 264 6.375% 1/3/2027	96,727	0.02
EUR 100,000	Q-Park I 2% 1/3/2027	83,892	0.01
EUR 500,000	Repsol International Finance 2.5% 22/3/2171	430,625	0.08
EUR 202,000	Repsol International Finance 4.247% 11/12/2171	181,093	0.03
EUR 225,873	Summer BidCo 9% 15/11/2025	176,021	0.03
EUR 100,000	Telefonica Europe 3% 4/12/2171	99,355	0.02
EUR 200,000	Telefonica Europe 3.875% 22/9/2171	185,540	0.04
EUR 500,000	Telefonica Europe 4.375% 14/3/2171	487,300	0.09
EUR 400,000	Telefonica Europe 5.875% 31/3/2171	403,240	0.08
EUR 400,000	Telefonica Europe 6.135% 2/3/2030	384,626	0.07
EUR 200,000	TenneT 1.5% 3/6/2039	145,368	0.03
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	89,367	0.02
EUR 200,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	198,002	0.04
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	101,692	0.02
EUR 100,000	Trivium Packaging Finance 3.75% 15/8/2026	91,434	0.02
USD 200,000	Trivium Packaging Finance 5.5% 15/8/2026	177,398	0.03
EUR 100,000	United 4.875% 1/7/2024	96,855	0.02
EUR 300,000	Universal Music 3% 30/6/2027	287,470	0.06
USD 200,000	UPC Broadband Finco 4.875% 15/7/2031	157,638	0.03
EUR 760,000	Viterra Finance 1% 24/9/2028	612,279	0.12
USD 200,000	Vivo Energy Investments 5.125% 24/9/2027	175,331	0.03
EUR 100,000	VZ Secured Financing 3.5% 15/1/2032	78,349	0.01
EUR 400,000	Wintershall Dea Finance 1.332% 25/9/2028	332,660	0.06
EUR 100,000	Wintershall Dea Finance 1.823% 25/9/2031	77,888	0.02
EUR 800,000	Wintershall Dea Finance 2 2.499% 20/7/2171	685,600	0.13
EUR 100,000	Wintershall Dea Finance 2 3% 20/1/2172	78,300	0.02
EUR 100,000	ZF Europe Finance 2.5% 23/10/2027	87,340	0.02
		14,545,889	2.77
	Norway		
EUR 109,000	Aker BP 1.125% 12/5/2029	89,066	0.02
EUR 230,000	DNB Bank 3.125% 21/9/2027	223,387	0.04
EUR 100,000	Nassa Topco 2.875% 6/4/2024	97,019	0.02
		409,472	0.08
	Oman		
USD 200,000	Oman Government International Bond 6.5% 8/3/2047	176,036	0.03
USD 200,000	Oman Government International Bond 6.75% 17/1/2048	180,971	0.04
		357,007	0.07
	Panama		
USD 200,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	147,797	0.03
EUR 100,000	Carnival 7.625% 1/3/2026	89,033	0.02
EUR 300,000	Carnival 10.125% 1/2/2026	314,127	0.06
USD 246,000	Panama Government International Bond 3.875% 17/3/2028	216,888	0.04
		767,845	0.15
	Paraguay		
USD 200,000	Frigorifico Concepcion 7.7% 21/7/2028	139,283	0.03
USD 200,000	Paraguay Government International Bond 5.4% 30/3/2050	157,462	0.03
USD 200,000	Paraguay Government International Bond 5.6% 13/3/2048*	161,551	0.03
		458,296	0.09
	Peru		
USD 200,000	Financiera de Desarrollo 4.75% 15/7/2025	182,236	0.03
USD 320,000	InRetail Consumer 3.25% 22/3/2028	254,355	0.05
USD 237,000	Peruvian Government International Bond 1.862% 1/12/2032	161,520	0.03
USD 125,000	Peruvian Government International Bond 2.783% 23/1/2031	96,883	0.02
		694,994	0.13

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The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
	Poland		
EUR 355,000	Republic of Poland Government International Bond 3.875% 14/2/2033	343,168	0.06
EUR 320,000	Republic of Poland Government International Bond 4.25% 14/2/2043	308,432	0.06
		651,600	0.12
	Portugal		
EUR 463,267	Ares Lusitani-STC / Pelican Finance 2 6.264% 25/1/2035	441,751	0.09
EUR 900,000	EDP - Energias de Portugal 1.7% 20/7/2080	814,050	0.15
EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083	98,700	0.02
EUR 798,900	TAGUS - Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 2 5.233% 23/9/2038	750,537	0.14
		2,105,038	0.40
	Puerto Rico		
USD 66,000	Puerto Rico Sales Tax Financing Sales Tax Revenue 4.75% 1/7/2053	55,618	0.01
	Romania		
EUR 118,000	Romanian Government International Bond 2.124% 16/7/2031	84,898	0.02
EUR 307,000	Romanian Government International Bond 2.125% 7/3/2028	259,920	0.05
EUR 145,000	Romanian Government International Bond 2.5% 8/2/2030	115,003	0.02
USD 128,000	Romanian Government International Bond 5.25% 25/11/2027	116,800	0.02
		576,621	0.11
	Saudi Arabia		
USD 290,000	Saudi Government International Bond 3.45% 2/2/2061	188,773	0.04
USD 200,000	Saudi Government International Bond 4.5% 17/4/2030	184,192	0.03
		372,965	0.07
	Singapore		
USD 186,000	Continuum Energy Levanter 4.5% 9/2/2027	154,315	0.03
SGD 250,000	Straits Trading 3.25% 13/2/2028	165,235	0.03
		319,550	0.06
	South Africa		
ZAR 936,418	Republic of South Africa Government Bond 8% 31/1/2030	43,065	0.01
ZAR 1,859,190	Republic of South Africa Government Bond 8.25% 31/3/2032	82,010	0.02
ZAR 959,769	Republic of South Africa Government Bond 8.75% 31/1/2044	38,286	0.01
ZAR 6,293,995	Republic of South Africa Government Bond 9% 31/1/2040	262,558	0.05
USD 200,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	166,164	0.03
USD 200,000	Republic of South Africa Government International Bond 5% 12/10/2046	128,795	0.02
		720,878	0.14
	South Korea		
USD 200,000	LG Chem 2.375% 7/7/2031	150,417	0.03
USD 200,000	Woori Bank 4.25% 4/4/2171	179,971	0.03
		330,388	0.06
	Spain		
EUR 321,703	Autonoria Spain 2021 FT 5.053% 31/1/2039	307,341	0.06
EUR 160,852	Autonoria Spain 2021 FT 6.303% 31/1/2039	152,164	0.03
EUR 100,000	Banco Bilbao Vizcaya Argentaria 4.625% 13/1/2031	98,597	0.02
EUR 200,000	Banco Bilbao Vizcaya Argentaria 6% 29/6/2171	196,500	0.04
EUR 400,000	Banco de Sabadell 1.125% 11/3/2027*	362,200	0.07
EUR 200,000	Banco de Sabadell 2.5% 15/4/2031	178,216	0.03
EUR 200,000	Banco de Sabadell 5.25% 7/2/2029	195,089	0.04
EUR 300,000	Banco Santander 1.125% 23/6/2027	264,467	0.05
EUR 100,000	Banco Santander 3.625% 27/9/2026	98,310	0.02
EUR 200,000	Banco Santander 3.75% 16/1/2026	197,647	0.04
EUR 400,000	Banco Santander 4.375% 14/4/2171	348,924	0.06
GBP 200,000	Banco Santander 4.75% 30/8/2028	220,480	0.04
EUR 400,000	CaixaBank 0.375% 18/11/2026	356,568	0.07
EUR 300,000	CaixaBank 0.75% 10/7/2026	275,931	0.05
GBP 100,000	CaixaBank 3.5% 6/4/2028	103,291	0.02
EUR 200,000	CaixaBank 6.375% 19/12/2171	199,290	0.04
EUR 100,000	Cellnex Finance 1% 15/9/2027	83,593	0.02
EUR 200,000	Cellnex Telecom 0.75% 20/11/2031	162,010	0.03
EUR 200,000	Cellnex Telecom 1.75% 23/10/2030	155,793	0.03
EUR 100,000	Cellnex Telecom 1.875% 26/6/2029	82,019	0.01
EUR 205,000	Grupo Antolin-Irausa 3.375% 30/4/2026	174,269	0.03
EUR 100,000	Grupo Antolin-Irausa 3.5% 30/4/2028	74,103	0.02
EUR 200,000	International Consolidated Airlines 1.125% 18/5/2028	164,462	0.03
EUR 100,000	International Consolidated Airlines 3.75% 25/3/2029	81,775	0.02
EUR 100,000	Lorca Telecom Bondco 4% 18/9/2027	90,529	0.02
EUR 2,359,000	Spain Government Bond 0.5% 30/4/2030	1,925,239	0.37

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 11,080,000	Spain Government Bond 2.55% 31/10/2032	10,128,062	1.93
EUR 2,379,000	Spain Government Bond 2.9% 31/10/2046	1,990,725	0.38
EUR 5,583,000	Spain Government Bond 3.15% 30/4/2033	5,324,535	1.01
EUR 648,000	Spain Government Bond 3.45% 30/7/2066	562,037	0.11
EUR 352,000	Spain Government Bond 3.9% 30/7/2039	347,241	0.07
		24,901,407	4.76
	Sweden		
EUR 175,000	Fastighets Balder 2.873% 2/6/2081	136,412	0.03
EUR 300,000	Heimstaden Bostad 2.625% 1/5/2171	192,870	0.04
EUR 52,111	Intrum 3.125% 15/7/2024	50,796	0.01
EUR 100,000	Intrum 9.25% 15/3/2028	101,560	0.02
EUR 400,000	Svenska Handelsbanken 0.01% 2/12/2027	333,326	0.06
USD 200,000	Svenska Handelsbanken 4.375% 1/3/2172	169,152	0.03
EUR 470,000	Swedbank 4.25% 11/7/2028	464,299	0.09
GBP 200,000	Swedbank 7.272% 15/11/2032	233,700	0.04
SEK 3,050,000	Sweden Government International Bond 0.125% 9/9/2030	227,978	0.05
SEK 20,480,000	Sweden Government International Bond 0.125% 9/9/2030	1,533,106	0.29
EUR 100,000	Verisure 3.875% 15/7/2026	91,154	0.02
GBP 210,000	Volvo Treasury 4.75% 15/6/2026	239,121	0.04
		3,773,474	0.72
	Switzerland		
USD 200,000	Credit Suisse 6.25% 18/12/2171	155,298	0.03
EUR 200,000	UBS 1% 21/3/2025	193,537	0.04
USD 635,000	UBS 1.008% 30/7/2024	585,707	0.11
EUR 210,000	UBS 4.375% 11/1/2031	207,933	0.04
USD 200,000	UBS 4.488% 12/5/2026	183,254	0.03
USD 200,000	UBS 7% 31/10/2024	187,809	0.04
USD 460,000	UBS 7% 31/7/2171*	431,962	0.08
USD 200,000	UBS 7% 19/2/2172	187,456	0.04
		2,132,956	0.41
	Thailand		
USD 200,000	Krung Thai Bank 4.4% 25/9/2171	169,455	0.03
	Turkey		
USD 542,000	Turkey Government International Bond 4.875% 16/4/2043	326,742	0.06
USD 52,084	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/9/2028	43,381	0.01
		370,123	0.07
	Ukraine		
USD 200,000	Ukraine Government International Bond 7.253% 15/3/2035	32,919	0.01
USD 278,000	Ukraine Government International Bond 7.375% 25/9/2034	46,782	0.01
		79,701	0.02
	United Arab Emirates		
USD 450,000	Emirates NBD Bank 6.125% 9/1/2172	421,167	0.08
	United Kingdom		
EUR 100,000	Anglo American Capital 1.625% 11/3/2026	93,038	0.02
EUR 240,000	Anglo American Capital 4.75% 21/9/2032	236,995	0.04
GBP 100,000	Atlas Funding 2021-1 6.112% 25/7/2058	113,176	0.02
USD 459,740	Avianca Midco 2 9% 1/12/2028	359,001	0.07
EUR 522,000	Barclays 0.577% 9/8/2029	414,449	0.08
EUR 200,000	Barclays 5.262% 29/1/2034	200,630	0.04
GBP 200,000	Barclays 7.125% 15/9/2171	219,292	0.04
USD 200,000	Barclays 8% 15/9/2171	186,328	0.04
GBP 100,000	Barclays 8.407% 14/11/2032	119,398	0.02
GBP 100,000	Barley Hill NO 2 5.633% 27/8/2058	108,803	0.02
GBP 100,000	BCP V Modular Services Finance II 6.125% 30/11/2028	98,241	0.02
GBP 350,000	Bellis Acquisition 3.25% 16/2/2026	331,591	0.06
GBP 229,000	Bellis Acquisition 4.5% 16/2/2026	224,123	0.04
GBP 100,000	BG Energy Capital 5% 4/11/2036	110,086	0.02
EUR 600,000	BP Capital Markets 3.25% 22/6/2171	555,614	0.11
EUR 480,000	British Telecommunications 1.874% 18/8/2080	437,904	0.08
USD 400,000	British Telecommunications 4.875% 23/11/2081	305,986	0.06
GBP 112,000	Canada Square Funding 2021-2 4.83% 17/6/2058	122,964	0.02
GBP 102,000	Canada Square Funding 2021-2 5.23% 17/6/2058	111,908	0.02
GBP 202,000	Canary Wharf Finance II 6.071% 22/10/2037	186,723	0.04
EUR 221,000	Channel Link Enterprises Finance 2.706% 30/6/2050	196,733	0.04
GBP 100,000	Constellation Automotive Financing 4.875% 15/7/2027	82,580	0.02
GBP 67,022	Dignity Finance 3.546% 31/12/2034	69,188	0.01
GBP 111,000	Dowson 2022-1 6.183% 20/1/2029	124,051	0.02
GBP 100,000	Dowson 2022-1 6.633% 20/1/2029	109,629	0.02
EUR 118,000	EC Finance 3% 15/10/2026	107,893	0.02
EUR 137,000	eG Global Finance 3.625% 7/2/2024	128,820	0.02
GBP 608,000	Finsbury Square 4.854% 16/12/2067	663,663	0.13
GBP 200,000	Finsbury Square 2021-2 5.304% 16/12/2071	209,484	0.04
USD 200,000	Fresnillo 4.25% 2/10/2050	145,675	0.03
GBP 185,161	Gemgarto 2021-1 8.604% 16/12/2067	211,293	0.04
GBP 140,068	Greene King Finance 3.593% 15/3/2035	132,811	0.03

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The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
GBP 472,000	Harben Finance 4.855% 28/9/2055	508,536	0.10
GBP 441,000	Harben Finance 5.205% 28/9/2055	450,627	0.09
GBP 100,000	Heathrow Finance 3.875% 1/3/2027	101,442	0.02
GBP 100,000	HSBC 1.75% 24/7/2027	100,066	0.02
GBP 100,000	HSBC 2.256% 13/11/2026	104,218	0.02
USD 200,000	HSBC 4.95% 31/3/2030	179,779	0.03
EUR 180,000	HSBC 6.364% 16/11/2032	185,067	0.04
GBP 100,000	HSBC 8.201% 16/11/2034	120,719	0.02
USD 100,000	HSBC Bank 5.401% 19/12/2171	73,996	0.01
EUR 200,000	INEOS Quattro Finance 2 2.5% 15/1/2026	177,072	0.03
EUR 740,000	Informa 2.125% 6/10/2025	702,497	0.13
GBP 100,000	Iron Mountain UK 3.875% 15/11/2025	108,206	0.02
EUR 100,000	Jaguar Land Rover Automotive 4.5% 15/7/2028*	80,852	0.02
GBP 100,000	Jerrold Finco 5.25% 15/1/2027	97,971	0.02
GBP 158,000	Lanebrook Mortgage Transaction 2021-1 5.084% 20/7/2058	170,663	0.03
GBP 103,000	Lanebrook Mortgage Transaction 2021-1 5.484% 20/7/2058	109,986	0.02
USD 230,000	Liquid Telecommunications Financing 5.5% 4/9/2026*	153,064	0.03
EUR 100,000	Lloyds Banking 4.5% 11/1/2029	99,334	0.02
GBP 112,773	London Wall Mortgage Capital 4.695% 15/5/2051	127,095	0.02
GBP 72,000	Mitchells & Butlers Finance 5.956% 15/6/2036	66,429	0.01
GBP 110,000	Mortimer BTL 2021-1 5.11% 23/6/2053	120,435	0.02
GBP 100,000	National Express 4.25% 26/2/2172	102,331	0.02
EUR 200,000	National Grid 3.245% 30/3/2034	176,153	0.03
GBP 200,000	Nationwide Building Society 5.75% 20/12/2171	206,750	0.04
EUR 100,000	NatWest 2% 4/3/2025	97,716	0.02
USD 1,961,000	NatWest 2.359% 22/5/2024	1,827,793	0.35
EUR 330,000	NatWest 4.067% 6/9/2028	322,899	0.06
EUR 190,000	NatWest Markets 4.25% 13/1/2028	188,367	0.04
GBP 283,000	Newday Funding Master Issuer - Series 2021-3 5.283% 15/11/2029	316,295	0.06
EUR 134,522	Newgate Funding 2.264% 1/12/2050	122,728	0.02
EUR 900,000	NGG Finance 1.625% 5/12/2079	846,760	0.16
GBP 239,000	Ocado 3.875% 8/10/2026	212,404	0.04
GBP 214,000	Pinewood Finance 3.25% 30/9/2025	225,539	0.04
GBP 364,000	Polaris 2022-1 5.433% 23/10/2059	393,729	0.08
GBP 307,000	Polaris 2022-1 5.933% 23/10/2059	327,854	0.06
GBP 538,000	Polaris 2022-1 7.333% 23/10/2059	580,937	0.11
GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	102,424	0.02
GBP 168,833	RMAC No 1 3.833% 12/6/2044	182,919	0.04
USD 30,000	Royalty Pharma 0.75% 2/9/2023	27,481	0.01
USD 125,000	Royalty Pharma 2.2% 2/9/2030	92,077	0.02
GBP 380,000	Sage AR Funding No 1 6.095% 17/11/2030	404,608	0.08
GBP 100,000	Santander UK 2.92% 8/5/2026	106,683	0.02
GBP 100,000	Santander UK 7.098% 16/11/2027	117,562	0.02
GBP 123,000	Satus 2021-1 5.833% 17/8/2028	134,814	0.03
GBP 248,000	Satus 2021-1 7.133% 17/8/2028	267,944	0.05
EUR 257,000	Sherwood Financing 4.5% 15/11/2026	224,944	0.04
EUR 100,000	Sherwood Financing 7.279% 15/11/2027	94,823	0.02
GBP 200,000	SSE 8.375% 20/11/2028	260,809	0.05
GBP 100,000	Stanlington No 2 5.314% 12/6/2045	107,710	0.02
GBP 100,000	Stanlington No 2 5.764% 12/6/2045	107,735	0.02
GBP 194,000	Stanlington No 2 6.864% 12/6/2045	203,073	0.04
GBP 146,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	158,981	0.03
EUR 100,000	Synthomer 3.875% 1/7/2025	92,939	0.02
EUR 100,000	Thames Water Utilities Finance 0.875% 31/1/2028	84,658	0.02
EUR 450,000	Thames Water Utilities Finance 4.375% 18/1/2031	440,730	0.08
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 5.039% 12/7/2063	116,394	0.02
GBP 140,000	Tower Bridge Funding 2021-2 5.446% 20/11/2063	155,270	0.03
GBP 168,999	Tower Bridge Funding 2021-2 5.746% 20/11/2063	179,564	0.03
GBP 188,000	Tower Bridge Funding 2022-1 4.899% 20/12/2063	202,611	0.04
GBP 140,000	Twin Bridges 2021-2 4.714% 12/9/2055	151,156	0.03
GBP 160,000	Twin Bridges 2021-2 5.064% 12/9/2055	163,785	0.03
GBP 77,178	Twin Bridges 2021-2 6.464% 12/9/2055	87,576	0.02
GBP 478,000	Twin Bridges 2022-1 4.864% 1/12/2055	508,782	0.10
GBP 255,000	Twin Bridges 2022-1 5.264% 1/12/2055	269,908	0.05
GBP 70,822	Unique Pub Finance 5.659% 30/6/2027	80,495	0.02
GBP 44,320	Unique Pub Finance 7.395% 28/3/2024	51,275	0.01
GBP 962,000	United Kingdom Gilt 0.875% 31/7/2033	816,339	0.16
GBP 100,000	Virgin Media Secured Finance 4.25% 15/1/2030	91,449	0.02
GBP 100,000	Virgin Media Secured Finance 5% 15/4/2027	106,495	0.02
EUR 300,000	Vmed O2 UK Financing I 3.25% 31/1/2031	238,119	0.05
GBP 100,000	Vmed O2 UK Financing I 4.5% 15/7/2031	89,744	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 225,000	Vodafone 2.625% 27/8/2080	201,409	0.04
EUR 100,000	Vodafone 3% 27/8/2080	80,545	0.01
EUR 600,000	Vodafone 3.1% 3/1/2079	594,090	0.11
EUR 100,000	Vodafone 4.2% 3/10/2078	91,500	0.02
USD 200,000	Vodafone 6.25% 3/10/2078	183,083	0.03
		24,176,882	4.62
	United States		
USD 300,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	255,502	0.05
USD 233,867	280 Park Avenue 2017-280P Mortgage Trust 6.7% 15/9/2034	201,182	0.04
USD 645,000	AbbVie 3.2% 21/11/2029	535,397	0.10
USD 83,385	AccessLex Institute 5.258% 25/5/2036	76,302	0.01
USD 300,843	ACE Home Equity Loan Trust Series 2003-OP1 5.337% 25/12/2033	260,552	0.05
USD 2,498,952	ACE Home Equity Loan Trust Series 2007-HE4 5.217% 25/5/2037	426,521	0.08
USD 25,379	Ajax Mortgage Loan Trust 2018-B 0% 26/2/2057	19,480	0.00
USD 144,804	Ajax Mortgage Loan Trust 2019-G 3% 25/9/2059	134,631	0.03
USD 623,113	Ajax Mortgage Loan Trust 2020-A 2.375% 25/12/2059	579,599	0.11
USD 65,396	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	60,056	0.01
USD 323,263	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	292,465	0.06
USD 369,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	293,259	0.06
USD 31,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	27,424	0.01
USD 144,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	121,556	0.02
USD 37,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	33,704	0.01
USD 14,000	Albertsons / Safeway / New Albertsons / Albertsons 7.5% 15/3/2026	13,406	0.00
USD 663,000	Alexandria Real Estate Equities 2% 18/5/2032	475,010	0.09
USD 144,000	Alexandria Real Estate Equities 2.95% 15/3/2034	108,574	0.02
USD 100,000	Alexandria Real Estate Equities 4.5% 30/7/2029	89,586	0.02
USD 105,000	Alexandria Real Estate Equities 4.75% 15/4/2035	93,267	0.02
USD 144,000	Alexandria Real Estate Equities 5.15% 15/4/2053	125,058	0.02
USD 69,000	Allegiant Travel 7.25% 15/8/2027	63,637	0.01
USD 422,656	Alternative Loan Trust 2004-22CB 6.25% 25/10/2034	399,967	0.08
USD 16,801	Alternative Loan Trust 2006-OA14 4.523% 25/11/2046	12,204	0.00
USD 65,222	Alternative Loan Trust 2006-OC10 5.077% 25/11/2036	52,220	0.01
USD 760,987	Alternative Loan Trust 2007-OA3 4.897% 25/4/2047	721,125	0.14
USD 75,000	Amazon.com 2.1% 12/5/2031	57,701	0.01
USD 100,000	Amazon.com 4.7% 1/12/2032	92,506	0.02
USD 30,000	AMC Networks 4.75% 1/8/2025	26,498	0.01
USD 15,000	AMC Networks 5% 1/4/2024	14,045	0.00
USD 50,000	American Express 4.05% 3/5/2029	44,439	0.01
USD 226,859	American Homes 4 Rent 2015-SFR1 Trust 0% 17/4/2052	2	0.00
USD 60,000	American Municipal Power 7.834% 15/2/2041	71,198	0.01
EUR 250,000	American Tower 0.4% 15/2/2027	213,411	0.04
EUR 150,000	American Tower 0.45% 15/1/2027	128,619	0.02
EUR 100,000	American Tower 0.5% 15/1/2028	82,692	0.02
EUR 100,000	American Tower 1.95% 22/5/2026	92,612	0.02
USD 50,000	American Tower 2.1% 15/6/2030	37,075	0.01
USD 250,000	American Tower 2.3% 15/9/2031	181,542	0.03
USD 180,000	American Tower 2.7% 15/4/2031	136,532	0.03
USD 165,000	American Water Capital 3.45% 1/6/2029	140,431	0.03
USD 125,000	Amgen 1.65% 15/8/2028	98,231	0.02
USD 50,000	Amgen 2% 15/1/2032	36,156	0.01
USD 225,000	Amgen 2.3% 25/2/2031	170,723	0.03
USD 105,000	Amgen 2.45% 21/2/2030	82,591	0.02
USD 75,000	Amgen 3% 22/2/2029	62,561	0.01
USD 415,000	Amgen 4.05% 18/8/2029	363,050	0.07
USD 120,000	Amkor Technology 6.625% 15/9/2027	111,554	0.02
USD 475,000	Anheuser-Busch InBev Worldwide 3.5% 1/6/2030	406,001	0.08
USD 200,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	184,558	0.03
USD 1,145,000	Apple 3% 20/6/2027	1,010,225	0.19
USD 117,000	Aramark Services 5% 1/2/2028	101,521	0.02
EUR 100,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	81,756	0.02
EUR 100,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	75,424	0.02
USD 584,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	461,731	0.09
EUR 200,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	173,060	0.03
GBP 200,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	178,635	0.04
USD 251,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	227,627	0.04
USD 115,000	Ashford Hospitality Trust 2018-ASHF 6.688% 15/4/2035	101,466	0.02
USD 68,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	52,322	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 338,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	256,038	0.05
USD 173,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	147,542	0.03
EUR 100,000	AT&T 2.875% 3/2/2025	93,215	0.02
EUR 100,000	AT&T 3.15% 4/9/2036	85,521	0.02
USD 91,000	Autodesk 2.85% 15/1/2030	73,223	0.01
USD 47,000	AvalonBay Communities 5% 15/2/2033	43,775	0.01
EUR 100,000	Avantor Funding 2.625% 1/11/2025	94,692	0.02
USD 180,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	140,876	0.03
USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 5.588% 15/11/2033	89,394	0.02
USD 157,000	BAMLL Commercial Mortgage Trust 2017-SCH 5.988% 15/11/2033	136,931	0.03
USD 175,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.088% 15/11/2032	148,715	0.03
USD 100,000	BAMLL Commercial Mortgage Trust 2018-DSNY 5.938% 15/9/2034	91,752	0.02
USD 122,591	BAMLL Commercial Mortgage Trust 2018-DSNY 6.288% 15/9/2034	111,926	0.02
USD 68,000	Banc of America Commercial Mortgage Trust 2015-UBS7 4.339% 15/9/2048	58,277	0.01
EUR 400,000	Bank of America 0.58% 8/8/2029	325,399	0.06
EUR 100,000	Bank of America 0.583% 24/8/2028	84,434	0.02
EUR 150,000	Bank of America 0.808% 9/5/2026	139,128	0.03
USD 35,000	Bank of America 1.658% 11/3/2027	29,253	0.01
USD 50,000	Bank of America 1.922% 24/10/2031	36,274	0.01
USD 165,000	Bank of America 2.299% 21/7/2032	120,893	0.02
USD 1,155,000	Bank of America 2.456% 22/10/2025	1,030,011	0.20
USD 350,000	Bank of America 2.496% 13/2/2031	270,238	0.05
USD 180,000	Bank of America 2.572% 20/10/2032	134,143	0.03
USD 50,000	Bank of America 2.592% 29/4/2031	38,657	0.01
USD 165,000	Bank of America 3.705% 24/4/2028	144,089	0.03
USD 80,000	Bank of America 3.824% 20/1/2028	70,582	0.01
USD 70,000	Bank of America 3.97% 5/3/2029	61,026	0.01
USD 70,000	Bank of America 3.974% 7/2/2030	60,055	0.01
USD 278,000	Bank of America 4.376% 27/4/2028	249,172	0.05
USD 164,005	Bank of America Merrill Lynch Commercial Mortgage Trust 2016-UBS10 4.838% 15/7/2049	139,724	0.03
USD 26,610,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.586% 15/2/2050	524,086	0.10
USD 170,000	Baxter International 2.539% 1/2/2032	123,248	0.02
USD 80,000	Bay Area Toll Authority 6.918% 1/4/2040	89,530	0.02
USD 279,692	Bayview Commercial Asset Trust 2005-3 5.097% 25/11/2035	241,047	0.05
USD 282,800	Bayview Commercial Asset Trust 2005-4 5.067% 25/1/2036	244,904	0.05
USD 462,118	Bayview Commercial Asset Trust 2006-2 5.037% 25/7/2036	399,901	0.08
USD 223,834	Bayview Commercial Asset Trust 2006-3 5.067% 25/10/2036	198,353	0.04
USD 79,150	Bayview Commercial Asset Trust 2006-4 4.962% 25/12/2036	69,701	0.01
USD 215,138	Bayview Commercial Asset Trust 2007-1 5.022% 25/3/2037	184,204	0.04
USD 319,869	Bayview Commercial Asset Trust 2007-2 4.887% 25/7/2037	269,428	0.05
USD 120,065	Bayview Commercial Asset Trust 2008-2 7.117% 25/4/2038	110,782	0.02
USD 126,411	Bayview Financial Revolving Asset Trust 2004-B 5.635% 28/5/2039	96,261	0.02
USD 95,049	Bayview Financial Revolving Asset Trust 2005-A 5.635% 28/2/2040	78,405	0.02
USD 40,000	BBCMS 2018-CHRS Mortgage Trust 4.267% 5/8/2038	24,733	0.00
USD 266,309	BCAP 2011-RR5-I Trust 3.825% 28/5/2036	238,648	0.05
USD 213,360	BCAP Trust 2007-AA4 4.115% 25/6/2047	93,092	0.02
USD 180,000	BDS 2022-FL12 6.7% 19/8/2038	168,081	0.03
USD 76,430	Bear Stearns Asset Backed I Trust 2006-HE7 4.957% 25/9/2036	68,945	0.01
USD 137,915	Bear Stearns Asset Backed I Trust 2007-FS1 4.957% 25/5/2035	127,704	0.02
USD 151,000	Beazer Homes USA 7.25% 15/10/2029	126,815	0.03
USD 200,000	Becton Dickinson 1.957% 11/2/2031	147,720	0.03
EUR 200,000	Booking 4% 15/11/2026	200,993	0.04
EUR 180,000	Booking 4.5% 15/11/2031	182,339	0.04
EUR 100,000	Boxer Parent 6.5% 2/10/2025	99,950	0.02
USD 267,000	Broadcom 2.45% 15/2/2031	197,757	0.04
USD 150,000	Broadcom 3.419% 15/4/2033	113,436	0.02
USD 100,000	Broadcom 4% 15/4/2029	84,935	0.02
USD 285,000	Broadcom 4.15% 15/11/2030	240,678	0.05
USD 100,000	Broadcom 4.3% 15/11/2032	82,969	0.02
USD 128,730	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	112,559	0.02
USD 125,065	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	106,146	0.02
USD 641,359	BWAY 2013-1515 Mortgage Trust 3.717% 10/3/2033	519,162	0.10

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 27,000	BXP Trust 2017-CC 3.552% 13/8/2037	20,141	0.00
USD 104,000	BXP Trust 2017-CC 3.552% 13/8/2037	74,363	0.01
USD 45,000	BXP Trust 2017-GM 3.425% 13/6/2039	33,153	0.01
USD 45,000	California Health Facilities Financing Authority 5% 15/8/2033	45,304	0.01
USD 80,000	California State Public Works Board 8.361% 1/10/2034	92,503	0.02
USD 235,000	Calpine 5.125% 15/3/2028	196,321	0.04
USD 210,000	CAMB Commercial Mortgage Trust 2019-LIFE 6.738% 15/12/2037	194,073	0.04
USD 70,000	Canaveral Port Authority 5% 1/6/2045	67,701	0.01
USD 30,000	Canaveral Port Authority 5% 1/6/2048	28,949	0.01
USD 414,243	Carrington Mortgage Loan Trust Series 2006-NC3 4.767% 25/8/2036	367,927	0.07
USD 287,646	Carrington Mortgage Loan Trust Series 2007-FRE1 4.877% 25/2/2037	252,058	0.05
USD 82,000	Carrols Restaurant 5.875% 1/7/2029*	57,921	0.01
USD 163,000	CCO / CCO Capital 5% 1/2/2028	138,634	0.03
USD 72,000	Cedar Fair 5.25% 15/7/2029	61,920	0.01
USD 100,000	Centene 4.625% 15/12/2029	86,019	0.02
USD 632,000	Century Communities 6.75% 1/6/2027	579,298	0.11
USD 248,756	CFCRE Commercial Mortgage Trust 2016-C3 1.701% 10/1/2048	9,739	0.00
USD 539,168	CFCRE Commercial Mortgage Trust 2016-C4 0.691% 10/5/2058	10,121	0.00
USD 82,391	CFCRE Commercial Mortgage Trust 2016-C4 4.838% 10/5/2058	70,239	0.01
USD 164,000	CFCRE Commercial Mortgage Trust 2017-C8 4.199% 15/6/2050	132,491	0.03
USD 125,000	Charter Communications Operating / Charter Communications Operating Capital 2.3% 1/2/2032	86,126	0.02
USD 100,000	Charter Communications Operating / Charter Communications Operating Capital 5.05% 30/3/2029	87,695	0.02
USD 33,549	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	14,366	0.00
EUR 100,000	Chemours 4% 15/5/2026	91,714	0.02
USD 25,000	Chesapeake Bay Bridge & Tunnel District 5% 1/7/2051	23,640	0.00
EUR 150,000	Citigroup 1.5% 24/7/2026	140,415	0.03
USD 215,000	Citigroup 2.561% 1/5/2032	161,952	0.03
USD 400,000	Citigroup 2.572% 3/6/2031	307,614	0.06
USD 215,000	Citigroup 2.666% 29/1/2031	167,673	0.03
USD 50,000	Citigroup 3.057% 25/1/2033	38,398	0.01
USD 516,000	Citigroup 3.07% 24/2/2028	440,397	0.08
USD 50,000	Citigroup 3.785% 17/3/2033	40,667	0.01
USD 25,000	Citigroup 3.98% 20/3/2030	21,393	0.00
EUR 150,000	Citigroup 4.112% 22/9/2033	144,232	0.03
USD 150,000	Citigroup 4.412% 31/3/2031	130,803	0.02
USD 100,000	Citigroup 6.27% 17/11/2033	98,126	0.02
USD 77,879	Citigroup Commercial Mortgage Trust 2014-GC19 5.088% 11/3/2047	71,542	0.01
USD 1,305,319	Citigroup Mortgage Loan Trust 2007-AHL2 4.887% 25/5/2037	841,147	0.16
USD 389,061	Citigroup Mortgage Loan Trust 2007-AHL3 4.787% 25/7/2045	250,400	0.05
USD 390,687	Citigroup Mortgage Loan Trust 2007-AMC1 4.777% 25/12/2036	206,236	0.04
USD 104,000	Citigroup Mortgage Loan Trust 2014-C 4.25% 25/2/2054	88,073	0.02
USD 40,037	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	32,435	0.01
USD 40,000	City of Atlanta GA Water & Wastewater Revenue 5% 1/11/2040	38,636	0.01
USD 50,000	City of Riverside CA Electric Revenue 7.605% 1/10/2040	57,700	0.01
USD 6,000	Clear Channel Outdoor 5.125% 15/8/2027	5,014	0.00
USD 657,000	Cloud Software 6.5% 31/3/2029	537,421	0.10
USD 818,000	Comcast 4.65% 15/2/2033	739,782	0.14
USD 27,000	Comcast 5.5% 15/11/2032	26,024	0.01
USD 135,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	119,262	0.02
USD 800,000	COMM 2015-CCRE23 Mortgage Trust 4.183% 10/5/2048	703,082	0.13
USD 194,664	COMM 2015-CCRE25 Mortgage Trust 0.799% 10/8/2048	2,954	0.00
USD 121,000	COMM 2015-CCRE25 Mortgage Trust 4.517% 10/8/2048	103,501	0.02
USD 63,220	COMM 2015-LC23 Mortgage Trust 3.774% 10/10/2048	56,748	0.01
USD 5,344,578	COMM 2016-667M Mortgage Trust 0.039% 10/10/2036	12,904	0.00
USD 139,725	COMM 2018-COR3 Mortgage Trust 1.75% 10/5/2051	9,060	0.00
USD 492,000	Commercial Metals 4.125% 15/1/2030	403,675	0.08
USD 188,000	Commercial Metals 4.375% 15/3/2032	152,696	0.03
USD 20,000	Commonwealth Financing Authority 4.144% 1/6/2038	17,058	0.00
USD 15,000	Commonwealth of Massachusetts 2.9% 1/9/2049	10,063	0.00
USD 220,000	Commonwealth of Massachusetts 5% 1/9/2049	222,791	0.04
USD 10,000	Commonwealth of Massachusetts 5.456% 1/12/2039	9,728	0.00
USD 400,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	350,248	0.07
USD 65,000	Connecticut State Health & Educational Facilities Authority 5% 1/7/2045	61,693	0.01

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 37,000	Conservation Fund A Nonprofit 3.474% 15/12/2029	29,568	0.01
USD 40,000	Contra Costa Community College District 6.504% 1/8/2034	41,745	0.01
EUR 106,000	Coty 3.875% 15/4/2026	100,684	0.02
USD 40,000	County of Broward FL Airport System Revenue 2.914% 1/10/2032	31,435	0.01
USD 165,000	County of Miami-Dade FL Aviation Revenue 2.529% 1/10/2030	130,688	0.02
USD 70,000	County of Miami-Dade FL Aviation Revenue 5% 1/10/2040	67,380	0.01
USD 225,000	Covanta 4.875% 1/12/2029	178,916	0.03
USD 135	Credit Suisse First Boston Mortgage 4.877% 15/4/2037	123	0.00
USD 275,000	Crown Castle 2.5% 15/7/2031	207,709	0.04
USD 135,000	Crown Castle 3.1% 15/11/2029	109,919	0.02
USD 75,000	Crown Castle 4.3% 15/2/2029	66,142	0.01
USD 179,000	Crown Castle 5% 11/1/2028	165,455	0.03
USD 238,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	216,115	0.04
USD 58,000	CSC 5.25% 1/6/2024	53,090	0.01
USD 963,010	CSFB Mortgage-Backed Pass-Through Certificates Series 2005-10 5.967% 25/11/2035	224,747	0.04
USD 5,600,893	CSMC 2014-USA OA 0.04% 15/9/2037	10,346	0.00
USD 1,789,981	CSMC Mortgage-Backed Trust 2007-5 7% 25/8/2037	1,104,029	0.21
USD 786	CSMC Series 2014-11R 3.812% 27/9/2047	739	0.00
USD 764,000	CSMC Series 2014-9R 4.509% 27/8/2036	679,942	0.13
USD 55,000	CVS Health 1.3% 21/8/2027	43,475	0.01
USD 362,000	CVS Health 1.75% 21/8/2030	264,981	0.05
USD 315,000	CVS Health 1.875% 28/2/2031	229,151	0.04
USD 55,000	CVS Health 3.625% 1/4/2027	48,567	0.01
USD 145,000	CVS Health 3.75% 1/4/2030	122,633	0.02
USD 30,000	Dallas Fort Worth International Airport 3.144% 1/11/2045	21,837	0.00
USD 48,000	Dana 4.25% 1/9/2030	36,256	0.01
USD 210,732	DBJPM 2017-C6 Mortgage Trust 1% 10/6/2050	6,713	0.00
USD 208,735	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	173,544	0.03
USD 220,000	Dell International / EMC 5.75% 1/2/2033	198,690	0.04
USD 45,000	District of Columbia 5% 15/7/2034	43,956	0.01
USD 45,000	District of Columbia 5% 15/7/2035	43,750	0.01
USD 140,000	DocuSign 0% 15/1/2024	125,626	0.02
USD 150,000	Dollar General 3.5% 3/4/2030	125,723	0.02
USD 50,000	DuBois Hospital Authority 5% 15/7/2043	47,866	0.01
USD 350,000	Eaton 4.15% 15/3/2033	301,864	0.06
USD 310,000	Ecolab 2.125% 1/2/2032	231,348	0.04
USD 150,000	Ecolab 5.25% 15/1/2028	142,193	0.03
USD 50,000	Edison International 6.95% 15/11/2029	49,273	0.01
USD 95,000	Elanco Animal Health 6.65% 28/8/2028	85,738	0.02
USD 305,000	Elevance Health 2.55% 15/3/2031	236,871	0.04
USD 150,000	Elevance Health 2.875% 15/9/2029	122,422	0.02
USD 80,000	Elevance Health 3.65% 1/12/2027	70,496	0.01
USD 50,000	Elevance Health 4.1% 15/5/2032	42,960	0.01
USD 250,000	Elmwood CLO 15 5.993% 22/4/2035	233,831	0.04
USD 290,000	Elmwood CLO 15 8.323% 22/4/2035	260,412	0.05
GBP 106,000	Encore Capital 4.25% 1/6/2028	96,612	0.02
EUR 300,000	Encore Capital 4.875% 15/10/2025	280,372	0.05
EUR 600,000	Equinix 0.25% 15/3/2027	514,395	0.10
USD 1,220,000	Equinix 1% 15/9/2025	1,023,421	0.20
USD 120,000	Equinix 2.5% 15/5/2031	89,731	0.02
USD 140,000	Equinix 3.2% 18/11/2029	114,533	0.02
USD 345,000	Equinix 3.9% 15/4/2032	285,311	0.05
USD 1,000,000	ERP Operating 4.15% 1/12/2028	885,716	0.17
USD 19,000	Expedia 2.95% 15/3/2031	14,305	0.00
USD 603,671	Fannie Mae Interest Strip 2% 25/1/2052	75,181	0.01
USD 784,686	Fannie Mae Interest Strip 2% 25/3/2052	97,591	0.02
USD 971,045	Fannie Mae Interest Strip 3% 25/10/2049	145,321	0.03
USD 2,053,403	Fannie Mae Pool 2.5% 1/5/2050	1,641,570	0.31
USD 2,799,655	Fannie Mae Pool 2.5% 1/9/2050	2,238,261	0.43
USD 989,162	Fannie Mae Pool 2.5% 1/2/2051	793,267	0.15
USD 2,460,561	Fannie Mae Pool 2.5% 1/10/2051	1,967,341	0.38
USD 111,809	Fannie Mae Pool 3% 1/8/2051	93,998	0.02
USD 167,377	Fannie Mae Pool 3% 1/8/2051	139,255	0.03
USD 1,590,868	Fannie Mae Pool 3% 1/9/2051	1,314,952	0.25
USD 165,652	Fannie Mae Pool 3% 1/10/2051	137,749	0.03
USD 2,999,358	Fannie Mae Pool 3% 1/1/2052	2,478,229	0.47
USD 565,151	Fannie Mae Pool 3% 1/1/2052	466,982	0.09
USD 245,367	Fannie Mae Pool 3% 1/2/2052	203,788	0.04
USD 404,401	Fannie Mae Pool 3% 1/3/2052	334,143	0.06
USD 386,423	Fannie Mae Pool 3.5% 1/1/2048	339,075	0.06
USD 211,573	Fannie Mae Pool 3.5% 1/2/2050	183,060	0.03
USD 149,176	Fannie Mae Pool 3.5% 1/11/2050	129,033	0.02
USD 376,425	Fannie Mae Pool 3.5% 1/11/2050	326,659	0.06
USD 1,146,065	Fannie Mae Pool 3.5% 1/12/2050	996,610	0.19
USD 1,394,685	Fannie Mae Pool 3.5% 1/3/2052	1,206,225	0.23
USD 639,279	Fannie Mae Pool 3.5% 1/3/2052	550,182	0.10
USD 351,998	Fannie Mae Pool 3.5% 1/3/2052	301,865	0.06
USD 1,026,531	Fannie Mae Pool 3.5% 1/4/2052	886,563	0.17
USD 651,112	Fannie Mae Pool 3.5% 1/4/2052	561,163	0.11
USD 562,831	Fannie Mae Pool 3.5% 1/4/2052	486,777	0.09
USD 386,348	Fannie Mae REMICS 3.5% 25/1/2051	63,387	0.01

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 499,585	Fannie Mae REMICS 4% 25/5/2050	92,642	0.02
USD 1,034,779	Fannie Mae REMICS 4% 25/11/2050	189,402	0.04
USD 338,505	Fannie Mae REMICS 4% 25/6/2051	61,753	0.01
USD 484,385	Fannie Mae REMICS 4% 25/8/2051	85,054	0.02
EUR 300,000	Fidelity National Information Services 1.5% 21/5/2027	269,190	0.05
USD 375,000	Fifth Third Bancorp 4.772% 28/7/2030	337,757	0.06
USD 2,208,792	First Franklin Mortgage Loan Trust 2006-FFH1 5.217% 25/1/2036	1,913,706	0.37
EUR 145,000	Fiserv 1.625% 1/7/2030	120,968	0.02
USD 459,000	Five Point Operating / Five Point Capital 7.875% 15/11/2025	390,808	0.07
USD 335,493	Flagstar Mortgage Trust 2018-6RR 4.923% 25/10/2048	270,341	0.05
USD 410,000	Ford Motor 3.25% 12/2/2032	292,360	0.06
USD 140,000	Ford Motor 6.1% 19/8/2032	123,516	0.02
GBP 205,000	Ford Motor Credit 4.535% 6/3/2025	225,196	0.04
EUR 200,000	Ford Motor Credit 4.867% 3/8/2027	195,302	0.04
USD 444,000	Ford Motor Credit 5.584% 18/3/2024	413,714	0.08
USD 80,000	Forestar 3.85% 15/5/2026	65,861	0.01
USD 666,000	Forestar 5% 1/3/2028	540,265	0.10
USD 2,113,420	Freddie Mac Multifamily Structured Pass Through Certificates 0.805% 25/5/2029	75,186	0.01
USD 3,259,000	Freddie Mac Multifamily Structured Pass Through Certificates 0.892% 25/6/2029	146,509	0.03
USD 1,879,770	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/10/2030	104,204	0.02
USD 3,040,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.364% 25/12/2029	181,774	0.03
USD 58,892	Freddie Mac Pool 3% 1/8/2050	49,345	0.01
USD 534,473	Freddie Mac Pool 3% 1/6/2051	444,654	0.08
USD 665,068	Freddie Mac Pool 3% 1/8/2051	548,958	0.10
USD 306,874	Freddie Mac Pool 3% 1/11/2051	256,937	0.05
USD 1,464,554	Freddie Mac Pool 3% 1/11/2051	1,226,213	0.23
USD 651,191	Freddie Mac Pool 3% 1/12/2051	545,194	0.10
USD 539,661	Freddie Mac Pool 3% 1/1/2052	452,892	0.09
USD 1,144,302	Freddie Mac Pool 3% 1/1/2052	946,376	0.18
USD 2,724,416	Freddie Mac Pool 3% 1/2/2052	2,286,252	0.44
USD 729,251	Freddie Mac Pool 3% 1/2/2052	605,701	0.12
USD 2,690,934	Freddie Mac Pool 3% 1/2/2052	2,223,495	0.42
USD 224,215	Freddie Mac REMICS 3% 25/9/2050	31,548	0.01
USD 747,324	Freddie Mac REMICS 3% 25/10/2050	113,692	0.02
USD 403,091	Freddie Mac REMICS 3% 25/3/2051	60,660	0.01
USD 250,268	Freddie Mac REMICS 3% 25/6/2051	38,173	0.01
USD 394,918	Freddie Mac REMICS 3% 25/9/2051	55,233	0.01
USD 158,102	Freddie Mac REMICS 3% 25/9/2051	20,815	0.00
USD 316,039	Freddie Mac REMICS 3% 25/10/2051	55,663	0.01
USD 624,010	Freddie Mac REMICS 3% 25/10/2051	74,865	0.01
USD 197,680	Freddie Mac REMICS 3% 25/11/2051	33,106	0.01
USD 229,240	Freddie Mac REMICS 3% 25/11/2051	32,661	0.01
USD 337,936	Freddie Mac REMICS 3% 25/2/2052	48,194	0.01
USD 875,251	Freddie Mac REMICS 3.5% 25/6/2051	146,366	0.03
USD 412,066	Freddie Mac REMICS 3.5% 25/10/2051	70,289	0.01
USD 98,609	Freddie Mac REMICS 4% 25/7/2049	14,543	0.00
USD 81,187	Freddie Mac REMICS 4% 25/9/2050	14,966	0.00
USD 114,180	Freddie Mac REMICS 4.5% 25/6/2050	19,612	0.00
USD 247,582	Freddie Mac REMICS 4.5% 25/10/2050	49,508	0.01
USD 1,839,275	Freddie Mac Strips 2% 15/6/2052	221,408	0.04
USD 243,000	Freedom Mortgage 8.125% 15/11/2024	220,085	0.04
USD 177,000	Freedom Mortgage 8.25% 15/4/2025	158,321	0.03
USD 57,565	FREMF 2017-KGS1 Mortgage Trust 3.595% 25/10/2027	49,220	0.01
USD 586,000	FREMF 2018-KW05 Trust 3.786% 25/4/2028	461,368	0.09
USD 8,900,443	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	34,602	0.01
USD 288,000	Frontier Communications 5% 1/5/2028	239,889	0.05
USD 362,000	Frontier Communications 5.875% 15/10/2027	317,347	0.06
USD 463,000	Frontier Communications 6.75% 1/5/2029	367,447	0.07
USD 333,000	Frontier Communications 8.75% 15/5/2030	317,252	0.06
USD 985,000	Frontier Florida 6.86% 1/2/2028	855,736	0.16
USD 140,000	Frontier North 6.73% 15/2/2028	120,922	0.02
USD 433,000	FS Rialto 2022-FL6 Issuer 7.144% 17/8/2037	407,285	0.08
USD 109,142	GAM Resecuritization Trust 2018-B 5.5% 27/8/2051	96,360	0.02
USD 15,000	Garden Spinco 8.625% 20/7/2030	14,913	0.00
USD 600,000	GATX 3.1% 1/6/2051	352,932	0.07
USD 122,000	Gen Digital 6.75% 30/9/2027	112,532	0.02
USD 123,000	Gen Digital 7.125% 30/9/2030	112,543	0.02
USD 50,000	General Mills 2.875% 15/4/2030	40,525	0.01
USD 408,000	General Motors 5.4% 15/10/2029	367,961	0.07

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 400,000	General Motors Financial 2.35% 26/2/2027	331,818	0.06
USD 150,000	Gilead Sciences 1.65% 1/10/2030	111,194	0.02
USD 89,027	Ginnie Mae II Pool 2.5% 20/9/2050	72,783	0.01
USD 75,547	Ginnie Mae II Pool 2.5% 20/9/2050	62,476	0.01
USD 133,756	Ginnie Mae II Pool 2.5% 20/9/2050	106,734	0.02
USD 2,712,495	Ginnie Mae II Pool 3% 20/6/2050	2,275,966	0.43
USD 3,785,199	Ginnie Mae II Pool 3% 20/7/2050	3,085,540	0.59
USD 69,780	Ginnie Mae II Pool 3% 20/9/2050	59,010	0.01
USD 159,849	Ginnie Mae II Pool 3% 20/9/2050	133,969	0.03
USD 98,312	Ginnie Mae II Pool 3% 20/9/2050	82,626	0.02
USD 74,313	Ginnie Mae II Pool 3% 20/9/2050	62,826	0.01
USD 3,986,805	Ginnie Mae II Pool 3% 20/10/2050	3,541,585	0.68
USD 3,934,531	Ginnie Mae II Pool 3% 20/10/2050	3,398,873	0.65
USD 101,047	Ginnie Mae II Pool 3.5% 20/9/2050	88,094	0.02
USD 88,236	Ginnie Mae II Pool 3.5% 20/9/2050	76,801	0.01
USD 50,228	Ginnie Mae II Pool 3.5% 20/9/2050	43,773	0.01
USD 211,877	Ginnie Mae II Pool 3.5% 20/9/2050	183,586	0.04
USD 110,000	Global Payments 4% 1/6/2023	103,029	0.02
EUR 800,000	Goldman Sachs 0.875% 9/5/2029	644,728	0.12
USD 430,000	Goldman Sachs 1.093% 9/12/2026	355,718	0.07
EUR 466,000	Goldman Sachs 1.25% 7/2/2029	388,684	0.07
USD 144,000	Goldman Sachs 1.431% 9/3/2027	119,217	0.02
USD 660,000	Goldman Sachs 1.542% 10/9/2027	537,237	0.10
USD 170,000	Goldman Sachs 1.948% 21/10/2027	139,867	0.03
USD 100,000	Goldman Sachs 1.992% 27/1/2032	72,028	0.01
USD 50,000	Goldman Sachs 2.383% 21/7/2032	36,753	0.01
USD 75,000	Goldman Sachs 2.615% 22/4/2032	56,408	0.01
USD 300,000	Goldman Sachs 2.65% 21/10/2032	223,659	0.04
USD 344,000	Goldman Sachs 3.615% 15/3/2028	300,093	0.06
USD 531,879	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	395,310	0.08
USD 403,000	GoTo 5.5% 1/9/2027	184,168	0.04
USD 201,697	Government National Mortgage Association 0.277% 16/10/2054	2,308	0.00
USD 118,515	Government National Mortgage Association 0.524% 16/9/2053	1,581	0.00
USD 288,294	Government National Mortgage Association 0.525% 16/3/2055	4,581	0.00
USD 137,889	Government National Mortgage Association 0.598% 16/9/2055	2,912	0.00
USD 22,774	Government National Mortgage Association 0.622% 16/10/2056	555	0.00
USD 30,750	Government National Mortgage Association 0.686% 16/8/2057	803	0.00
USD 139,075	Government National Mortgage Association 0.771% 16/12/2057	4,519	0.00
USD 19,094	Government National Mortgage Association 0.909% 16/2/2050	421	0.00
USD 215,319	Government National Mortgage Association 2.5% 20/9/2050	26,076	0.01
USD 1,129,018	Government National Mortgage Association 2.5% 20/10/2050	135,415	0.03
USD 452,289	Government National Mortgage Association 2.5% 20/10/2050	53,330	0.01
USD 144,748	Government National Mortgage Association 2.5% 20/11/2050	16,762	0.00
USD 544,729	Government National Mortgage Association 2.5% 20/12/2050	66,124	0.01
USD 231,294	Government National Mortgage Association 3% 20/12/2051	28,117	0.01
USD 123,597	Government National Mortgage Association 3% 20/12/2051	14,899	0.00
USD 230,541	Government National Mortgage Association 3.5% 20/1/2051	36,662	0.01
USD 348,311	Government National Mortgage Association 3.5% 20/10/2051	46,535	0.01
USD 147,105	Government National Mortgage Association 3.5% 20/11/2051	19,351	0.00
USD 142,332	Government National Mortgage Association 3.5% 20/11/2051	18,658	0.00
USD 289,621	Government National Mortgage Association 3.5% 20/12/2051	42,157	0.01
USD 218,627	Government National Mortgage Association 4% 20/5/2051	32,099	0.01
USD 107,821	Government National Mortgage Association 4% 20/9/2051	16,161	0.00
USD 312,365	Government National Mortgage Association 4% 20/12/2051	46,177	0.01
USD 84,500	Grand Canyon University 3.25% 1/10/2023	78,446	0.01
USD 242,000	Grand Canyon University 5.125% 1/10/2028	208,737	0.04
USD 25,000	Great Lakes Water Authority Water Supply System Revenue 5.25% 1/7/2033	25,149	0.00
USD 808,038	Greenpoint Manufactured Housing 9.23% 15/12/2029	656,047	0.13
USD 117,735	GS Mortgage II Series 2005-ROCK 5.366% 3/5/2032	107,962	0.02
USD 100,000	GS Mortgage Trust 2015-590M 3.805% 10/10/2035	81,288	0.02
USD 95,000	GS Mortgage Trust 2015-GC32 4.411% 10/7/2048	81,341	0.02
USD 1,185,264	GSAA Home Equity Trust 2006-4 3.609% 25/3/2036	799,115	0.15
USD 225,608	GSMPS Mortgage Loan Trust 2005-RP2 4.967% 25/3/2035	186,234	0.04
USD 114,153	GSR Mortgage Loan Trust 2007-OA2 2.58% 25/6/2047	67,827	0.01
USD 275,000	GXO Logistics 2.65% 15/7/2031	195,830	0.04

The notes on pages 986 to 999 form an integral part of these financial statements.

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Holding	Description	Market Value (EUR)	% of Net Assets
USD 152,000	HCA 3.125% 15/3/2027	129,941	0.02
USD 100,000	HCA 3.5% 1/9/2030	80,474	0.02
USD 50,000	HCA 3.625% 15/3/2032	39,604	0.01
USD 269,000	HCA 5.375% 1/2/2025	250,638	0.05
USD 140,000	HCA 5.875% 1/2/2029	131,261	0.02
USD 35,000	Health & Educational Facilities Authority of the State of Missouri 5% 15/11/2029	34,513	0.01
USD 1,270,000	Healthpeak Properties 1.35% 1/2/2027	1,038,701	0.20
USD 48,000	Healthpeak Properties Interim 5.25% 15/12/2032	44,186	0.01
USD 300,000	Hilton Domestic Operating 4.875% 15/1/2030	257,824	0.05
USD 329,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	294,834	0.06
USD 465,000	Home Depot 1.375% 15/3/2031	334,685	0.06
USD 350,000	Home Depot 4.5% 15/9/2032	316,215	0.06
USD 900,000	Home Equity Asset Trust 2006-3 5.217% 25/7/2036	759,880	0.15
USD 2,053,908	Home Equity Mortgage Trust 2006-2 5.367% 25/7/2036	225,072	0.04
USD 240,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	199,240	0.04
USD 162,000	Howard Hughes 5.375% 1/8/2028	137,221	0.03
USD 140,000	Humana 0.65% 3/8/2023	129,083	0.02
USD 50,000	Huntington Bancshares 2.55% 4/2/2030	39,201	0.01
USD 97,000	Huntington Bancshares 4.443% 4/8/2028	87,053	0.02
USD 11,000	iHeartCommunications 4.75% 15/1/2028	8,718	0.00
USD 18,000	iHeartCommunications 5.25% 15/8/2027	14,755	0.00
USD 19,487	iHeartCommunications 6.375% 1/5/2026	17,290	0.00
USD 40,000	Illumina 5.8% 12/12/2025	37,940	0.01
USD 54,698	Impac Secured Assets Trust 2006-3 4.957% 25/11/2036	43,932	0.01
USD 269,829	IMT Trust 2017-APTS 3.497% 15/6/2034	238,149	0.05
USD 128,180	IMT Trust 2017-APTS 3.497% 15/6/2034	114,889	0.02
USD 300,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	261,627	0.05
USD 500,254	IndyMac INDX Mortgage Loan Trust 2006-AR35 4.977% 25/1/2037	385,007	0.07
USD 96,000	Intel 4.875% 10/2/2028	88,897	0.02
USD 185,000	Intercontinental Exchange 1.85% 15/9/2032	130,793	0.02
USD 200,000	Intercontinental Exchange 2.1% 15/6/2030	153,005	0.03
USD 100,000	Intercontinental Exchange 4.35% 15/6/2029	90,736	0.02
USD 320,000	International Business Machines 1.95% 15/5/2030	241,738	0.05
USD 200,000	IQVIA 5% 15/10/2026	180,229	0.03
USD 70,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	58,306	0.01
USD 358,562	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 5.798% 15/6/2035	311,322	0.06
USD 75,000	JobsOhio Beverage System 3.985% 1/1/2029	68,657	0.01
USD 168,259	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.725% 15/1/2049	144,906	0.03
USD 650,000	JP Morgan Mortgage Acquisition Trust 2007-CH1 4.601% 25/11/2036	608,526	0.12
USD 132,000	JPMBB Commercial Mortgage Trust 2016-C1 4.236% 17/3/2049	103,912	0.02
USD 1,180,000	JPMorgan Chase 0.768% 9/8/2025	1,030,379	0.20
EUR 100,000	JPMorgan Chase 1.09% 11/3/2027	90,875	0.02
EUR 400,000	JPMorgan Chase 1.638% 18/5/2028	358,212	0.07
USD 100,000	JPMorgan Chase 1.764% 19/11/2031	72,154	0.01
USD 140,000	JPMorgan Chase 2.182% 1/6/2028	115,081	0.02
USD 75,000	JPMorgan Chase 2.739% 15/10/2030	59,300	0.01
USD 50,000	JPMorgan Chase 2.963% 25/1/2033	38,668	0.01
USD 320,000	JPMorgan Chase 3.702% 6/5/2030	270,613	0.05
USD 509,000	JPMorgan Chase 4.323% 26/4/2028	457,793	0.09
USD 417,000	JPMorgan Chase 4.851% 25/7/2028	382,108	0.07
USD 400,000	JPMorgan Chase Bank 0% 28/12/2023	359,498	0.07
USD 300,000	Keurig Dr Pepper 3.95% 15/4/2029	260,519	0.05
USD 670,000	KeyCorp Student Loan Trust 2004-A 6.065% 28/7/2042	588,791	0.11
USD 523,763	KeyCorp Student Loan Trust 2005-A 6.024% 27/12/2038	453,457	0.09
USD 1,030,000	Kilroy Realty 2.5% 15/11/2032	681,961	0.13
USD 125,000	Kraft Heinz Foods 3.75% 1/4/2030	107,108	0.02
USD 90,000	Kraft Heinz Foods 4.25% 1/3/2031	78,953	0.01
USD 13,127,405	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.157% 15/2/2036	552,643	0.11
USD 14,000	Lamar Media 3.75% 15/2/2028	11,712	0.00
USD 75,000	Lear 4.25% 15/5/2029	64,330	0.01
USD 151,685	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 5.067% 25/9/2036	123,872	0.02
USD 680,000	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-3 6.617% 25/10/2037	513,957	0.10
USD 70,980	Lehman XS Trust Series 2007-16N 6.517% 25/9/2047	83,192	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 52,625	LendingPoint Pass-Through Trust Series 2022-ST1 2.5% 15/3/2028	46,893	0.01
USD 60,434	LendingPoint Pass-Through Trust Series 2022-ST2 3.25% 15/4/2028	54,184	0.01
USD 51,000	Level 3 Financing 4.25% 1/7/2028	33,064	0.01
USD 222,000	Level 3 Financing 4.625% 15/9/2027	155,824	0.03
EUR 100,000	Liberty Mutual 3.625% 23/5/2059	93,610	0.02
USD 312,000	Lions Gate Capital 5.5% 15/4/2029	206,161	0.04
USD 916,073	Loanpal Solar Loan 2.47% 20/12/2047	645,801	0.12
USD 222,554	Long Beach Mortgage Loan Trust 2006-7 4.937% 25/8/2036	89,443	0.02
USD 105,000	Los Angeles Unified School District/CA 6.758% 1/7/2034	110,979	0.02
USD 100,000	Louisiana Public Facilities Authority 3% 15/5/2047	68,275	0.01
USD 45,000	Louisiana Public Facilities Authority 5% 1/7/2048	43,402	0.01
USD 135,000	Lowe's 1.7% 15/10/2030	98,698	0.02
USD 250,000	Lowe's 2.625% 1/4/2031	192,502	0.04
USD 50,000	Lowe's 3.75% 1/4/2032	41,469	0.01
USD 75,000	Lowe's 4.5% 15/4/2030	67,018	0.01
USD 12,692	LSTAR Commercial Mortgage Trust 2015-3 3.148% 20/4/2048	11,440	0.00
USD 50,000	LYB International Finance III 2.25% 1/10/2030	37,485	0.01
USD 192,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	164,669	0.03
USD 169,000	MAD Mortgage Trust 2017-330M 4.167% 15/8/2034	145,811	0.03
USD 60,000	Marvell Technology 4.2% 22/6/2023	56,142	0.01
USD 40,000	Maryland Health & Higher Educational Facilities Authority 5% 15/8/2027	38,706	0.01
USD 35,000	Massachusetts Development Finance Agency 5% 1/7/2043	33,965	0.01
USD 15,000	Massachusetts Housing Finance Agency 4.5% 1/12/2039	13,911	0.00
USD 150,000	Massachusetts School Building Authority 2.866% 15/10/2031	119,925	0.02
USD 120,000	Massachusetts School Building Authority 2.966% 15/10/2032	95,154	0.02
USD 497,000	Mauser Packaging Solutions 7.875% 15/8/2026	470,006	0.09
USD 170,000	Maxar Technologies 7.75% 15/6/2027	167,167	0.03
USD 1,968,000	Medline Borrower 3.875% 1/4/2029	1,532,763	0.29
USD 508,919	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 8.117% 25/10/2037	435,640	0.08
USD 65,000	Metropolitan Government Nashville & Davidson County Health & Educational Facs Bd 5% 1/7/2046	61,841	0.01
USD 15,000	Metropolitan Life Global Funding I 1.875% 11/1/2027	12,455	0.00
USD 55,000	Metropolitan Transportation Authority 5% 15/11/2041	53,875	0.01
USD 170,000	Microchip Technology 0.972% 15/2/2024	152,809	0.03
USD 32,000	Microchip Technology 2.67% 1/9/2023	29,659	0.01
USD 85,000	Microchip Technology 4.333% 1/6/2023	79,680	0.01
USD 60,000	Mississippi Hospital Equipment & Facilities Authority 5% 1/9/2046	55,906	0.01
EUR 200,000	Moody's 0.95% 25/2/2030	164,448	0.03
EUR 100,000	Morgan Stanley 0.495% 26/10/2029	80,086	0.02
EUR 350,000	Morgan Stanley 1.102% 29/4/2033	258,428	0.05
USD 37,000	Morgan Stanley 1.512% 20/7/2027	30,329	0.01
USD 100,000	Morgan Stanley 1.794% 13/2/2032	71,244	0.01
USD 300,000	Morgan Stanley 2.699% 22/1/2031	234,997	0.04
EUR 600,000	Morgan Stanley 2.95% 7/5/2032	530,935	0.10
USD 80,000	Morgan Stanley 3.622% 1/4/2031	66,384	0.01
USD 542,000	Morgan Stanley 4.21% 20/4/2028	483,264	0.09
USD 25,000	Morgan Stanley 4.431% 23/1/2030	22,057	0.00
USD 286,000	Morgan Stanley 5.05% 28/1/2027	265,823	0.05
USD 122,658	Morgan Stanley ABS Capital I Trust 2007-SEA1 6.517% 25/2/2047	108,446	0.02
USD 175,457	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.179% 15/12/2047	3,362	0.00
USD 505,116	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.179% 15/12/2047	9,029	0.00
USD 160,798	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 0.274% 15/3/2048	882	0.00
USD 160,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.326% 15/5/2048	141,558	0.03
USD 10,078	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.523% 15/10/2048	8,635	0.00
USD 245,091	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.308% 15/10/2048	7,006	0.00
USD 17,408	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	11,101	0.00
USD 120,942	Morgan Stanley Capital I Trust 2017-H1 2.152% 15/6/2050	8,797	0.00
USD 133,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	96,579	0.02
USD 100,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	82,615	0.02
USD 50,000	Morgan Stanley Capital I Trust 2018-SUN 5.488% 15/7/2035	46,544	0.01
USD 339,812	Morgan Stanley Home Equity Loan Trust 2006-3 4.937% 25/4/2036	229,964	0.04

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 59,271	Morgan Stanley Resecuritization Trust 2013-R7 4.709% 26/12/2046	49,625	0.01
USD 74,552	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	64,781	0.01
USD 321,295	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	277,823	0.05
USD 510,371	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	411,084	0.08
USD 235,398	Mosaic Solar Loan Trust 2019-1 4.37% 21/12/2043	205,790	0.04
USD 92,384	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	80,935	0.02
USD 462,400	Mosaic Solar Loans 2017-2 2% 22/6/2043	417,165	0.08
EUR 102,000	MPT Operating Partnership / MPT Finance 3.325% 24/3/2025	88,765	0.02
USD 21,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	14,832	0.00
USD 34,000	MPT Operating Partnership / MPT Finance 5% 15/10/2027	26,363	0.01
USD 10,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	8,369	0.00
USD 412,156	MSCG Trust 2018-SELF 6.738% 15/10/2037	376,703	0.07
USD 45,694	MSCG Trust 2018-SELF 7.638% 15/10/2037	41,941	0.01
USD 193,362	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	154,706	0.03
USD 44,413	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	36,626	0.01
EUR 100,000	National Grid North America 1.054% 20/1/2031	78,040	0.01
USD 1,000,000	Nationstar Home Equity Loan Trust 2007-B 5.027% 25/4/2037	863,132	0.16
USD 175,000	Nationstar Mortgage 5.125% 15/12/2030	126,868	0.02
USD 195,000	Nationstar Mortgage 5.5% 15/8/2028	156,145	0.03
USD 83,000	Nationstar Mortgage 5.75% 15/11/2031	61,142	0.01
USD 317,000	Nationstar Mortgage 6% 15/1/2027	274,484	0.05
USD 138,000	Navient Private Education Loan Trust 2014-A 3.5% 15/8/2044	119,772	0.02
USD 104,000	Navient Private Education Loan Trust 2015-A 3.5% 15/12/2044	86,205	0.02
USD 470,000	Navient Private Education Loan Trust 2020-I 2.95% 15/4/2069	355,081	0.07
EUR 100,000	Netflix 4.625% 15/5/2029	99,151	0.02
USD 285,192	New Century Home Equity Loan Trust Series 2005-C 5.292% 25/12/2035	207,125	0.04
USD 47,000	New Home 7.25% 15/10/2025	40,920	0.01
USD 55,000	New Hope Cultural Education Facilities Finance 5% 15/8/2047	52,929	0.01
USD 120,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	81,439	0.02
USD 55,000	New Jersey Transportation Trust Fund Authority 5.754% 15/12/2028	52,167	0.01
USD 60,000	New Orleans Aviation Board 5% 1/1/2040	56,975	0.01
USD 75,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	74,660	0.01
USD 20,000	New York City Municipal Water Finance Authority 5.75% 15/6/2041	20,654	0.00
USD 35,000	New York Convention Center Development 5% 15/11/2040	33,646	0.01
USD 65,000	New York State Dormitory Authority 3.19% 15/2/2043	47,545	0.01
USD 275,000	New York State Urban Development 2.5% 15/3/2033	209,703	0.04
USD 190,000	Newmont 2.25% 1/10/2030	143,487	0.03
USD 220,000	Newmont 2.6% 15/7/2032	164,501	0.03
USD 96,000	Newmont 2.8% 1/10/2029	76,576	0.01
USD 96,000	Nexstar Media 4.75% 1/11/2028	78,609	0.02
USD 133,000	Nexstar Media 5.625% 15/7/2027	116,163	0.02
USD 150,000	NextEra Energy Capital 1.9% 15/6/2028	119,163	0.02
USD 52,000	NextEra Energy Capital 6.051% 1/3/2025	49,207	0.01
USD 73,374	Nomura Asset Acceptance Alternative Loan Trust Series 2005-AP1 6.046% 25/2/2035	64,718	0.01
USD 310,000	Northern States Power 2.9% 1/3/2050	198,078	0.04
USD 430,000	NVIDIA 2% 15/6/2031	324,842	0.06
USD 145,000	NVIDIA 2.85% 1/4/2030	119,567	0.02
USD 362,311	Oakwood Mortgage Investors 7.475% 15/8/2027	284,642	0.05
USD 45,000	Oklahoma Development Finance Authority 5.25% 15/8/2048	37,053	0.01
USD 165,000	Oklahoma Development Finance Authority 5.5% 15/8/2057	140,503	0.03
USD 1,351,434	Olympic Tower 2017-OT Mortgage Trust 0.379% 10/5/2039	18,601	0.00
USD 107,199	Olympic Tower 2017-OT Mortgage Trust 3.945% 10/5/2039	72,897	0.01
EUR 100,000	Olympus Water US 3.875% 1/10/2028	85,966	0.02
USD 100,000	Oncor Electric Delivery 2.75% 15/5/2030	81,397	0.02
USD 185,000	Oncor Electric Delivery 5.75% 15/3/2029	179,579	0.03
USD 2,010,201	One Market Plaza Trust 2017-1MKT 0% 10/2/2032	57	0.00
USD 127,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	109,050	0.02
USD 130,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	105,224	0.02
USD 750,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	594,934	0.11
USD 100,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	77,085	0.01
USD 435,000	OneMain Financial Issuance Trust 2021-1 5.136% 16/6/2036	399,498	0.08

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,250,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 5.352% 25/11/2035	934,666	0.18
USD 22,507	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	17,159	0.00
USD 20,577	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	16,213	0.00
USD 150,000	Oracle 2.3% 25/3/2028	122,142	0.02
USD 100,000	Oracle 2.875% 25/3/2031	77,666	0.01
USD 100,000	Oracle 2.95% 1/4/2030	80,072	0.01
USD 57,000	Oracle 4.9% 6/2/2033	50,323	0.01
USD 36,000	Oracle 5.8% 10/11/2025	34,225	0.01
USD 140,000	Oracle 6.25% 9/11/2032	136,367	0.03
USD 39,978	Oregon School Boards Association 4.759% 30/6/2028	37,182	0.01
USD 90,000	Oregon School Boards Association 5.55% 30/6/2028	86,162	0.02
EUR 100,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	85,862	0.02
USD 559,282	Origen Manufactured Housing Contract Trust 2007-B 5.788% 15/10/2037	543,836	0.10
USD 12,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	9,248	0.00
USD 15,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	12,661	0.00
USD 295,000	Paramount Global 6.375% 30/3/2062	239,172	0.05
USD 283,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	221,669	0.04
USD 205,000	Parker-Hannifin 3.25% 14/6/2029	170,929	0.03
USD 20,000	Pennsylvania Economic Development Financing Authority 5% 31/12/2038	18,795	0.00
USD 5,000	Pitney Bowes 4.625% 15/3/2024*	4,664	0.00
USD 600,000	Pitney Bowes 6.875% 15/3/2027	468,776	0.09
USD 1,140,000	PNC Financial Services 2.2% 1/11/2024	1,022,789	0.20
USD 787,000	PNC Financial Services 4.758% 26/1/2027	727,836	0.14
USD 40,000	Port of Seattle WA 5% 1/5/2043	38,137	0.01
USD 70,000	PPG Industries 2.55% 15/6/2030	54,948	0.01
USD 67,000	Prologis 2.25% 15/1/2032	50,292	0.01
EUR 100,000	Prologis Euro Finance 0.25% 10/9/2027	83,724	0.02
EUR 400,000	Prologis Euro Finance 0.375% 6/2/2028	332,236	0.06
USD 295,000	Rand Parent 8.5% 15/2/2030	266,904	0.05
USD 1,148,367	Ready Capital Mortgage Financing 2022-FL10 7.17% 25/10/2039	1,078,053	0.21
USD 242,791	Ready Capital Mortgage Financing 2022-FL9 7.072% 25/6/2037	228,969	0.04
USD 100,000	Realty Income 3.65% 15/1/2028	87,926	0.02
USD 50,000	Realty Income 5.625% 13/10/2032	47,735	0.01
USD 85,000	Regal Rexnord 6.05% 15/2/2026	79,125	0.02
USD 64,000	Regal Rexnord 6.05% 15/4/2028	58,875	0.01
USD 348,265	RFMSI Series 2006-SA2 Trust 4.902% 25/8/2036	229,575	0.04
USD 17,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	14,708	0.00
USD 212,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	171,038	0.03
USD 715,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.625% 1/3/2029	541,935	0.10
USD 478,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031*	350,063	0.07
USD 38,000	Sabre GLBL 7.375% 1/9/2025	33,534	0.01
USD 248,000	Sabre GLBL 9.25% 15/4/2025	229,658	0.04
USD 94,000	Sabre GLBL 11.25% 15/12/2027	88,132	0.02
USD 500,000	San Diego County Water Authority 5% 1/5/2052	513,874	0.10
USD 45,000	San Diego Public Facilities Financing Authority 5% 15/5/2039	44,834	0.01
USD 295,000	Sasol Financing USA 4.375% 18/9/2026	249,902	0.05
USD 200,000	Sasol Financing USA 6.5% 27/9/2028	176,352	0.03
USD 1,021,881	Saxon Asset Trust 2007-1 4.907% 25/1/2047	852,123	0.16
USD 200,000	Securitized Asset Backed Receivables Trust 2006-OP1 5.622% 25/10/2035	135,355	0.03
USD 580,000	Select Medical 6.25% 15/8/2026	521,965	0.10
USD 147,000	Sempra Energy 3.7% 1/4/2029	125,233	0.02
USD 781,695	Sequoia Mortgage Trust 2007-3 3.228% 20/7/2037	591,502	0.11
USD 337,750	Sesac Finance 5.216% 25/7/2049	295,713	0.06
USD 200,000	Sherwin-Williams 2.95% 15/8/2029	162,681	0.03
USD 72,000	Sirius XM Radio 5% 1/8/2027	61,918	0.01
USD 195,000	Sirius XM Radio 5.5% 1/7/2029	164,498	0.03
USD 155,000	Skyworks Solutions 0.9% 1/6/2023	143,864	0.03
USD 798,054	SLM Private Education Loan Trust 2010-C 9.338% 15/10/2041	805,359	0.15
USD 165,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	132,848	0.03
USD 240,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	178,081	0.03
USD 140,000	SMB Private Education Loan Trust 2020-PT-A 3.2% 15/9/2054	105,705	0.02
USD 350,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	260,078	0.05
USD 960,000	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	782,553	0.15
USD 155,000	Southern California Edison 2.75% 1/2/2032	120,133	0.02
USD 40,000	Southern California Edison 2.85% 1/8/2029	32,386	0.01
USD 65,000	Southern California Edison 5.95% 1/11/2032	63,343	0.01
USD 2,875,000	Southern Power 0.9% 15/1/2026	2,385,488	0.46

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 787,000	Sprint 7.875% 15/9/2023	747,926	0.14
USD 75,000	Standard Industries 4.75% 15/1/2028	63,530	0.01
USD 24,000	Standard Industries 5% 15/2/2027	20,874	0.00
USD 55,000	State of California 7.3% 1/10/2039	63,080	0.01
USD 30,000	State of California 7.35% 1/11/2039	34,582	0.01
USD 25,000	State of California 7.5% 1/4/2034	28,469	0.01
USD 60,000	State of California 7.55% 1/4/2039	71,776	0.01
USD 160,000	State of Georgia 4% 1/7/2040	151,961	0.03
USD 160,000	State of Georgia 4% 1/7/2041	151,238	0.03
USD 220,000	State of Minnesota 4% 1/9/2038	215,091	0.04
USD 150,000	State of New York 2.8% 15/2/2032	121,158	0.02
USD 50,000	State of Oregon 5.892% 1/6/2027	48,279	0.01
USD 110,000	State of Washington 5% 1/8/2040	106,186	0.02
USD 45,000	State of Washington 5% 1/8/2040	44,615	0.01
USD 125,000	State Street 2.623% 7/2/2033	95,676	0.02
USD 280,000	Steel Dynamics 3.45% 15/4/2030	232,500	0.04
USD 69,000	Stem 0.5% 1/12/2028	39,799	0.01
USD 808,132	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	467,307	0.09
USD 271,307	Structured Asset Mortgage Loan Trust Series 2006-RF4 6% 25/10/2036	145,893	0.03
USD 35,000	Sumter Landing Community Development District 4.172% 1/10/2047	28,570	0.01
USD 293,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	239,525	0.04
USD 221,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	199,654	0.04
USD 356,000	Taylor Morrison Communities 5.875% 15/6/2027	323,002	0.06
USD 115,000	TEGNA 4.625% 15/3/2028	96,896	0.02
USD 25,000	TEGNA 5% 15/9/2029	20,943	0.00
USD 11,000	Teleflex 4.625% 15/11/2027	9,685	0.00
USD 631,000	Tenet Healthcare 4.25% 1/6/2029	520,482	0.10
USD 408,000	Tenet Healthcare 4.375% 15/1/2030	334,981	0.06
USD 18,000	Tenet Healthcare 4.625% 15/6/2028	15,365	0.00
USD 82,000	Tenet Healthcare 4.875% 1/1/2026	73,635	0.01
USD 35,000	Tenet Healthcare 5.125% 1/11/2027	30,924	0.01
USD 136,000	Tenet Healthcare 6.125% 15/6/2030	121,324	0.02
USD 35,000	Tenet Healthcare 6.25% 1/2/2027	32,082	0.01
USD 30,000	Tennessee Housing Development Agency 3.75% 1/7/2038	27,798	0.01
USD 15,000	Tennessee Housing Development Agency 3.85% 1/7/2043	13,838	0.00
USD 15,000	Tennessee Housing Development Agency 3.95% 1/1/2049	13,868	0.00
USD 80,000	Texas A&M University 2.836% 15/5/2027	70,124	0.01
USD 25,000	Texas Private Activity Bond Surface Transportation 5% 31/12/2055	22,465	0.00
USD 200,000	TK Elevator US Newco 5.25% 15/7/2027	170,547	0.03
USD 150,000	T-Mobile USA 2.05% 15/2/2028	120,833	0.02
USD 200,000	T-Mobile USA 2.4% 15/3/2029	158,595	0.03
USD 125,000	T-Mobile USA 2.7% 15/3/2032	94,799	0.02
USD 100,000	T-Mobile USA 2.875% 15/2/2031	77,974	0.02
USD 340,000	T-Mobile USA 3.375% 15/4/2029	282,454	0.05
USD 75,000	T-Mobile USA 3.5% 15/4/2031	61,020	0.01
USD 200,000	T-Mobile USA 3.75% 15/4/2027	176,566	0.03
USD 190,000	T-Mobile USA 3.875% 15/4/2030	161,561	0.03
USD 100,000	Toyota Motor Credit 3.375% 1/4/2030	85,825	0.02
USD 191,000	Tri Pointe Homes 5.25% 1/6/2027	166,315	0.03
USD 12,000	Tri Pointe Homes 5.7% 15/6/2028	10,524	0.00
USD 75,000	UBS Commercial Mortgage Trust 2018-C12 4.788% 15/8/2051	62,383	0.01
EUR 100,000	UGI International 2.5% 1/12/2029	79,030	0.01
USD 50,000	Union Pacific 3.7% 1/3/2029	43,862	0.01
USD 1,785,300	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	1,793,702	0.34
USD 584,100	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	561,760	0.11
USD 811,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	747,234	0.14
USD 7,031,100	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024	7,640,590	1.46
USD 6,727,200	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2024	7,962,502	1.52
USD 2,312,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	2,040,696	0.39
USD 272,000	United States Treasury Note/Bond 1.125% 15/2/2031	207,120	0.04
USD 213,000	United States Treasury Note/Bond 1.25% 30/6/2028	172,116	0.03
USD 357,000	United States Treasury Note/Bond 1.625% 15/8/2029	289,157	0.06
USD 87,200	United States Treasury Note/Bond 1.625% 15/11/2050	49,513	0.01
USD 436,000	United States Treasury Note/Bond 1.875% 15/11/2051	262,913	0.05
USD 495,000	United States Treasury Note/Bond 2% 15/8/2051	308,497	0.06
USD 110,000	United States Treasury Note/Bond 2.25% 15/8/2049	73,251	0.01
USD 757,000	United States Treasury Note/Bond 2.25% 15/2/2052	500,666	0.10
USD 7,000	United States Treasury Note/Bond 2.375% 15/5/2051	4,767	0.00
USD 260,400	United States Treasury Note/Bond 2.875% 15/5/2032	224,030	0.04
USD 7,813,900	United States Treasury Note/Bond 2.875% 15/5/2052	5,937,863	1.13
USD 9,604,400	United States Treasury Note/Bond 3% 15/8/2052†	7,492,822	1.43

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 14,000,000	United States Treasury Note/Bond 3.5% 15/2/2033*	12,657,705	2.41
USD 1,109,200	United States Treasury Note/Bond 4% 15/11/2052	1,047,659	0.20
USD 2,800,000	United States Treasury Note/Bond 4.25% 30/9/2024	2,602,079	0.50
USD 358,000	United Wholesale Mortgage 5.5% 15/11/2025	310,364	0.06
USD 150,000	UnitedHealth 2.3% 15/5/2031	115,733	0.02
USD 198,000	UnitedHealth 3.875% 15/12/2028	175,519	0.03
USD 100,000	UnitedHealth 4.2% 15/5/2032	88,077	0.02
USD 475,000	UnitedHealth 5.35% 15/2/2033	455,373	0.09
USD 100,000	Uniti / Uniti Fiber / CSL Capital 7.875% 15/2/2025	95,899	0.02
USD 182,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	171,370	0.03
USD 55,000	University of California 5.77% 15/5/2043	55,691	0.01
USD 414,000	US Bancorp 4.548% 22/7/2028	378,842	0.07
EUR 200,000	Verizon Communications 1.125% 19/9/2035	138,098	0.03
EUR 200,000	Verizon Communications 1.3% 18/5/2033	150,995	0.03
USD 195,000	Verizon Communications 1.68% 30/10/2030	141,236	0.03
USD 100,000	Verizon Communications 2.355% 15/3/2032	73,610	0.01
USD 150,000	Verizon Communications 3.15% 22/3/2030	123,175	0.02
USD 25,000	Verizon Communications 4.016% 3/12/2029	21,663	0.00
EUR 223,000	Verizon Communications 4.75% 31/10/2034	230,004	0.04
USD 125,000	Vertiv 4.125% 15/11/2028	102,122	0.02
USD 96,000	Viasat 5.625% 15/4/2027	81,772	0.02
USD 35,000	VICI Properties / VICI Note 5.625% 1/5/2024	32,649	0.01
USD 295,000	Virginia College Building Authority 1.965% 1/2/2032	218,095	0.04
USD 105,000	Virginia Small Business Financing Authority 5% 31/12/2052	98,327	0.02
USD 50,000	VMware 2.2% 15/8/2031	35,532	0.01
USD 220,000	VMware 4.65% 15/5/2027	199,245	0.04
USD 672,000	VMware 4.7% 15/5/2030	589,980	0.11
USD 200,000	Walt Disney 2% 1/9/2029	156,591	0.03
USD 340,000	Walt Disney 2.65% 13/1/2031	271,500	0.05
USD 50,000	Walt Disney 3.8% 22/3/2030	43,617	0.01
USD 180,815	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 3.543% 25/6/2047	135,374	0.03
USD 647,893	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 3.591% 25/6/2047	468,191	0.09
USD 82,504	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.167% 25/11/2035	53,434	0.01
USD 32,751	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	23,335	0.00
USD 987,845	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA1 Trust 3.513% 25/12/2046	744,569	0.14
USD 195,964	Washington Mutural Asset-Backed Certificates WMABS Series 2006-HE5 Trust 3.838% 25/10/2036	139,820	0.03
USD 69,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	55,197	0.01
EUR 300,000	Wells Fargo 1.741% 4/5/2030	255,396	0.05
GBP 200,000	Wells Fargo 3.473% 26/4/2028	209,085	0.04
USD 100,000	Wells Fargo 4.897% 25/7/2033	89,298	0.02
USD 27,487	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	23,574	0.00
USD 126,439	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.249% 15/8/2049	4,181	0.00
USD 21,531	Wells Fargo Commercial Mortgage Trust 2016-NXS5 4.948% 15/1/2059	18,785	0.00
USD 60,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	50,569	0.01
USD 110,000	Wells Fargo Commercial Mortgage Trust 2017-C42 4.002% 15/12/2050	92,583	0.02
USD 100,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 5.673% 13/12/2031	93,511	0.02
USD 66,448	Wells Fargo Commercial Mortgage Trust 2018-C45 4.727% 15/6/2051	54,540	0.01
USD 106,000	Wells Fargo Commercial Mortgage Trust 2018-C46 4.633% 15/8/2051	91,209	0.02
USD 1,205,000	Welltower 2.7% 15/2/2027	1,021,780	0.19
USD 100,000	Welltower OP 4.25% 15/4/2028	88,682	0.02
USD 54,000	Wesleyan University 4.781% 1/7/2116	41,283	0.01
USD 40,000	West Virginia Hospital Finance Authority 5% 1/6/2024	38,247	0.01
USD 260,000	Western Digital 1.5% 1/2/2024	235,016	0.05
USD 23,822	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	20,311	0.00
USD 198,000	WinWater Mortgage Loan Trust 2014-3 3.977% 20/11/2044	163,281	0.03
USD 462,103	WinWater Mortgage Loan Trust 2015-5 3.756% 20/8/2045	256,117	0.05
EUR 141,000	WMG Acquisition 2.25% 15/8/2031	105,836	0.02
USD 150,000	Workday 3.7% 1/4/2029	128,427	0.02
USD 81,000	WRKCo 4.9% 15/3/2029	72,885	0.01
USD 750,000	Xerox 5% 15/8/2025*	656,895	0.13
USD 70,000	XHR 4.875% 1/6/2029	55,635	0.01

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (EUR)	% of Net Assets
USD 51,000	XHR 6.375% 15/8/2025	46,536	0.01
USD 340,000	Xylem 1.95% 30/1/2028	275,841	0.05
USD 1,755,167	Yale Mortgage Loan Trust 2007-1 5.017% 25/6/2037	558,271	0.11
		221,134,217	42.18
	Uruguay		
USD 136,242	Uruguay Government International Bond 5.75% 28/10/2034	138,009	0.03
Total Bonds		413,051,191	78.80
CERTIFICATES OF DEPOSIT			
	Japan		
USD 120,000	Mizuho Corporate Bank (New York Branch) 5.48% 4/1/2024	112,784	0.02
Total Certificates of Deposit		112,784	0.02
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		424,664,446	81.02

Holding	Description	Market Value (EUR)	% of Net Assets
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	United States		
7,864	Lessen Series C**	95,740	0.02
Total Common Stocks (Shares)		95,740	0.02
BONDS			
	Ireland		
EUR 150,000	Capital Four CLO V 0% 8/4/2036**	150,000	0.03
	United States		
USD 579,016	Lessen 0% 5/1/2028**	522,566	0.10
Total Bonds		672,566	0.13
Total Other Transferable Securities		768,306	0.15
Total Portfolio		425,432,752	81.16
Other Net Assets		98,747,869	18.84
Total Net Assets (EUR)		524,180,621	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
AUD	234,000	JPY	20,982,897	Citigroup	15/3/2023	3,732
AUD	240,000	USD	167,323	Morgan Stanley	15/3/2023	(5,057)
AUD	1,487,142	USD	1,035,983	JP Morgan	15/3/2023	(30,564)
AUD	639,000	USD	451,069	BNP Paribas	15/3/2023	(18,697)
AUD	141,007	USD	100,000	Royal Bank of Canada	15/3/2023	(4,561)
AUD	206,000	USD	145,514	Bank of America	14/3/2023	(6,126)
AUD	695,000	CAD	657,014	Morgan Stanley	14/3/2023	(13,610)
AUD	362,000	USD	254,997	Citigroup	15/3/2023	(10,086)
AUD	406,900	USD	290,401	JP Morgan	14/3/2023	(14,895)
AUD	84,583	USD	58,885	Bank of America	15/3/2023	(1,702)
AUD	608,000	USD	427,700	Deutsche Bank	14/3/2023	(16,410)
AUD	34,000	USD	23,775	HSBC Bank	15/3/2023	(783)
BRL	11,272,056	USD	2,071,456	Goldman Sachs	15/3/2023	80,212
BRL	4,414,844	USD	825,822	Bank of America	15/3/2023	17,787
BRL	1,427,002	USD	280,000	Goldman Sachs	2/3/2023	(5,845)
BRL	7,495,310	USD	1,455,400	HSBC Bank	15/3/2023	(19,925)
BRL	1,487,652	USD	286,000	JP Morgan	2/3/2023	(546)
BRL	189,052	USD	36,100	Citigroup	15/3/2023	70
BRL	1,086,137	USD	211,000	BNP Paribas	2/3/2023	(2,459)
BRL	1,105,741	USD	211,000	Goldman Sachs	4/4/2023	(246)
BRL	720,555	USD	138,000	Deutsche Bank	4/4/2023	(631)
CAD	133,739	USD	100,000	Morgan Stanley	15/3/2023	(1,499)
CAD	134,044	USD	100,000	Royal Bank of Canada	15/3/2023	(1,289)
CAD	290,295	USD	217,000	HSBC Bank	14/3/2023	(3,199)
CAD	161,357	USD	120,000	Citigroup	15/3/2023	(1,198)
CAD	453,259	USD	340,000	BNP Paribas	15/3/2023	(6,103)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
CAD	947,148	EUR	658,000	UBS	14/3/2023	(3,342)
CHF	254,952	USD	280,000	BNP Paribas	15/3/2023	(6,600)
CHF	183,605	USD	200,000	Citigroup	15/3/2023	(3,208)
CHF	165,234	NZD	278,000	BNP Paribas	15/3/2023	4,797
CHF	91,882	USD	100,000	JP Morgan	15/3/2023	(1,525)
CHF	164,130	USD	180,000	Deutsche Bank	15/3/2023	(4,009)
CLP	456,721,680	USD	570,000	Citigroup	14/3/2023	(19,226)
CLP	218,805,750	USD	279,000	Morgan Stanley	14/3/2023	(14,777)
CLP	451,648,500	USD	558,000	Bank of America	14/3/2023	(13,688)
CLP	240,303,500	USD	289,000	Toronto-Dominion	14/3/2023	128
CNH	1,120,000	USD	161,333	JP Morgan	15/3/2023	(36)
CNH	560,000	USD	80,771	Morgan Stanley	15/3/2023	(117)
CNH	560,000	USD	80,931	HSBC Bank	15/3/2023	(266)
CNH	3,820,000	USD	557,062	Deutsche Bank	15/3/2023	(6,514)
CNH	10,856,804	USD	1,585,421	Citigroup	15/3/2023	(20,575)
CNH	1,880,000	USD	277,983	Nomura	15/3/2023	(6,800)
CNH	3,570,554	EUR	485,334	JP Morgan	15/3/2023	(2,325)
CNH	2,027,570	USD	300,000	BNP Paribas	15/3/2023	(7,519)
COP	1,310,411,200	USD	280,000	Barclays	14/3/2023	(7,712)
COP	1,333,098,000	GBP	234,000	HSBC Bank	14/3/2023	(7,160)
COP	1,413,752,000	USD	284,000	Toronto-Dominion	14/3/2023	8,666
COP	1,248,856,192	USD	249,861	BNY Mellon	10/5/2023	5,730
CZK	27,658,764	USD	1,254,000	Morgan Stanley	14/3/2023	(2,932)
EUR	2,146,378	USD	2,288,885	Royal Bank of Canada	15/3/2023	(3,644)
EUR	359,622	HKD	2,977,000	BNY Mellon	15/3/2023	3,109
EUR	1,308,134	USD	1,401,485	Citigroup	15/3/2023	(8,324)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	8,902,223	USD	9,637,717	Bank of America	15/3/2023	(150,785)
EUR	6,435,482	USD	6,927,972	Goldman Sachs	15/3/2023	(72,179)
EUR	348,940,490	USD	372,443,626	Morgan Stanley	15/3/2023	(907,448)
EUR	400,000	USD	430,986	Westpac	15/3/2023	(4,838)
EUR	1,621,066	USD	1,754,927	HSBC Bank	15/3/2023	(27,392)
EUR	4,113,571	USD	4,429,784	JP Morgan	15/3/2023	(47,463)
EUR	57,700	CAD	84,000	Morgan Stanley	15/3/2023	(357)
EUR	16,352,441	GBP	14,308,000	Deutsche Bank	15/3/2023	33,613
EUR	426,620	AUD	677,000	Deutsche Bank	15/3/2023	(2,471)
EUR	54,051	AUD	86,000	Morgan Stanley	15/3/2023	(457)
EUR	1,833,062	SEK	20,276,000	Deutsche Bank	15/3/2023	3,715
EUR	4,212,983	USD	4,521,317	Deutsche Bank	15/3/2023	(34,031)
EUR	27,703	AUD	44,000	Bank of America	15/3/2023	(185)
EUR	441,866	NOK	4,690,000	Bank of America	15/3/2023	14,734
EUR	403,195	NOK	4,280,000	Barclays	15/3/2023	13,403
EUR	454,664	NOK	4,830,000	BNP Paribas	15/3/2023	14,782
EUR	7,171,924	USD	7,799,332	BNP Paribas	15/3/2023	(154,232)
EUR	650,000	GBP	573,912	UBS	15/3/2023	(4,569)
EUR	916,196	GBP	815,000	Royal Bank of Canada	15/3/2023	(13,342)
EUR	1,072,934	USD	1,162,360	Barclays	15/3/2023	(18,907)
EUR	816,409	GBP	721,000	Bank of America	15/3/2023	(5,918)
EUR	208,000	CNH	1,512,264	UBS	15/3/2023	3,428
EUR	191,211	USD	208,000	Bank of America	17/4/2023	(3,788)
EUR	910,249	USD	990,120	Citibank	15/3/2023	(19,802)
EUR	167,000	JPY	23,112,833	JP Morgan	15/3/2023	7,744
EUR	518,111	JPY	71,796,000	UBS	15/3/2023	23,409
EUR	26,333	MXN	550,000	Citibank	15/3/2023	(1,787)
EUR	162,098	JPY	22,873,000	Bank of America	15/3/2023	4,495
EUR	138,667	CNH	1,016,346	BNP Paribas	15/3/2023	1,180
EUR	416,000	PLN	1,970,897	JP Morgan	14/3/2023	(1,818)
EUR	228,000	USD	247,878	Royal Bank of Canada	14/3/2023	(4,854)
EUR	394,000	USD	431,042	JP Morgan	13/3/2023	(10,942)
EUR	138,667	CNH	1,013,541	JP Morgan	15/3/2023	1,560
EUR	49,670	JPY	6,989,000	Royal Bank of Canada	15/3/2023	1,513
EUR	395,527	GBP	353,000	HSBC Bank	15/3/2023	(7,084)
EUR	230,015	USD	247,141	UBS	14/3/2023	(2,147)
EUR	120,000	NOK	1,321,740	Citigroup	15/3/2023	(375)
EUR	98,665	USD	106,012	Morgan Stanley	14/3/2023	(922)
EUR	137,850	SGD	196,000	Bank of America	15/3/2023	1,148
EUR	162,911	MXN	3,266,000	JP Morgan	15/3/2023	(4,067)
EUR	41,723	USD	44,648	Bank of America	14/3/2023	(218)
EUR	264,000	CAD	379,580	JP Morgan	14/3/2023	1,638
EUR	67,045	HUF	26,000,000	Toronto-Dominion	16/3/2023	(1,473)
EUR	103,038	USD	110,453	UBS	10/5/2023	(377)
GBP	577,472	EUR	650,000	JP Morgan	15/3/2023	8,629
GBP	1,450,000	USD	1,752,560	Barclays	15/3/2023	7,546
GBP	870,000	USD	1,053,320	Morgan Stanley	15/3/2023	2,852
GBP	920,000	USD	1,108,740	JP Morgan	15/3/2023	7,820
GBP	320,000	USD	387,445	Bank of America	15/3/2023	1,033

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
GBP	344,000	USD	414,476	Morgan Stanley	14/3/2023	3,008
HUF	26,000,000	EUR	65,712	JP Morgan	16/3/2023	2,806
HUF	91,129,726	USD	250,000	UBS	14/3/2023	5,514
IDR	6,425,000,000	USD	412,263	JP Morgan	15/3/2023	8,386
IDR	2,175,000,000	USD	139,361	BNP Paribas	15/3/2023	3,026
IDR	23,435,752,230	EUR	1,402,834	JP Morgan	15/3/2023	40,284
IDR	4,395,000,000	USD	281,948	UBS	15/3/2023	5,792
IDR	4,395,000,000	USD	281,948	Citibank	15/3/2023	5,792
IDR	1,685,780,000	USD	111,236	Citibank	17/4/2023	(748)
IDR	6,321,644,400	USD	422,000	Barclays	14/3/2023	(7,120)
INR	67,384,710	USD	810,000	BNP Paribas	15/3/2023	4,183
INR	8,880,000	USD	108,810	Citibank	17/4/2023	(1,603)
INR	34,492,170	USD	422,000	Morgan Stanley	14/3/2023	(4,772)
JPY	448,426,548	USD	3,336,688	Morgan Stanley	15/3/2023	(44,422)
JPY	657,193,838	USD	5,012,668	JP Morgan	15/3/2023	(180,235)
JPY	29,360,000	USD	222,912	UBS	15/3/2023	(7,086)
JPY	205,333,202	USD	1,599,497	Deutsche Bank	15/3/2023	(87,633)
JPY	157,600,260	USD	1,204,737	HSBC Bank	15/3/2023	(45,721)
JPY	572,564,701	USD	4,389,107	BNP Paribas	15/3/2023	(177,632)
JPY	139,079,920	USD	1,045,833	Bank of America	15/3/2023	(24,071)
JPY	123,405,000	USD	948,953	Citigroup	15/3/2023	(41,072)
JPY	21,021,390	AUD	234,000	Citigroup	15/3/2023	(3,467)
JPY	329,440,760	USD	2,524,273	Goldman Sachs	15/3/2023	(101,154)
JPY	158,284,180	USD	1,234,556	Citibank	15/3/2023	(69,018)
JPY	23,078,942	EUR	167,000	JP Morgan	15/3/2023	(7,977)
JPY	18,466,536	NZD	220,000	Deutsche Bank	15/3/2023	(473)
JPY	30,341,823	EUR	215,000	Bank of America	14/3/2023	(5,951)
JPY	79,697,930	USD	614,000	JP Morgan	14/3/2023	(27,684)
JPY	23,064,892	NZD	278,000	JP Morgan	15/3/2023	(2,458)
JPY	20,087,400	NZD	240,000	Morgan Stanley	15/3/2023	(915)
KRW	365,000,000	USD	294,141	Barclays	15/3/2023	(16,707)
KRW	169,686,616	USD	138,000	BNP Paribas	14/3/2023	(8,964)
KRW	718,875,600	USD	564,000	Citigroup	14/3/2023	(18,592)
MXN	48,463,215	USD	2,405,003	Royal Bank of Canada	15/3/2023	218,636
MXN	44,107,985	USD	2,281,222	Citigroup	15/3/2023	112,242
MXN	4,756,706	USD	238,000	Morgan Stanley	15/3/2023	19,630
MXN	5,260,096	USD	278,000	Royal Bank of Canada	14/3/2023	7,848
MXN	7,857,220	GBP	336,000	JP Morgan	14/3/2023	18,576
MXN	12,917,476	USD	684,000	Bank of America	14/3/2023	19,658
MXN	1,145,252	USD	60,000	HSBC Bank	15/3/2023	2,192
MXN	5,605,730	USD	290,000	HSBC Bank	14/3/2023	14,250
MXN	26,456,028	USD	1,414,120	JP Morgan	10/5/2023	9,791
MYR	1,250,000	USD	290,360	Goldman Sachs	15/3/2023	(10,871)
NOK	9,205,000	EUR	875,484	Bank of America	15/3/2023	(37,157)
NOK	16,451,771	USD	1,663,996	HSBC Bank	15/3/2023	(64,983)
NOK	4,905,000	EUR	467,551	Barclays	15/3/2023	(20,839)
NOK	1,090,000	EUR	103,825	Morgan Stanley	15/3/2023	(4,555)
NOK	26,589,543	USD	2,638,255	JP Morgan	15/3/2023	(56,610)
NOK	17,982,324	USD	1,815,409	Deutsche Bank	15/3/2023	(67,568)
NOK	835,117	USD	85,000	UBS	15/3/2023	(3,787)
NOK	2,987,927	USD	300,833	BNP Paribas	15/3/2023	(10,463)
NOK	597,259	USD	60,000	Bank of America	15/3/2023	(1,966)
NOK	2,848,091	USD	287,126	Goldman Sachs	15/3/2023	(10,323)
NOK	2,493,404	USD	253,000	Morgan Stanley	15/3/2023	(10,569)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
NOK	4,664,283	USD	462,334	Citigroup	15/3/2023	(9,496)
NOK	991,012	USD	100,000	Royal Bank of Canada	15/3/2023	(3,679)
NOK	2,860,432	EUR	264,000	JP Morgan	14/3/2023	(3,490)
NOK	2,799,336	USD	281,000	HSBC Bank	14/3/2023	(9,023)
NOK	1,299,888	EUR	120,000	Citigroup	15/3/2023	(1,615)
NOK	1,030,692	USD	100,000	Toronto-Dominion	15/3/2023	(65)
NOK	2,190,968	USD	213,000	JP Morgan	14/3/2023	(551)
NOK	4,365,888	USD	422,000	Deutsche Bank	14/3/2023	1,194
NZD	278,000	CHF	164,438	JP Morgan	15/3/2023	(3,995)
NZD	278,000	JPY	23,192,011	BNP Paribas	15/3/2023	1,583
NZD	154,680	USD	100,000	HSBC Bank	15/3/2023	(4,138)
NZD	138,667	USD	87,930	JP Morgan	15/3/2023	(2,096)
NZD	180,000	JPY	14,828,670	Bank of America	15/3/2023	2,318
NZD	520,000	JPY	43,338,900	Deutsche Bank	15/3/2023	3,249
NZD	448,000	USD	283,410	Goldman Sachs	14/3/2023	(6,144)
NZD	160,585	USD	100,000	Toronto-Dominion	15/3/2023	(710)
SEK	26,205,883	USD	2,525,966	JP Morgan	15/3/2023	(8,367)
SEK	3,470,000	USD	332,932	Deutsche Bank	15/3/2023	337
SEK	1,053,692	USD	100,000	BNP Paribas	15/3/2023	1,133
SEK	1,034,880	USD	100,000	HSBC Bank	15/3/2023	(564)
SEK	1,254,762	USD	120,000	Citibank	15/3/2023	488
SEK	2,678,713	USD	258,667	Citigroup	15/3/2023	(1,294)
SEK	3,854,885	USD	370,212	Bank of America	15/3/2023	45
SEK	5,200,000	USD	499,536	Goldman Sachs	15/3/2023	(74)
SGD	930,000	USD	686,580	BNP Paribas	15/3/2023	3,714
SGD	930,000	USD	685,386	Bank of America	15/3/2023	4,835
SGD	380,000	USD	286,771	Goldman Sachs	15/3/2023	(4,338)
SGD	473,588	USD	354,000	UBS	14/3/2023	(2,222)
THB	9,800,000	USD	280,585	Barclays	15/3/2023	(2,737)
THB	8,318,100	USD	255,000	BNY Mellon	14/3/2023	(18,168)
THB	9,700,000	USD	290,367	Goldman Sachs	15/3/2023	(14,587)
TWD	1,650,000	USD	54,402	Barclays	15/3/2023	(350)
TWD	1,650,000	USD	54,467	JP Morgan	15/3/2023	(411)
TWD	8,600,000	USD	287,991	BNP Paribas	15/3/2023	(5,996)
USD	248,456	TWD	7,500,000	Barclays	15/3/2023	2,693
USD	170,785	JPY	23,000,000	UBS	15/3/2023	1,945
USD	403,302	EUR	380,000	UBS	15/3/2023	(1,165)
USD	323,461	CNH	2,240,000	Morgan Stanley	15/3/2023	820
USD	394,264	EUR	370,403	Bank of America	14/3/2023	(34)
USD	10,113,930	EUR	9,451,641	JP Morgan	15/3/2023	48,690
USD	2,747,000	CNH	19,061,436	Royal Bank of Canada	15/3/2023	1,797
USD	58,438,894	EUR	54,438,896	Deutsche Bank	15/3/2023	454,801
USD	2,846,660	SEK	29,140,596	Deutsche Bank	15/3/2023	44,826
USD	1,744,209	JPY	225,199,156	HSBC Bank	15/3/2023	86,680
USD	1,570,000	IDR	24,438,934,000	Morgan Stanley	15/3/2023	(30,142)
USD	7,843,895	EUR	7,261,880	Bank of America	15/3/2023	106,137
USD	1,363,275	EUR	1,269,723	Citigroup	15/3/2023	10,845
USD	281,462	KRW	365,000,000	Bank of America	15/3/2023	4,797
USD	144,951	TWD	4,400,000	BNP Paribas	15/3/2023	820
USD	6,546,382	EUR	6,066,847	BNP Paribas	15/3/2023	82,373
USD	3,271,946	NOK	33,037,798	JP Morgan	15/3/2023	64,595
USD	974,495	SGD	1,310,000	UBS	15/3/2023	1,698

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	688,507	SGD	930,000	Barclays	15/3/2023	(1,904)
USD	1,819,513	JPY	240,417,784	Morgan Stanley	15/3/2023	52,553
USD	1,647,082	NOK	16,444,583	Deutsche Bank	15/3/2023	49,835
USD	74,912	EUR	70,000	Westpac	15/3/2023	367
USD	1,143,714	EUR	1,062,233	HSBC Bank	15/3/2023	12,094
USD	3,256,688	JPY	427,249,076	JP Morgan	15/3/2023	115,197
USD	25,990	JPY	3,366,433	Barclays	15/3/2023	1,217
USD	1,745,201	SEK	18,064,216	JP Morgan	15/3/2023	9,526
USD	1,898,730	JPY	243,441,170	Bank of America	15/3/2023	106,133
USD	1,883,451	JPY	250,330,811	BNP Paribas	15/3/2023	44,308
USD	4,153,184	JPY	535,240,000	Deutsche Bank	15/3/2023	213,205
USD	1,616,094	EUR	1,499,446	Barclays	15/3/2023	18,602
USD	270,221	ZAR	4,804,028	Citigroup	15/3/2023	8,333
USD	205,000	NOK	2,094,779	BNP Paribas	15/3/2023	1,786
USD	829,385	IDR	12,731,132,000	Bank of America	15/3/2023	(4,886)
USD	971,803	EUR	892,000	Morgan Stanley	15/3/2023	20,845
USD	204,289	EUR	189,667	Citibank	15/3/2023	2,228
USD	813,925	IDR	12,586,945,000	HSBC Bank	15/3/2023	(10,530)
USD	100,000	JPY	12,885,100	Citibank	15/3/2023	5,150
USD	120,000	SEK	1,244,124	Citibank	15/3/2023	472
USD	100,000	CHF	90,771	Bank of America	15/3/2023	2,642
USD	468,372	AUD	664,816	JP Morgan	15/3/2023	18,587
USD	111,295	ZAR	1,945,000	Morgan Stanley	17/4/2023	5,422
USD	120,000	ZAR	2,072,700	Citibank	15/3/2023	6,801
USD	215,132	AUD	310,000	BNP Paribas	15/3/2023	5,599
USD	230,000	ZAR	3,984,603	BNP Paribas	15/3/2023	12,426
USD	309,812	AUD	441,884	Morgan Stanley	15/3/2023	11,046
USD	100,000	NZD	153,734	Citigroup	15/3/2023	4,688
USD	1,818,093	EUR	1,664,424	Royal Bank of Canada	15/3/2023	43,369
USD	170,441	AUD	240,000	Barclays	15/3/2023	7,985
USD	130,238	SEK	1,330,000	Goldman Sachs	15/3/2023	2,341
USD	95,000	NOK	937,650	Bank of America	15/3/2023	3,842
USD	485,556	AUD	682,890	Citigroup	15/3/2023	23,273
USD	320,000	CAD	427,313	JP Morgan	15/3/2023	5,248
USD	947,000	CLP	772,060,690	Barclays	14/3/2023	16,953
USD	336,130	GBP	272,000	HSBC Bank	14/3/2023	5,516
USD	3,531	AUD	5,000	Morgan Stanley	14/3/2023	150
USD	287,426	AUD	406,900	Bank of America	14/3/2023	12,100
USD	432,142	NZD	668,000	HSBC Bank	14/3/2023	18,140
USD	77,000	CAD	103,009	Royal Bank of Canada	14/3/2023	1,134
USD	281,000	NOK	2,797,626	HSBC Bank	14/3/2023	9,179
USD	212,000	SGD	278,410	HSBC Bank	14/3/2023	4,963
USD	156,193	THB	5,100,000	Goldman Sachs	15/3/2023	10,981
USD	340,000	CAD	454,393	HSBC Bank	15/3/2023	5,318
USD	200,000	CHF	183,393	HSBC Bank	15/3/2023	3,422
USD	465,000	NOK	4,677,461	HSBC Bank	15/3/2023	11,049
USD	180,000	CHF	164,742	UBS	15/3/2023	3,394
USD	1,213,928	JPY	159,762,333	Citigroup	15/3/2023	39,456
USD	238,000	MXN	4,499,931	JP Morgan	15/3/2023	(6,503)
USD	200,000	CAD	266,413	Bank of America	15/3/2023	3,734
USD	100,000	AUD	141,114	Bank of America	15/3/2023	4,493
USD	280,000	CHF	253,724	JP Morgan	15/3/2023	7,835
USD	750,226	NOK	7,613,305	Citigroup	15/3/2023	11,345

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	288,000	BRL	1,454,086	Bank of America	2/3/2023	8,480
USD	868,553	MXN	16,233,516	Citigroup	15/3/2023	(14,096)
USD	1,139,322	MXN	21,635,388	Barclays	10/5/2023	(24,041)
USD	289,418	NZD	452,000	UBS	14/3/2023	9,466
USD	269,286	THB	9,065,000	Citigroup	15/3/2023	11,685
USD	566,000	MXN	10,590,714	HSBC Bank	14/3/2023	(9,908)
USD	286,000	COP	1,373,515,000	Bank of America	14/3/2023	1,054
USD	823,231	JPY	109,543,049	Goldman Sachs	15/3/2023	18,493
USD	300,000	CNH	2,036,775	JP Morgan	15/3/2023	6,274
USD	89,726	AUD	130,000	Deutsche Bank	15/3/2023	1,887
USD	841,069	CNH	5,700,000	Citigroup	15/3/2023	18,971
USD	290,968	MYR	1,250,000	Barclays	15/3/2023	11,443
USD	220,000	SEK	2,307,452	BNP Paribas	15/3/2023	(1,531)
USD	1,124,823	EUR	1,043,817	JP Morgan	10/5/2023	9,338
USD	276,000	MXN	5,241,626	Citigroup	14/3/2023	(8,782)
USD	568,000	ZAR	10,169,606	Citigroup	14/3/2023	13,808
USD	87,883	NZD	138,667	Bank of America	15/3/2023	2,052
USD	286,000	MXN	5,445,098	UBS	14/3/2023	(9,794)
USD	286,000	JPY	37,434,082	JP Morgan	14/3/2023	10,752
USD	138,667	SEK	1,460,876	Citigroup	15/3/2023	(1,549)
USD	286,000	BRL	1,511,182	BNP Paribas	2/3/2023	(3,698)
USD	842,270	ZAR	15,208,081	Toronto-Dominion	10/5/2023	17,609
USD	4,010,821	MXN	75,465,594	JP Morgan	10/5/2023	(49,408)
USD	818,413	COP	3,979,124,444	Bank of America	10/5/2023	2,624
USD	282,000	JPY	37,303,806	BNP Paribas	14/3/2023	7,892
USD	398,000	TWD	11,877,514	Bank of America	16/5/2023	7,676
USD	284,000	COP	1,385,636,000	Barclays	14/3/2023	(3,188)
USD	284,000	KRW	364,570,800	Deutsche Bank	14/3/2023	7,524
USD	250,430	CLP	198,956,522	BNP Paribas	14/3/2023	10,374
USD	12,023	TWD	358,691	BNP Paribas	21/6/2023	185
USD	314,570	CLP	251,634,689	Bank of America	14/3/2023	11,085
USD	142,000	SGD	189,658	Bank of America	14/3/2023	1,109
USD	213,000	NOK	2,174,398	JP Morgan	14/3/2023	2,060
USD	219,002	MXN	4,125,933	Toronto-Dominion	10/5/2023	(2,965)
USD	709,177	GBP	590,000	Morgan Stanley	15/3/2023	(6,766)
USD	2,740,607	GBP	2,282,000	JP Morgan	15/3/2023	(28,371)
USD	284,000	MXN	5,282,202	Goldman Sachs	14/3/2023	(3,342)
USD	283,000	IDR	4,305,000,000	BNP Paribas	15/3/2023	739
USD	154,436	THB	5,335,000	BNP Paribas	15/3/2023	3,077
USD	1,128,295	BRL	5,895,877	Deutsche Bank	15/3/2023	141
USD	408,000	HUF	148,192,128	HSBC Bank	14/3/2023	(7,596)
USD	576,518	MXN	10,722,947	Goldman Sachs	15/3/2023	(6,680)
USD	1,397,657	GBP	1,170,000	Goldman Sachs	15/3/2023	(21,567)
USD	100,000	EUR	93,654	Toronto-Dominion	15/3/2023	279

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	365,000	NOK	3,763,570	Morgan Stanley	15/3/2023	97
USD	422,000	NOK	4,364,683	Deutsche Bank	14/3/2023	(1,084)
USD	300,856	GBP	250,000	Bank of America	15/3/2023	(2,531)
USD	281,000	MXN	5,210,090	JP Morgan	31/3/2023	(1,560)
USD	573,817	GBP	480,000	Barclays	15/3/2023	(8,454)
USD	281,000	ZAR	5,168,925	JP Morgan	14/3/2023	(213)
USD	575,086	JPY	78,000,000	Toronto-Dominion	15/3/2023	2,746
USD	30,000	MXN	552,956	Morgan Stanley	15/3/2023	(91)
USD	502,951	NOK	5,200,000	Goldman Sachs	15/3/2023	(1,141)
USD	551,777	MXN	10,161,084	Citibank	15/3/2023	(1,194)
USD	100,000	GBP	83,134	Toronto-Dominion	15/3/2023	(885)
USD	141,649	IDR	2,160,000,000	Goldman Sachs	15/3/2023	47
ZAR	15,624,501	USD	883,000	Citigroup	15/3/2023	(30,991)
ZAR	3,527,782	USD	205,000	JP Morgan	15/3/2023	(12,288)
ZAR	3,231,396	USD	190,006	BNP Paribas	15/3/2023	(13,349)
ZAR	6,761,411	USD	387,000	BNP Paribas	14/3/2023	(17,971)
ZAR	4,970,460	EUR	264,000	Bank of America	14/3/2023	(9,962)
ZAR	1,216,285	USD	70,000	HSBC Bank	15/3/2023	(3,599)
ZAR	8,006,989	USD	438,119	Morgan Stanley	10/5/2023	(4,278)
ZAR	3,398,560	USD	185,633	HSBC Bank	10/5/2023	(1,511)
ZAR	5,156,378	USD	281,000	Bank of America	14/3/2023	(428)
Net unrealised depreciation						(573,461)
CHF Hedged Share Class						
CHF	9,521	EUR	9,633	BNY Mellon	15/3/2023	(58)
EUR	105	CHF	104	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(57)
GBP Hedged Share Class						
EUR	50	GBP	45	BNY Mellon	15/3/2023	-
GBP	4,142	EUR	4,669	BNY Mellon	15/3/2023	54
Net unrealised appreciation						54
JPY Hedged Share Class						
EUR	165,061	JPY	23,512,159	BNY Mellon	15/3/2023	3,049
JPY	1,943,874,123	EUR	13,823,990	BNY Mellon	15/3/2023	(429,469)
Net unrealised depreciation						(426,420)
SEK Hedged Share Class						
EUR	1,953,856	SEK	21,734,319	BNY Mellon	15/3/2023	(7,065)
SEK	1,549,404,131	EUR	138,571,856	BNY Mellon	15/3/2023	1,219,074
Net unrealised appreciation						1,212,009
USD Hedged Share Class						
EUR	483,845	USD	513,882	BNY Mellon	15/3/2023	1,140
USD	17,617,613	EUR	16,338,717	BNY Mellon	15/3/2023	210,233
Net unrealised appreciation						211,373
Total net unrealised appreciation						423,498

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
(83)	EUR	Euro BOBL	March 2023	216,527

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
(26)	EUR	Euro Bund	March 2023	60,907
(39)	EUR	Euro BUXL	March 2023	713,551
(52)	EUR	Euro Schatz	March 2023	50,255
(63)	EUR	Euro-BTP	March 2023	131,195
9	EUR	Euro-OAT	March 2023	(50,050)
(28)	JPY	Nikkei 225 Index	March 2023	(75,641)
19	JPY	TOPIX Index	March 2023	84,761
(11)	JPY	Japanese 10 Year Bond (OSE)	March 2023	(31,041)
26	AUD	Australian 10 Year Bond	March 2023	(87,871)
(1)	EUR	Dax Index	March 2023	375
(15)	EUR	EURO STOXX 50 Index	March 2023	(36,842)
(25)	EUR	EURO STOXX Banks Index	March 2023	(32,344)
1	GBP	FTSE 100 Index	March 2023	3,635
20	USD	MSCI Emerging Markets Index	March 2023	(72,558)
(3)	USD	NASDAQ 100 E-Mini Index	March 2023	11,078
(17)	USD	Russell 2000 E-Mini Index	March 2023	(58,456)
(27)	USD	S&P 500 E-Mini Index	March 2023	160,924
2	KRW	Korean 10 Year Bond	March 2023	(1,165)
24	KRW	Korean 3 Year Bond	March 2023	(14,245)
(4)	AUD	90 Day Bank Bill	June 2023	3,250
(3)	JPY	Japanese 10 Year Bond (OSE)	June 2023	551
(26)	EUR	3 Month EURIBOR	June 2023	5,916
(25)	CAD	Banker's Acceptance	June 2023	8,429
2	USD	US Long Bond (CBT)	June 2023	(2,490)
(472)	USD	US Treasury 10 Year Note (CBT)	June 2023	264,564
(486)	USD	US Ultra 10 Year Note	June 2023	238,593
39	USD	US Ultra Bond (CBT)	June 2023	(46,618)
(109)	USD	US Treasury 2 Year Note (CBT)	June 2023	41,327
(234)	USD	US Treasury 5 Year Note (CBT)	June 2023	63,093
(9)	AUD	90 Day Bank Bill	September 2023	6,937
(26)	EUR	3 Month EURIBOR	September 2023	13,269
14	USD	3 Month SOFR	September 2023	(10,823)
40	GBP	3 Month SONIA	September 2023	(21,868)
9	AUD	90 Day Bank Bill	March 2024	(8,135)
3	GBP	3 Month SONIA	March 2024	2,939
4	AUD	90 Day Bank Bill	June 2024	(4,616)
4	GBP	3 Month SONIA	June 2024	(10,807)
7	GBP	3 Month SONIA	September 2024	(20,328)
26	EUR	3 Month EURIBOR	December 2024	(27,152)
(2)	USD	3 Month SOFR	December 2024	4,565
7	GBP	3 Month SONIA	December 2024	(19,538)
3	GBP	3 Month SONIA	March 2025	941
Total				1,454,994

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 495,000	Fund receives default protection on CDX.NA.HY.35.V2; and pays Fixed 5%	Bank of America	20/12/2025	2,996	(16,023)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (25,222)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2027	759	(5,623)
CDS	EUR (20,799)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2027	626	(4,637)
CDS	EUR (40,687)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	280	(5,439)
CDS	EUR 100,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	Bank of America	20/12/2027	(515)	5,295
CDS	EUR 1,020,000	Fund receives default protection on ITRAXX.EUR.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	267	(9,193)
CDS	USD 318,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Bank of America	20/12/2027	(1,348)	2,041
CDS	USD 40,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/12/2027	571	10,137
CDS	EUR 60,000	Fund receives default protection on SES; and pays Fixed 1%	Bank of America	20/12/2027	(672)	745
CDS	EUR 100,000	Fund receives default protection on Solvay; and pays Fixed 1%	Bank of America	20/12/2027	(3,685)	(931)
CDS	USD 55,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(1,447)	2,932
CDS	USD 30,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(1,038)	1,599
CDS	USD 25,000	Fund receives default protection on Staples; and pays Fixed 5%	Barclays	20/6/2024	(1,025)	926
CDS	EUR (60,000)	Fund provides default protection on Telecom Italia; and receives Fixed 5%	Barclays	20/12/2024	910	3,343
CDS	USD 520,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(4,023)	22
CDS	USD 740,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(5,616)	31
CDS	USD (25,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(2,006)	2,239
CDS	USD (35,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(2,431)	3,135
CDS	USD (11,666)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(774)	1,045
CDS	EUR (43,333)	Fund provides default protection on Altice France; and receives Fixed 5%	Barclays	20/12/2025	913	(20)
CDS	EUR (2,668)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	167	246
CDS	EUR (100,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	7,143	9,230
CDS	EUR (12,502)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	404	(2,787)
CDS	EUR (42,613)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	1,378	(9,500)
CDS	EUR (9,851)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	319	(2,196)
CDS	EUR (35,141)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	1,136	(7,835)
CDS	EUR (84,000)	Fund provides default protection on Picard Bondco; and receives Fixed 5%	Barclays	20/12/2027	(354)	(6,071)
CDS	EUR 43,333	Fund receives default protection on Altice France; and pays Fixed 5%	Barclays	20/12/2027	(578)	2,620
CDS	USD 1,095,536	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(14,014)	55,105
CDS	USD 2,174,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(27,811)	109,352
CDS	USD 159,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(966)	7,998

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 383,040	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(6,324)	(1,300)
CDS	USD 697,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(3,818)	49,622
CDS	JPY 23,000,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(785)	(1,466)
CDS	JPY 44,530,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(1,388)	(2,839)
CDS	JPY 23,000,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(601)	(1,466)
CDS	JPY 19,065,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	Barclays	20/12/2027	(52)	(1,215)
CDS	USD 35,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Barclays	20/12/2027	(308)	1,228
CDS	USD 20,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/12/2027	465	5,068
CDS	EUR 30,000	Fund receives default protection on Solvay; and pays Fixed 1%	Barclays	20/12/2027	75	(279)
CDS	EUR (60,000)	Fund provides default protection on thyssenkrupp; and receives Fixed 1%	BNP Paribas	20/6/2023	1,421	(10)
CDS	EUR (50,000)	Fund provides default protection on thyssenkrupp; and receives Fixed 1%	BNP Paribas	20/6/2023	1,184	(9)
CDS	EUR (82,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	BNP Paribas	20/12/2023	(6,191)	(13,206)
CDS	USD 55,000	Fund receives default protection on Xerox; and pays Fixed 1%	BNP Paribas	20/6/2024	(788)	607
CDS	USD (102,273)	Fund provides default protection on CCO / CCO Capital; and receives Fixed 5%	BNP Paribas	20/12/2025	(8,195)	7,078
CDS	USD (61,364)	Fund provides default protection on CCO / CCO Capital; and receives Fixed 5%	BNP Paribas	20/12/2025	(4,924)	4,247
CDS	EUR 280,000	Fund receives default protection on Anheuser Busch Inbev; and pays Fixed 1%	BNP Paribas	20/12/2027	(3,165)	(3,883)
CDS	USD 80,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/12/2027	(2,188)	(1,109)
CDS	USD 240,060	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	1,185	17,091
CDS	USD 360,090	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	2,218	25,636
CDS	USD 231,850	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	1,263	16,506
CDS	EUR 150,000	Fund receives default protection on Commerzbank; and pays Fixed 1%	BNP Paribas	20/12/2027	(13,527)	6,119
CDS	EUR 127,538	Fund receives default protection on HSBC; and pays Fixed 1%	BNP Paribas	20/12/2027	(190)	751
CDS	EUR 90,000	Fund receives default protection on Intesa Sanpaolo; and pays Fixed 1%	BNP Paribas	20/12/2027	(2,158)	4,444
CDS	EUR 279,506	Fund receives default protection on Mercedes-Benz; and pays Fixed 1%	BNP Paribas	20/12/2027	(9,579)	(3,963)
CDS	USD 45,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2024	29	2,399
CDS	EUR 182,000	Fund receives default protection on Electricite de France; and pays Fixed 1%	Citibank	20/6/2025	(908)	(1,696)
CDS	USD 35,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Citibank	20/6/2027	(1,171)	(2,541)
CDS	EUR (12,365)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2027	493	(2,757)
CDS	EUR (10,197)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2027	406	(2,273)
CDS	EUR 560,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/12/2027	(18,690)	(9,439)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 339,675	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Citibank	20/12/2027	2,361	24,183
CDS	USD 45,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Citibank	20/12/2027	(344)	1,579
CDS	USD 10,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	115	2,534
CDS	USD 20,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	76	5,068
CDS	USD 100,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/12/2027	(1,382)	174
CDS	USD 20,000	Fund receives default protection on Xerox; and pays Fixed 1%	Citibank	20/12/2027	(40)	2,031
CDS	EUR (20,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2026	819	1,691
CDS	EUR (80,000)	Fund provides default protection on Intrum; and receives Fixed 5%	Credit Suisse	20/12/2026	(9,342)	(3,593)
CDS	EUR (150,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	7,368	13,845
CDS	EUR (14,715)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	895	1,358
CDS	EUR (71,429)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	9,366	6,593
CDS	EUR (107,143)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	14,032	9,889
CDS	USD 700,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Deutsche Bank	20/6/2027	(2,257)	(15,667)
CDS	USD (70,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Deutsche Bank	20/12/2027	(3)	247
CDS	USD 472,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Deutsche Bank	20/12/2027	(4,769)	3,029
CDS	EUR 180,000	Fund receives default protection on SES; and pays Fixed 1%	Deutsche Bank	20/12/2027	(2,302)	2,235
CDS	EUR (10,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Goldman Sachs	20/6/2023	448	(582)
CDS	EUR (6,369)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	358	(92)
CDS	EUR (3,631)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	222	(52)
CDS	USD 30,000	Fund receives default protection on Staples; and pays Fixed 5%	Goldman Sachs	20/6/2024	(708)	1,111
CDS	USD 50,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2025	(6,301)	5,887
CDS	USD 100,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(3,168)	(708)
CDS	EUR (10,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2026	72	845
CDS	EUR (70,000)	Fund provides default protection on TK Elevator Holdco; and receives Fixed 5%	Goldman Sachs	20/12/2026	1,545	2,505
CDS	EUR (71,428)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2027	9,100	6,593
CDS	EUR 420,000	Fund receives default protection on Lloyds Banking; and pays Fixed 1%	Goldman Sachs	20/6/2027	430	(5,324)
CDS	USD 60,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Goldman Sachs	20/6/2027	(145)	1,579
CDS	USD (3,194,572)	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	121,500	45,429
CDS	EUR (35,567)	Fund provides default protection on United; and receives Fixed 5%	Goldman Sachs	20/12/2027	(22)	(4,755)
CDS	EUR (111,000)	Fund provides default protection on United; and receives Fixed 5%	Goldman Sachs	20/12/2027	(1,040)	(14,838)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 480,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Goldman Sachs	20/12/2027	(14,308)	(8,090)
CDS	EUR 250,000	Fund receives default protection on BNP Paribas; and pays Fixed 1%	Goldman Sachs	20/12/2027	(733)	1,814
CDS	USD 12,683,694	Fund receives default protection on CDX.NA.IG.39.V13; and pays Fixed 1%	Goldman Sachs	20/12/2027	(29,111)	(123,108)
CDS	EUR 121,432	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/12/2027	(260)	715
CDS	EUR 51,030	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/12/2027	(109)	300
CDS	USD 811,000	Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(8,349)	(2,628)
CDS	EUR 300,000	Fund receives default protection on ING; and pays Fixed 1%	Goldman Sachs	20/12/2027	(509)	3,179
CDS	EUR 1,709,000	Fund receives default protection on ITRAXX.FINSR.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(31,332)	(8,767)
CDS	EUR 1,384,000	Fund receives default protection on ITRAXX.FINSUB.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(5,281)	32,016
CDS	EUR 5,691,726	Fund receives default protection on ITRAXX.XO.38.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	(164,018)	(193,144)
CDS	USD 268,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(3,882)	1,720
CDS	USD 268,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(4,210)	1,720
CDS	USD 50,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Goldman Sachs	20/12/2027	(516)	1,755
CDS	USD 1,438,000	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(6,477)	(5,646)
CDS	USD 10,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/12/2027	227	2,534
CDS	USD 175,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/12/2027	(3,656)	(957)
CDS	EUR 100,000	Fund receives default protection on Solvay; and pays Fixed 1%	Goldman Sachs	20/12/2027	(3,191)	(931)
CDS	USD 692,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(31,599)	112,092
CDS	EUR 90,000	Fund receives default protection on UniCredit; and pays Fixed 1%	Goldman Sachs	20/12/2027	(1,967)	4,546
CDS	USD (108,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(4,193)	(5,901)
CDS	USD (102,375)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(3,961)	(5,577)
CDS	USD (108,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(4,376)	(5,901)
CDS	USD (65,000)	Fund provides default protection on CMBX.NA.14.BBB-; and receives Fixed 3%	Goldman Sachs	16/12/2072	(2,388)	(12,460)
CDS	EUR (70,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	2,613	(4,076)
CDS	EUR (80,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2025	(5,904)	4,206
CDS	EUR (86,667)	Fund provides default protection on Altice France; and receives Fixed 5%	JP Morgan	20/12/2025	1,958	(40)
CDS	USD (50,000)	Fund provides default protection on CCO / CCO Capital; and receives Fixed 5%	JP Morgan	20/12/2025	(4,425)	3,460
CDS	USD (61,363)	Fund provides default protection on CCO / CCO Capital; and receives Fixed 5%	JP Morgan	20/12/2025	(5,082)	4,247
CDS	EUR (30,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(1,540)	1,671
CDS	EUR (14,786)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	860	1,365

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (13,899)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	808	1,283
CDS	EUR (3,932)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	230	363
CDS	EUR (140,000)	Fund provides default protection on Novafives; and receives Fixed 5%	JP Morgan	20/6/2027	8,935	(21,593)
CDS	EUR (25,877)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/12/2027	714	(5,769)
CDS	EUR (21,339)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/12/2027	589	(4,757)
CDS	USD (70,000)	Fund provides default protection on AT&T; and receives Fixed 1%	JP Morgan	20/12/2027	13	315
CDS	EUR (49,313)	Fund provides default protection on United; and receives Fixed 5%	JP Morgan	20/12/2027	832	(6,592)
CDS	EUR 86,667	Fund receives default protection on Altice France; and pays Fixed 5%	JP Morgan	20/12/2027	(1,616)	5,241
CDS	EUR 300,000	Fund receives default protection on Barclays Bank; and pays Fixed 1%	JP Morgan	20/12/2027	(1,112)	8,044
CDS	EUR 150,000	Fund receives default protection on BNP Paribas; and pays Fixed 1%	JP Morgan	20/12/2027	(1,776)	1,088
CDS	JPY 17,812,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	JP Morgan	20/12/2027	(555)	(1,135)
CDS	JPY 26,718,000	Fund receives default protection on ITRAXX.JPN.38.V1; and pays Fixed 1%	JP Morgan	20/12/2027	(835)	(1,703)
CDS	USD 80,000	Fund receives default protection on Simon Property; and pays Fixed 1%	JP Morgan	20/12/2027	(1,661)	(437)
CDS	EUR 110,000	Fund receives default protection on Solvay; and pays Fixed 1%	JP Morgan	20/12/2027	(3,281)	(1,025)
CDS	EUR 110,000	Fund receives default protection on Solvay; and pays Fixed 1%	JP Morgan	20/12/2027	(2,594)	(1,024)
CDS	EUR 110,000	Fund receives default protection on Solvay; and pays Fixed 1%	JP Morgan	20/12/2027	(2,822)	(1,024)
CDS	EUR 79,000	Fund receives default protection on UniCredit; and pays Fixed 1%	JP Morgan	20/12/2027	(1,135)	3,990
CDS	EUR 350,000	Fund receives default protection on UniCredit; and pays Fixed 1%	JP Morgan	20/12/2027	(6,149)	17,679
CDS	USD 40,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2027	(100)	4,061
CDS	EUR (1,150,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 1%	Morgan Stanley	20/3/2023	1,203	394
CDS	EUR (630,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 5%	Morgan Stanley	20/6/2023	(11,610)	8,969
CDS	EUR (390,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 5%	Morgan Stanley	20/6/2023	(7,187)	5,553
CDS	EUR (630,000)	Fund provides default protection on Naturgy Energy; and receives Fixed 1%	Morgan Stanley	20/6/2023	3,244	1,027
CDS	EUR (390,000)	Fund provides default protection on Naturgy Energy; and receives Fixed 1%	Morgan Stanley	20/6/2023	2,008	636
CDS	USD 30,000	Fund receives default protection on Staples; and pays Fixed 5%	Morgan Stanley	20/12/2023	(59)	240
CDS	USD 22,482	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(611)	(200)
CDS	USD 22,482	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(611)	(200)
CDS	USD 30,036	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(781)	(267)
CDS	EUR 89,362	Fund receives default protection on Naturgy Energy; and pays Fixed 1%	Morgan Stanley	20/6/2027	(922)	(1,064)
CDS	EUR 55,319	Fund receives default protection on Naturgy Energy; and pays Fixed 1%	Morgan Stanley	20/6/2027	(572)	(659)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (18,762)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2027	518	(4,183)
CDS	EUR (15,472)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2027	427	(3,449)
CDS	USD 55,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Morgan Stanley	20/12/2027	(2,599)	(3,999)
CDS	USD 294,727	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	(4,623)	1,892
CDS	USD 280,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	(2,325)	1,797
CDS	EUR 89,000	Fund receives default protection on Solvay; and pays Fixed 1%	Morgan Stanley	20/12/2027	147	(829)
CDS	EUR 59,000	Fund receives default protection on Solvay; and pays Fixed 1%	Morgan Stanley	20/12/2027	97	(550)
CDS	USD (216,667)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Morgan Stanley	17/9/2058	(8,790)	(11,803)
CDS	USD (41,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(773)	(6,998)
IFS	EUR 540,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.72%	Bank of America	16/10/2027	11,808	11,808
IFS	EUR 555,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.555%	Bank of America	16/10/2027	16,519	16,519
IFS	EUR 1,005,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.7%	Bank of America	16/12/2027	9,700	9,700
IFS	EUR 620,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.27375%	Bank of America	16/1/2028	11,933	12,428
IFS	EUR 850,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.3125%	Bank of America	16/1/2028	15,481	15,494
IFS	EUR 850,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.295%	Bank of America	17/1/2028	16,191	16,192
IFS	EUR 575,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.415%	Bank of America	16/10/2032	(22,381)	(22,381)
IFS	EUR 550,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.5475%	Bank of America	16/10/2032	(14,626)	(14,626)
IFS	EUR 950,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.50481%	Bank of America	16/12/2032	(16,687)	(16,687)
IFS	EUR 620,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.29%	Bank of America	16/1/2033	(15,869)	(17,151)
IFS	EUR 1,700,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.3%	Bank of America	17/1/2033	(45,468)	(45,482)
IFS	EUR 420,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Goldman Sachs	16/8/2032	(9,538)	(9,538)
IRS	MXN 42,775,083	Fund receives Fixed 4.495%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	3/3/2023	(1,149)	(1,149)
IRS	CLP 3,066,817,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	176,269	176,269
IRS	CLP 3,066,817,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(169,551)	(169,551)
IRS	USD 2,851,000	Fund receives Fixed 0.1895%; and pays Floating USD SOFR 1 Day	Bank of America	14/12/2023	(46,614)	(105,470)
IRS	MXN 37,869,000	Fund receives Fixed 11.7%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	12/2/2024	(900)	(900)
IRS	USD 55,093,779	Fund receives Fixed 4.4005%; and pays Floating USD SOFR 1 Day	Bank of America	13/2/2024	(452,982)	(452,982)
IRS	USD 27,546,890	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.7505%	Bank of America	13/2/2024	381,728	381,728
IRS	MXN 22,583,000	Fund receives Fixed 11.72%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	14/2/2024	(324)	(324)
IRS	MXN 30,414,742	Fund receives Fixed 4.68%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	27/2/2024	(104,725)	(104,725)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	MXN 30,316,629	Fund receives Fixed 4.855%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	1/3/2024	(102,368)	(102,368)
IRS	USD 5,184,641	Fund receives Fixed 1.1285%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2024	(201,556)	(201,556)
IRS	USD 40,577,070	Fund receives Fixed 1.12925%; and pays Floating USD SOFR 1 Day	Bank of America	8/3/2024	(1,580,882)	(1,580,882)
IRS	USD 3,526,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.61%	Bank of America	8/3/2024	55,333	56,370
IRS	USD 33,837,275	Fund receives Fixed 1.079%; and pays Floating USD SOFR 1 Day	Bank of America	18/3/2024	(1,365,303)	(1,365,303)
IRS	USD 1,908,200	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.61%	Bank of America	19/3/2024	30,866	31,137
IRS	PLN 8,601,500	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.15%	Bank of America	11/4/2024	14,614	14,614
IRS	USD 1,089,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.4275%	Bank of America	6/6/2024	63,030	63,030
IRS	USD 1,880,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.454%	Bank of America	6/6/2024	108,244	108,244
IRS	USD 6,142,279	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.525%	Bank of America	6/6/2024	348,674	348,674
IRS	USD 8,001,100	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	28/6/2024	158,704	160,628
IRS	USD 28,760,000	Fund receives Fixed 4.4605%; and pays Floating USD SOFR 1 Day	Bank of America	12/7/2024	(207,377)	(207,377)
IRS	USD 7,327,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.55%	Bank of America	13/7/2024	150,209	152,154
IRS	USD 15,667,000	Fund receives Fixed 3.123%; and pays Floating USD SOFR 1 Day	Bank of America	16/7/2024	(409,551)	(409,551)
IRS	USD 11,022,100	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.57%	Bank of America	16/7/2024	226,649	226,503
IRS	USD 10,965,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	20/7/2024	227,979	228,896
IRS	USD 14,411,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	23/7/2024	300,194	301,299
IRS	USD 3,040,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.4785%	Bank of America	12/8/2024	97,059	187,141
IRS	USD 691,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7515%	Bank of America	12/8/2024	31,160	31,160
IRS	USD 1,530,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7605%	Bank of America	12/8/2024	68,766	68,766
IRS	USD 3,030,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9395%	Bank of America	12/8/2024	129,154	129,154
IRS	USD 10,559,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	12/8/2024	228,817	227,862
IRS	USD 6,854,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	13/8/2024	148,833	148,143
IRS	USD 19,537,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.53%	Bank of America	27/8/2024	434,406	439,296
IRS	GBP 7,522,257	Fund receives Fixed 4.255%; and pays Floating GBP SONIA 1 Day	Bank of America	6/9/2024	(42,666)	(42,666)
IRS	USD 1,345,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.182%	Bank of America	16/12/2024	18,238	18,238
IRS	CNY 9,840,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.455%	Bank of America	21/12/2024	2,916	2,916
IRS	CNY 10,630,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.4625%	Bank of America	21/12/2024	2,938	2,938
IRS	CNY 9,840,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.53%	Bank of America	21/12/2024	902	902
IRS	BRL 407,661	Fund receives Fixed 13.125%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	543	543

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	BRL 8,489,371	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	11,961	11,961
IRS	BRL 8,470,928	Fund receives Fixed 13.32%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	16,358	16,358
IRS	JPY 273,170,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2724%	Bank of America	6/1/2025	(3,642)	(3,642)
IRS	JPY 195,500,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.265%	Bank of America	12/1/2025	(2,406)	(2,406)
IRS	MXN 15,010,297	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	4/2/2025	(13,080)	(13,080)
IRS	MXN 56,394,688	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	5/2/2025	(44,017)	(44,017)
IRS	MXN 27,172,839	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	5/2/2025	(20,719)	(20,719)
IRS	MXN 62,529,000	Fund receives Fixed 9.95%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	7/2/2025	(45,892)	(45,892)
IRS	AUD 2,150,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.8025%	Bank of America	9/2/2025	10,369	10,369
IRS	NZD 2,390,000	Fund receives Fixed 4.94%; and pays Floating NZD BBR FRA 3 Month	Bank of America	10/2/2025	(10,777)	(10,777)
IRS	MXN 7,528,000	Fund receives Fixed 10.7%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	12/2/2025	(410)	(410)
IRS	GBP 1,230,000	Fund receives Fixed 3.9825%; and pays Floating GBP SONIA 1 Day	Bank of America	16/2/2025	(7,416)	(7,416)
IRS	GBP 24,950,000	Fund receives Fixed 3.9985%; and pays Floating GBP SONIA 1 Day	Bank of America	16/2/2025	(146,245)	(146,245)
IRS	USD 16,522,808	Fund receives Fixed 2.601%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(675,536)	(675,536)
IRS	USD 16,522,808	Fund receives Fixed 2.701%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(646,667)	(646,667)
IRS	USD 4,648,140	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2%	Bank of America	17/2/2025	238,849	238,849
IRS	GBP 3,730,000	Fund receives Fixed 4.03%; and pays Floating GBP SONIA 1 Day	Bank of America	19/2/2025	(20,422)	(20,422)
IRS	THB 48,240,000	Fund receives Floating THB BKIBOR 3 Month; and pays Fixed 1.735%	Bank of America	15/3/2025	9,688	9,688
IRS	ZAR 39,903,000	Fund receives Fixed 7.2%; and pays Floating JIBAR 3 Month	Bank of America	20/3/2025	(12,928)	(12,928)
IRS	USD 1,547,000	Fund receives Fixed 4.29%; and pays Floating USD SOFR 1 Day	Bank of America	28/4/2025	(14,630)	(14,630)
IRS	USD 279,500	Fund receives Fixed 4.2105%; and pays Floating USD SOFR 1 Day	Bank of America	12/5/2025	(2,881)	(2,881)
IRS	USD 365,000	Fund receives Fixed 3.855%; and pays Floating USD SOFR 1 Day	Bank of America	5/6/2025	(5,674)	(5,674)
IRS	MYR 6,610,000	Fund receives Fixed 3.5%; and pays Floating MYR KLIB3M 3 Month	Bank of America	21/6/2025	(3,101)	(3,101)
IRS	CNY 5,730,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.69%	Bank of America	21/6/2025	169	169
IRS	USD 381,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.784%	Bank of America	1/8/2025	5,414	5,414
IRS	USD 392,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.7105%	Bank of America	7/8/2025	5,958	5,958
IRS	USD 392,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.7165%	Bank of America	7/8/2025	5,917	5,917
IRS	USD 392,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.837%	Bank of America	7/8/2025	5,094	5,094
IRS	USD 590,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.9505%	Bank of America	8/8/2025	6,465	6,465
IRS	USD 435,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.024%	Bank of America	8/8/2025	4,211	4,211

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 387,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.962%	Bank of America	9/8/2025	4,144	4,144
IRS	USD 387,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.026%	Bank of America	9/8/2025	3,712	3,712
IRS	USD 385,000	Fund receives Fixed 4.0815%; and pays Floating USD SOFR 1 Day	Bank of America	16/8/2025	(3,187)	(3,187)
IRS	USD 192,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.2715%	Bank of America	16/8/2025	956	956
IRS	USD 192,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.2965%	Bank of America	16/8/2025	873	873
IRS	USD 192,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.2995%	Bank of America	16/8/2025	863	863
IRS	USD 770,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.31%	Bank of America	16/8/2025	3,310	3,310
IRS	USD 450,000	Fund receives Fixed 4.332%; and pays Floating USD SOFR 1 Day	Bank of America	17/8/2025	(1,749)	(1,749)
IRS	USD 480,000	Fund receives Fixed 4.3395%; and pays Floating USD SOFR 1 Day	Bank of America	17/8/2025	(1,803)	(1,803)
IRS	USD 750,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.3145%	Bank of America	17/8/2025	3,143	3,143
IRS	USD 385,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.3295%	Bank of America	17/8/2025	1,513	1,513
IRS	USD 192,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.363%	Bank of America	17/8/2025	644	644
IRS	USD 360,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.39%	Bank of America	25/8/2025	906	906
IRS	USD 1,012,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1045%	Bank of America	28/8/2025	24,968	24,968
IRS	USD 175,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.39841%	Bank of America	28/8/2025	390	390
IRS	USD 377,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.438%	Bank of America	28/8/2025	582	582
IRS	USD 188,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.5305%	Bank of America	28/8/2025	(12)	(12)
IRS	USD 236,500	Fund receives Fixed 3.8025%; and pays Floating USD SOFR 1 Day	Bank of America	14/11/2025	(2,076)	(2,076)
IRS	USD 370,000	Fund receives Fixed 3.6665%; and pays Floating USD SOFR 1 Day	Bank of America	17/11/2025	(4,061)	(4,061)
IRS	USD 28,784,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.891%	Bank of America	5/12/2025	473,019	473,019
IRS	USD 3,556,000	Fund receives Fixed 3.75736%; and pays Floating USD SOFR 1 Day	Bank of America	15/12/2025	(69,691)	(69,691)
IRS	USD 1,413,500	Fund receives Fixed 3.24%; and pays Floating USD SOFR 1 Day	Bank of America	18/12/2025	(23,796)	(23,796)
IRS	USD 3,810,000	Fund receives Fixed 3.8085%; and pays Floating USD SOFR 1 Day	Bank of America	19/12/2025	(69,821)	(69,821)
IRS	USD 200,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6005%	Bank of America	13/2/2026	1,622	1,622
IRS	USD 195,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8495%	Bank of America	23/2/2026	673	673
IRS	USD 7,120,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.315%	Bank of America	26/2/2026	61,400	134,020
IRS	KRW 232,313,000	Fund receives Fixed 3.303%; and pays Floating KRW KORIBOR 3 Month	Bank of America	15/3/2026	(2,120)	(2,120)
IRS	USD 7,396,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.15%	Bank of America	27/5/2026	252,929	261,118
IRS	KRW 4,020,521,400	Fund receives Fixed 3.023%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/6/2026	(57,032)	(57,032)
IRS	KRW 2,361,258,600	Fund receives Fixed 3.05%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/6/2026	(32,230)	(32,230)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 320,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.378%	Bank of America	16/8/2026	1,549	1,549
IRS	USD 310,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.53656%	Bank of America	23/8/2026	598	598
IRS	USD 210,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6615%	Bank of America	29/8/2026	(81)	(81)
IRS	USD 210,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.667%	Bank of America	29/8/2026	(100)	(100)
IRS	USD 9,500	Fund receives Fixed 3.78%; and pays Floating USD SOFR 1 Day	Bank of America	28/10/2026	33	33
IRS	USD 170,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1655%	Bank of America	19/2/2027	804	804
IRS	USD 320,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.321%	Bank of America	19/2/2027	695	695
IRS	USD 1,383,820	Fund receives Fixed 1.549%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2027	(126,273)	(126,273)
IRS	USD 740,000	Fund receives Fixed 1.35%; and pays Floating USD SOFR 1 Day	Bank of America	26/5/2027	(26,600)	(74,960)
IRS	MXN 27,000,000	Fund receives Fixed 5.335%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	21/9/2027	(203,784)	(203,784)
IRS	USD 7,876,758	Fund receives Fixed 2.9095%; and pays Floating USD SOFR 1 Day	Bank of America	6/10/2027	(363,045)	(363,045)
IRS	MXN 8,262,000	Fund receives Fixed 5.275%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	2/11/2027	(64,179)	(64,179)
IRS	USD 119,000	Fund receives Fixed 2.943%; and pays Floating USD SOFR 1 Day	Bank of America	8/11/2027	(5,350)	(5,350)
IRS	MXN 16,758,000	Fund receives Fixed 8.42%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	20/1/2028	(27,606)	(27,606)
IRS	GBP 10,351,200	Fund receives Fixed 3.18%; and pays Floating GBP SONIA 1 Day	Bank of America	10/2/2028	(33,318)	(33,318)
IRS	CNY 4,110,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.7975%	Bank of America	15/3/2028	4,090	4,090
IRS	CNY 4,280,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.956%	Bank of America	15/3/2028	(16)	(16)
IRS	PLN 1,135,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.67%	Bank of America	15/3/2028	2,904	2,904
IRS	PLN 3,267,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.92%	Bank of America	15/3/2028	1,111	1,111
IRS	PLN 1,086,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.99%	Bank of America	15/3/2028	(306)	(306)
IRS	CNY 4,210,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.93750%	Bank of America	21/6/2028	1,848	1,848
IRS	USD 335,000	Fund receives Fixed 3.116%; and pays Floating USD SOFR 1 Day	Bank of America	17/6/2029	(13,367)	(13,367)
IRS	USD 2,050,000	Fund receives Fixed 2.929%; and pays Floating USD SOFR 1 Day	Bank of America	26/8/2029	(102,768)	(102,768)
IRS	USD 272,000	Fund receives Fixed 3.312%; and pays Floating USD SOFR 1 Day	Bank of America	16/9/2029	(8,099)	(8,099)
IRS	USD 140,000	Fund receives Fixed 4.043%; and pays Floating USD SOFR 1 Day	Bank of America	24/10/2029	1,393	1,393
IRS	USD 105,000	Fund receives Fixed 3.997%; and pays Floating USD SOFR 1 Day	Bank of America	25/10/2029	784	784
IRS	USD 1,815,000	Fund receives Fixed 3.32%; and pays Floating USD SOFR 1 Day	Bank of America	5/12/2029	(53,084)	(53,084)
IRS	USD 200,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8845%	Bank of America	13/1/2030	3,710	3,710
IRS	USD 117,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8685%	Bank of America	14/1/2030	2,250	2,250
IRS	USD 115,000	Fund receives Fixed 3.105%; and pays Floating USD SOFR 1 Day	Bank of America	19/2/2030	(1,057)	(1,057)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 130,000	Fund receives Fixed 3.251%; and pays Floating USD SOFR 1 Day	Bank of America	19/2/2030	(451)	(451)
IRS	USD 130,000	Fund receives Fixed 3.31054%; and pays Floating USD SOFR 1 Day	Bank of America	25/2/2030	(134)	(134)
IRS	USD 85,000	Fund receives Fixed 3.339%; and pays Floating USD SOFR 1 Day	Bank of America	3/3/2030	16	16
IRS	USD 895,000	Fund receives Fixed 0.6475%; and pays Floating USD SOFR 3 Month	Bank of America	25/9/2030	(184,642)	(184,642)
IRS	USD 895,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.6965%	Bank of America	25/9/2030	181,982	181,982
IRS	USD 715,000	Fund receives Fixed 0.6795%; and pays Floating USD SOFR 3 Month	Bank of America	29/9/2030	(146,307)	(146,307)
IRS	USD 715,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.75%	Bank of America	29/9/2030	143,245	143,245
IRS	USD 2,638,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.45%	Bank of America	30/10/2030	(15,770)	(15,770)
IRS	EUR 3,049,427	Fund receives Floating EURIBOR 6 Month; and pays Fixed 0.02%	Bank of America	26/8/2031	731,366	731,366
IRS	USD 940,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.11567%	Bank of America	27/9/2031	168,205	168,205
IRS	USD 6,760,600	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	14/10/2031	(365,224)	(414,319)
IRS	USD 7,700,600	Fund receives Fixed 2.86%; and pays Floating USD SOFR 1 Day	Bank of America	19/11/2031	(419,604)	(469,179)
IRS	USD 1,550,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.981%	Bank of America	24/1/2032	93,626	299,745
IRS	USD 13,194,500	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	28/1/2032	(725,495)	(821,225)
IRS	USD 1,057,383	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3525%	Bank of America	8/4/2032	104,171	104,171
IRS	USD 786,000	Fund receives Fixed 2.513%; and pays Floating USD SOFR 1 Day	Bank of America	28/4/2032	(68,674)	(68,674)
IRS	USD 310,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7245%	Bank of America	3/5/2032	22,392	22,392
IRS	USD 781,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.85%	Bank of America	9/5/2032	49,447	49,447
IRS	USD 620,842	Fund receives Fixed 2.6565%; and pays Floating USD SOFR 1 Day	Bank of America	16/5/2032	(48,004)	(48,004)
IRS	USD 7,167,463	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.58%	Bank of America	24/5/2032	593,150	594,566
IRS	USD 1,287,359	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.585%	Bank of America	26/5/2032	106,365	106,365
IRS	USD 723,000	Fund receives Fixed 2.5278%; and pays Floating USD SOFR 1 Day	Bank of America	27/5/2032	(62,741)	(62,741)
IRS	USD 566,260	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.715%	Bank of America	3/6/2032	41,515	41,515
IRS	USD 729,421	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.84671%	Bank of America	8/6/2032	46,547	46,547
IRS	USD 657,516	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.77467%	Bank of America	9/6/2032	45,406	45,406
IRS	USD 657,505	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.83485%	Bank of America	13/6/2032	42,566	42,566
IRS	USD 576,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9425%	Bank of America	14/6/2032	32,825	32,825
IRS	USD 576,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.948%	Bank of America	14/6/2032	32,594	32,594
IRS	USD 403,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.155%	Bank of America	15/6/2032	16,708	16,708
IRS	USD 1,623,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.07269%	Bank of America	17/6/2032	77,027	77,027

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 812,979	Fund receives Fixed 2.981%; and pays Floating USD SOFR 1 Day	Bank of America	21/6/2032	(44,035)	(44,035)
IRS	USD 730,500	Fund receives Fixed 2.769%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(50,978)	(50,978)
IRS	USD 608,750	Fund receives Fixed 2.818%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(40,300)	(40,300)
IRS	USD 582,032	Fund receives Fixed 2.696%; and pays Floating USD SOFR 1 Day	Bank of America	6/7/2032	(43,724)	(43,724)
IRS	USD 393,752	Fund receives Fixed 2.6095%; and pays Floating USD SOFR 1 Day	Bank of America	7/7/2032	(32,076)	(32,076)
IRS	USD 285,500	Fund receives Fixed 2.6715%; and pays Floating USD SOFR 1 Day	Bank of America	8/7/2032	(21,967)	(21,967)
IRS	USD 338,625	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.892%	Bank of America	12/7/2032	20,604	20,604
IRS	EUR 823,004	Fund receives Fixed 2.4425%; and pays Floating EURIBOR 6 Month	Bank of America	14/7/2032	(21,697)	(21,697)
IRS	USD 697,000	Fund receives Fixed 2.58638%; and pays Floating USD SOFR 1 Day	Bank of America	26/7/2032	(58,155)	(58,155)
IRS	USD 1,000,000	Fund receives Fixed 2.5545%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2032	(86,024)	(86,024)
IRS	USD 600,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7435%	Bank of America	23/8/2032	43,334	43,334
IRS	USD 556,000	Fund receives Fixed 2.665%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2032	(12,765)	(12,765)
IRS	USD 1,670,000	Fund receives Fixed 2.926%; and pays Floating USD SOFR 1 Day	Bank of America	1/9/2032	(98,193)	(98,193)
IRS	USD 490,566	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.92%	Bank of America	1/9/2032	29,063	29,063
IRS	USD 467,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.928%	Bank of America	2/9/2032	27,394	27,394
IRS	USD 467,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9828%	Bank of America	2/9/2032	25,495	25,495
IRS	USD 280,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.0722%	Bank of America	9/9/2032	13,440	13,440
IRS	USD 600,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.258%	Bank of America	16/9/2032	20,524	20,524
IRS	USD 391,775	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.46385%	Bank of America	30/9/2032	7,387	7,387
IRS	USD 587,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5575%	Bank of America	3/10/2032	6,964	6,964
IRS	USD 3,492,420	Fund receives Fixed 3.4665%; and pays Floating USD SOFR 1 Day	Bank of America	4/10/2032	(65,135)	(65,135)
IRS	USD 281,000	Fund receives Fixed 3.472%; and pays Floating USD SOFR 1 Day	Bank of America	4/10/2032	(5,125)	(5,125)
IRS	USD 190,000	Fund receives Fixed 3.4025%; and pays Floating USD SOFR 1 Day	Bank of America	5/10/2032	(4,452)	(4,452)
IRS	USD 1,613,221	Fund receives Fixed 3.415%; and pays Floating USD SOFR 1 Day	Bank of America	5/10/2032	(36,296)	(36,296)
IRS	USD 478,282	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6145%	Bank of America	12/10/2032	3,610	3,610
IRS	USD 94,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6411%	Bank of America	14/10/2032	521	521
IRS	USD 600,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.792%	Bank of America	21/10/2032	(3,492)	(3,492)
IRS	USD 671,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.836%	Bank of America	21/10/2032	(6,122)	(6,122)
IRS	USD 455,507	Fund receives Fixed 3.822%; and pays Floating USD SOFR 1 Day	Bank of America	27/10/2032	3,702	3,702
IRS	USD 4,093,581	Fund receives Fixed 3.04%; and pays Floating USD SOFR 1 Day	Bank of America	28/10/2032	(207,393)	(207,393)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 3,397,474	Fund receives Fixed 2.868%; and pays Floating USD SOFR 1 Day	Bank of America	2/11/2032	(216,206)	(216,206)
IRS	USD 3,429,730	Fund receives Fixed 2.908%; and pays Floating USD SOFR 1 Day	Bank of America	4/11/2032	(207,985)	(207,985)
IRS	USD 269,000	Fund receives Fixed 3.5455%; and pays Floating USD SOFR 1 Day	Bank of America	14/11/2032	(3,385)	(3,385)
IRS	USD 5,626,573	Fund receives Fixed 2.8905%; and pays Floating USD SOFR 1 Day	Bank of America	15/11/2032	(349,110)	(349,110)
IRS	USD 465,000	Fund receives Fixed 3.64%; and pays Floating USD SOFR 1 Day	Bank of America	15/11/2032	(1,647)	(300)
IRS	USD 179,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.801%	Bank of America	15/11/2032	(1,201)	(1,201)
IRS	USD 481,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8095%	Bank of America	15/11/2032	(3,537)	(3,537)
IRS	USD 293,000	Fund receives Fixed 3.4621%; and pays Floating USD SOFR 1 Day	Bank of America	18/11/2032	(5,530)	(5,530)
IRS	USD 292,000	Fund receives Fixed 3.4055%; and pays Floating USD SOFR 1 Day	Bank of America	21/11/2032	(6,759)	(6,759)
IRS	USD 3,711,580	Fund receives Fixed 3.191%; and pays Floating USD SOFR 1 Day	Bank of America	28/11/2032	(146,194)	(146,194)
IRS	USD 488,500	Fund receives Fixed 3.228%; and pays Floating USD SOFR 1 Day	Bank of America	5/12/2032	(17,877)	(17,877)
IRS	USD 98,000	Fund receives Fixed 3.2%; and pays Floating USD SOFR 1 Day	Bank of America	6/12/2032	(3,794)	(3,794)
IRS	USD 488,500	Fund receives Fixed 3.178%; and pays Floating USD SOFR 1 Day	Bank of America	12/12/2032	(19,739)	(19,739)
IRS	USD 281,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2795%	Bank of America	13/12/2032	9,186	9,186
IRS	USD 165,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.3484%	Bank of America	22/12/2032	4,528	4,528
IRS	USD 479,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.35375%	Bank of America	22/12/2032	12,950	12,950
IRS	USD 170,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.204%	Bank of America	19/1/2033	6,544	6,544
IRS	USD 65,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1905%	Bank of America	26/1/2033	2,570	2,570
IRS	USD 5,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1665%	Bank of America	3/2/2033	207	207
IRS	USD 95,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.6885%	Bank of America	6/2/2033	14,754	14,754
IRS	USD 65,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.102%	Bank of America	7/2/2033	3,015	3,015
IRS	USD 95,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1045%	Bank of America	7/2/2033	4,388	4,388
IRS	USD 90,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1875%	Bank of America	7/2/2033	3,581	3,581
IRS	USD 90,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2385%	Bank of America	7/2/2033	3,228	3,228
IRS	USD 100,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.3395%	Bank of America	8/2/2033	2,808	2,808
IRS	USD 90,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.3445%	Bank of America	8/2/2033	2,492	2,492
IRS	AUD 500,000	Fund receives Fixed 4.15%; and pays Floating AUD BBSW 6 Month	Bank of America	9/2/2033	(8,625)	(8,625)
IRS	USD 461,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.343%	Bank of America	9/2/2033	12,819	12,819
IRS	NZD 550,000	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 4.2525%	Bank of America	10/2/2033	11,032	11,032
IRS	USD 229,992	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.352%	Bank of America	13/2/2033	6,235	6,235

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 287,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4495%	Bank of America	13/2/2033	5,630	5,630
IRS	USD 85,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4455%	Bank of America	14/2/2033	1,691	1,691
IRS	USD 230,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4465%	Bank of America	15/2/2033	4,557	4,557
IRS	USD 87,500	Fund receives Fixed 3.405%; and pays Floating USD SOFR 1 Day	Bank of America	16/2/2033	(2,014)	(2,014)
IRS	USD 43,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.493%	Bank of America	16/2/2033	709	709
IRS	USD 87,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	Bank of America	16/2/2033	1,372	1,372
IRS	USD 303,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4795%	Bank of America	17/2/2033	5,229	5,229
IRS	USD 87,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.48%	Bank of America	17/2/2033	1,507	1,507
IRS	USD 43,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4905%	Bank of America	17/2/2033	718	718
IRS	USD 1,227,000	Fund receives Fixed 3.581%; and pays Floating USD SOFR 1 Day	Bank of America	22/2/2033	(11,517)	(11,517)
IRS	USD 4,258,000	Fund receives Fixed 3.618%; and pays Floating USD SOFR 1 Day	Bank of America	22/2/2033	(27,785)	(27,785)
IRS	USD 75,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6015%	Bank of America	22/2/2033	585	585
IRS	USD 460,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6045%	Bank of America	23/2/2033	3,479	3,479
IRS	USD 2,000,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6055%	Bank of America	23/2/2033	14,970	14,970
IRS	USD 30,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6545%	Bank of America	23/2/2033	111	111
IRS	USD 43,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.656%	Bank of America	23/2/2033	157	157
IRS	USD 43,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.67%	Bank of America	23/2/2033	109	109
IRS	USD 43,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.679%	Bank of America	23/2/2033	79	79
IRS	USD 87,500	Fund receives Fixed 3.5905%; and pays Floating USD SOFR 1 Day	Bank of America	27/2/2033	(754)	(754)
IRS	USD 87,500	Fund receives Fixed 3.592%; and pays Floating USD SOFR 1 Day	Bank of America	27/2/2033	(744)	(744)
IRS	USD 90,000	Fund receives Fixed 3.5945%; and pays Floating USD SOFR 1 Day	Bank of America	27/2/2033	(748)	(748)
IRS	USD 85,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.666%	Bank of America	27/2/2033	236	236
IRS	USD 40,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6275%	Bank of America	28/2/2033	230	230
IRS	USD 87,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6635%	Bank of America	28/2/2033	259	259
IRS	USD 43,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6675%	Bank of America	28/2/2033	116	116
IRS	USD 55,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.67983%	Bank of America	28/2/2033	93	93
IRS	USD 43,750	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.695%	Bank of America	28/2/2033	23	23
IRS	USD 43,750	Fund receives Fixed 3.6395%; and pays Floating USD SOFR 1 Day	Bank of America	1/3/2033	(210)	(210)
IRS	USD 597,900	Fund receives Fixed 3.33%; and pays Floating USD SOFR 1 Day	Bank of America	25/5/2033	(15,203)	(15,203)
IRS	KRW 1,333,155,600	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 2.97%	Bank of America	21/6/2033	43,779	43,779

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	KRW 782,964,400	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 2.973%	Bank of America	21/6/2033	25,573	25,573
IRS	USD 550,000	Fund receives Fixed 2.38%; and pays Floating USD SOFR 1 Day	Bank of America	1/8/2033	(51,127)	(52,024)
IRS	USD 1,827,903	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.23%	Bank of America	9/8/2033	53,576	53,576
IRS	USD 350,000	Fund receives Fixed 2.4635%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2033	(30,672)	(30,672)
IRS	USD 33,500	Fund receives Fixed 3%; and pays Floating USD SOFR 1 Day	Bank of America	5/9/2033	(1,520)	(1,520)
IRS	USD 72,500	Fund receives Fixed 3.88%; and pays Floating USD SOFR 1 Day	Bank of America	26/10/2033	1,742	1,742
IRS	USD 140,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2285%	Bank of America	27/12/2033	3,095	3,095
IRS	USD 558,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.59%	Bank of America	29/5/2034	35,268	35,268
IRS	USD 750,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6%	Bank of America	29/5/2034	46,805	46,805
IRS	USD 1,150,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.605%	Bank of America	30/5/2034	71,277	71,277
IRS	USD 245,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.165%	Bank of America	30/5/2034	5,021	5,021
IRS	USD 340,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4%	Bank of America	31/7/2034	25,160	25,380
IRS	USD 45,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2885%	Bank of America	19/2/2035	244	244
IRS	USD 161,950	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.12%	Bank of America	8/1/2036	2,599	2,599
IRS	USD 625,050	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93%	Bank of America	22/1/2036	18,326	18,326
IRS	USD 560,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.165%	Bank of America	19/2/2036	7,120	7,120
IRS	USD 60,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.35%	Bank of America	24/2/2036	16	(15)
IRS	USD 30,000	Fund receives Fixed 2.059%; and pays Floating USD SOFR 1 Day	Bank of America	1/4/2037	(2,638)	(2,638)
IRS	USD 260,000	Fund receives Fixed 1.835%; and pays Floating USD SOFR 1 Day	Bank of America	17/1/2039	(25,574)	(25,574)
IRS	USD 596,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93%	Bank of America	26/11/2041	49,383	48,245
IRS	EUR 90,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.7395%	Bank of America	4/11/2042	4,729	4,729
IRS	USD 539,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.77%	Bank of America	15/11/2048	8,257	(33,828)
IRS	USD 1,471,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	28/1/2051	152,607	130,268
IRS	USD 2,058,400	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	1/2/2051	212,933	185,632
IRS	USD 1,164,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	4/2/2051	120,534	105,011
IRS	USD 1,194,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	5/2/2051	123,639	107,717
IRS	USD 1,815,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	27/5/2051	261,158	162,583
IRS	USD 301,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	28/5/2051	43,423	27,033
IRS	USD 571,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	7/6/2051	82,294	51,192
IRS	USD 2,767,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.79%	Bank of America	21/1/2052	402,555	249,278

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 250,000	Fund receives Fixed 1.65%; and pays Floating USD SOFR 1 Day	Bank of America	1/4/2052	(9,699)	(9,699)
IRS	USD 134,500	Fund receives Fixed 2.371%; and pays Floating USD SOFR 1 Day	Bank of America	16/5/2052	(21,692)	(21,692)
IRS	JPY 1,328,710	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.88%	Bank of America	23/5/2052	693	693
IRS	JPY 1,094,847	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.85%	Bank of America	26/5/2052	628	628
IRS	JPY 1,096,153	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.7915%	Bank of America	27/5/2052	739	739
IRS	JPY 3,513,900	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.99%	Bank of America	26/7/2052	1,170	1,170
IRS	USD 40,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.188%	Bank of America	27/2/2053	750	750
IRS	USD 25,000	Fund receives Fixed 3.2593%; and pays Floating USD SOFR 1 Day	Bank of America	28/2/2053	(158)	(158)
IRS	EUR 70,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.2705%	Bank of America	4/3/2053	6,702	6,702
IRS	USD 54,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.645%	Bank of America	15/1/2055	12,554	12,554
IRS	USD 30,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.66%	Bank of America	15/1/2057	6,012	6,012
IRS	NZD 2,580,000	Fund receives Fixed 4.697%; and pays Floating NZD BBR FRA 3 Month	BNP Paribas	20/12/2024	(8,226)	(8,226)
IRS	AUD 2,235,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 4.0425%	BNP Paribas	20/12/2024	3,732	3,732
IRS	JPY 264,500,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	BNP Paribas	11/1/2025	(2,060)	(2,060)
IRS	JPY 466,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	BNP Paribas	19/1/2025	(3,886)	(3,886)
IRS	EUR 2,760,000	Fund receives Fixed 3.27%; and pays Floating EURIBOR 1 Day	BNP Paribas	20/2/2025	(9,541)	(9,465)
IRS	CHF 2,660,000	Fund receives Floating CHF SARON 1 Day; and pays Fixed 1.708%	BNP Paribas	20/2/2025	5,754	5,992
IRS	USD 5,960,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.42%	BNP Paribas	28/2/2025	3,927	3,895
IRS	NZD 1,195,000	Fund receives Fixed 4.97%; and pays Floating NZD BBR FRA 3 Month	BNP Paribas	15/3/2025	(5,104)	(5,104)
IRS	USD 1,350,000	Fund receives Fixed 3.6%; and pays Floating USD SOFR 1 Day	BNP Paribas	1/12/2025	(22,184)	(15,461)
IRS	USD 1,350,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.47%	BNP Paribas	1/12/2025	18,883	18,883
IRS	GBP 760,000	Fund receives Fixed 3.09%; and pays Floating GBP SONIA 1 Day	BNP Paribas	2/2/2027	(4,784)	(4,723)
IRS	GBP 3,300,000	Fund receives Fixed 3.514%; and pays Floating GBP SONIA 1 Day	BNP Paribas	17/2/2027	(23,050)	(23,050)
IRS	USD 4,060,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.193%	BNP Paribas	19/2/2027	17,361	17,361
IRS	GBP 2,730,000	Fund receives Fixed 3.2%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(9,345)	(8,494)
IRS	GBP 4,950,000	Fund receives Fixed 2.92%; and pays Floating GBP SONIA 1 Day	BNP Paribas	2/2/2028	(28,193)	(28,193)
IRS	GBP 6,400,000	Fund receives Fixed 2.81702%; and pays Floating GBP SONIA 1 Day	BNP Paribas	3/2/2028	(38,562)	(42,585)
IRS	USD 10,700,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.231%	BNP Paribas	26/2/2028	(1,590)	(1,590)
IRS	USD 2,460,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.24%	BNP Paribas	26/2/2028	(509)	(540)
IRS	EUR 330,000	Fund receives Fixed 2.41%; and pays Floating EURIBOR 1 Day	BNP Paribas	27/1/2033	(6,527)	(6,527)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	EUR 1,300,000	Fund receives Fixed 2.618%; and pays Floating EURIBOR 1 Day	BNP Paribas	9/2/2033	(15,352)	(15,014)
IRS	USD 1,470,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.01946%	BNP Paribas	9/2/2033	14,362	15,488
IRS	USD 360,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2565%	BNP Paribas	28/2/2033	779	779
IRS	NZD 280,000	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 4.23%	BNP Paribas	15/3/2033	5,921	5,921
IRS	EUR 386,400	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.72691%	BNP Paribas	4/11/2042	19,847	21,012
IRS	EUR 142,100	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.263%	BNP Paribas	4/3/2053	13,816	13,816
IRS	BRL 3,660,000	Fund receives Fixed 13.965%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2024	3,443	3,443
IRS	BRL 3,447,408	Fund receives Fixed 13.98%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2024	3,256	3,256
IRS	BRL 2,469,000	Fund receives Fixed 11.694%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	(11,972)	(11,971)
IRS	BRL 4,682,000	Fund receives Fixed 12.845%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	2,174	2,174
IRS	BRL 6,833,853	Fund receives Fixed 12.85%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	2,640	2,640
IRS	BRL 2,330,202	Fund receives Fixed 13.22%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	3,779	3,779
IRS	BRL 3,720,892	Fund receives Fixed 14.485%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2024	6,973	6,973
IRS	EUR 2,252,000	Fund receives Fixed 2.34%; and pays Floating EURIBOR 1 Day	Goldman Sachs	19/1/2033	(50,749)	(50,749)
IRS	BRL 1,762,620	Fund receives Fixed 11.65%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(8,859)	(8,859)
IRS	BRL 4,429,571	Fund receives Fixed 13.18%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	6,639	6,639
IRS	BRL 1,627,782	Fund receives Fixed 12.755%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	342	342
IRS	BRL 16,743,089	Fund receives Fixed 12.7825%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	5,006	5,006
TRS	USD 721,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/3/2023	(5,439)	(6,633)
TRS	USD 779,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/3/2023	(5,877)	(7,166)
TRS	USD 828,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/3/2023	1,418	48
TRS	USD 120	Fund receives S5INDU Performance Shell + 0bps; and pays USD SOFR 1 Day +37bps	Citibank	9/3/2023	1,117	1,117
TRS	USD (525)	Fund receives USD SOFR 1 Day - 25bps; and pays Pitney Bowes + 0bps	Citibank	13/6/2023	(306)	(306)
TRS	EUR 200,000	Fund receives EURIBOR 3 Month + 0bps; and pays iBoxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/3/2023	(2,922)	(2,800)
TRS	EUR 294,000	Fund receives EURIBOR 3 Month + 0bps; and pays iBoxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/3/2023	4,337	4,731
TRS	EUR 250,000	Fund receives iBoxx Euro Liquid High Yield + 0bps; and pays EURIBOR 3 Month + 0bps	Goldman Sachs	20/3/2023	(4,993)	(4,840)
TRS	USD 1,415,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	Goldman Sachs	20/3/2023	12,111	16,502
TRS	USD 1,400	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 65bps	JP Morgan	17/3/2023	(28,288)	(28,288)
TRS	USD 4,646	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 77bps	JP Morgan	17/3/2023	(39,493)	(39,493)
TRS	USD 737,500	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2023	15,491	18,059

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
TRS	USD 737,500	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2023	13,844	16,412
TRS	USD 865,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	JP Morgan	20/3/2023	17,801	19,563
TRS	USD 585,000	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	JP Morgan	20/3/2023	3,543	5,580
TRS	USD 1,098,110	Fund receives iBoxx US Dollar Liquid Investment + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2023	(36,387)	(38,186)
TRS	USD 1,435,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/3/2023	56,139	59,063
TRS	USD 1,150,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/3/2023	47,177	49,521
TRS	USD 750,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/3/2023	32,295	33,874
Total					(2,883,820)	(2,712,664)

CDS: Credit Default Swaps
IFS: Inflation Rate Swaps
IRS: Interest Rate Swaps
TRS: Total Return Swap

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
200,000	Call	OTC AUD/NZD	Bank of America	AUD 1.09	13/3/2023	(1,127)	753
572,000	Call	OTC USD/CLP	Bank of America	USD 840	16/3/2023	(7,146)	6,722
526,000	Put	OTC EUR/COP	Bank of America	EUR 4,950	23/3/2023	(10,282)	2,268
84,000	Put	OTC USD/BRL	Bank of America	USD 4.65	23/3/2023	(11,934)	251
220,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(12,036)	-
220,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(12,036)	-
650,000	Call	OTC EUR/USD	Bank of America	EUR 1.068	30/3/2023	(849)	1,426
17,000	Put	OTC GBP/USD	Bank of America	GBP 1.15	31/3/2023	(1,996)	1,392
435,000	Put	OTC USD/JPY	Bank of America	USD 118	7/4/2023	(514)	4
870,000	Put	OTC USD/JPY	Bank of America	USD 128	7/4/2023	(9,241)	1,435
160,000	Put	OTC USD/JPY	Bank of America	USD 110	19/4/2023	(10,640)	198
5,230,000	Call	OTC EUR/USD	Bank of America	EUR 1.13	21/4/2023	(19,750)	1,928
52,000	Put	OTC EUR/CAD	Bank of America	EUR 1.4	26/4/2023	(1,217)	4,821
5,670,000	Put	OTC USD/JPY	Bank of America	USD 123.25	6/6/2023	(62,350)	17,899
3,720,000	Put	OTC USD/JPY	Bank of America	USD 126.7	16/6/2023	(18,774)	24,693
870,000	Put	OTC USD/JPY	Bank of America	USD 129	4/8/2023	(2,154)	10,071
1,478,013	Call	OTC EUR/USD	Barclays	EUR 1.1	2/3/2023	(14,817)	-
572,000	Call	OTC USD/CLP	Barclays	USD 820	11/4/2023	5,280	18,556
568,000	Call	OTC USD/CNH	Barclays	USD 6.95	13/4/2023	1,923	4,297
150,000	Call	OTC EUR/USD	BNP Paribas	EUR 1.1	2/3/2023	(1,181)	-
1,340,000	Call	OTC USD/JPY	BNP Paribas	USD 155	16/3/2023	(19,318)	-
40,000	Put	OTC USD/JPY	Citibank	USD 125	7/3/2023	(3,151)	-
40,000	Put	OTC USD/JPY	Citibank	USD 130	7/3/2023	(5,884)	74
1,327,477	Put	OTC USD/JPY	Citibank	USD 134	8/3/2023	(8,582)	1,483
2,600,000	Put	OTC EUR/USD	Citibank	EUR 1.048	9/3/2023	(9,728)	2,726
572,000	Put	OTC USD/ZAR	Citibank	USD 17.5	9/3/2023	(7,112)	104
964,000	Call	OTC USD/JPY	Citibank	USD 137	10/3/2023	(9,685)	5,743

The notes on pages 986 to 999 form an integral part of these financial statements.

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
200,000	Call	OTC AUD/NZD	Citibank	AUD 1.06	13/3/2023	1,915	3,687
606,000	Call	OTC USD/CNH	Citibank	USD 6.95	27/4/2023	1,544	5,095
41,000	Put	OTC USD/JPY	Citibank	USD 125	7/9/2023	168	6,751
1,119,675	Put	OTC USD/MXN	Deutsche Bank	USD 18.5	7/3/2023	6,701	12,485
5,240,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.1	14/3/2023	(32,041)	882
3,330,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.11	5/5/2023	(9,278)	6,933
568,000	Put	OTC USD/BRL	Deutsche Bank	USD 5.1	12/5/2023	(2,134)	8,819
180,411	Put	OTC USD/JPY	Deutsche Bank	USD 132.3	26/5/2023	(3,267)	2,406
1,460,675	Put	OTC USD/MXN	Goldman Sachs	USD 18.85	21/3/2023	25,058	39,154
574,000	Put	OTC USD/ZAR	Goldman Sachs	USD 17	23/3/2023	(9,560)	174
242,300	Put	OTC USD/BRL	Goldman Sachs	USD 5	28/3/2023	(425)	468
599,700	Put	OTC USD/JPY	Goldman Sachs	USD 127	11/5/2023	(5,114)	2,431
90,000	Call	OTC EUR/CNH	Goldman Sachs	USD 7.25	11/8/2023	1,180	9,198
35,000	Put	OTC EUR/CNH	HSBC Bank	EUR 7	8/3/2023	(3,990)	-
3,790,000	Call	OTC EUR/USD	JP Morgan	EUR 1.1	7/3/2023	(11,594)	41
5,230,000	Call	OTC EUR/USD	JP Morgan	EUR 1.1	7/3/2023	(16,731)	57
1,324,830	Call	OTC EUR/USD	JP Morgan	EUR 1.075	9/3/2023	(15,652)	2,233
656,000	Put	OTC EUR/USD	JP Morgan	EUR 1.087	9/3/2023	9,941	14,461
1,246,000	Put	OTC GBP/USD	JP Morgan	GBP 1.18	31/3/2023	(4,275)	4,224
2,110,000	Put	OTC EUR/NOK	JP Morgan	EUR 10.45	4/4/2023	(1,088)	1,435
117,757	Put	OTC GBP/USD	JP Morgan	GBP 1	11/5/2023	(12,894)	1
4,085,000	Put	OTC CNH/JPY	JP Morgan	CNH 18.2	17/5/2023	(4,953)	2,253
695,000	Call	OTC EUR/CNH	JP Morgan	EUR 7.7	17/5/2023	(5,007)	1,470
1,300,000	Call	OTC EUR/USD	Morgan Stanley	EUR 1.1	9/3/2023	(3,082)	45
1,085,000	Put	OTC AUD/USD	Morgan Stanley	AUD 0.685	16/3/2023	4,718	13,690
2,506,000	Put	OTC EUR/USD	UBS	EUR 1.05	22/3/2023	(3,414)	8,339
1,205,000	Put	OTC NZD/JPY	UBS	NZD 81	30/3/2023	(6,959)	2,548
159,000	Call	TOPIX Banks Index	BNP Paribas	JPY 218.872	14/7/2023	1,575	10,467
145	Call	EURO STOXX 50 Index	Citibank	EUR 4,100	21/4/2023	(4,857)	2,517
54	Call	S&P 500 Index	Citibank	USD 4,100	15/9/2023	(688)	3,910
264,894	Call	TOPIX Banks Index	Goldman Sachs	JPY 226.71	14/7/2023	(3,188)	12,888
106,106	Call	TOPIX Banks Index	JP Morgan	JPY 227.596	14/7/2023	(1,841)	4,985
2	Put	S&P 500 Index	Exchange Traded	USD 3,900	3/3/2023	(445)	1,137
72	Call	3 Month SOFR	Exchange Traded	USD 97.125	10/3/2023	(42,528)	423
4	Put	Nikkei 225 Index	Exchange Traded	JPY 25,000	10/3/2023	(6,641)	110
119	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.375	10/3/2023	83,821	96,491
21	Call	SOFR 3 Month Index	Exchange Traded	USD 95.5	10/3/2023	(3,354)	123
104	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 395	10/3/2023	(25,596)	37,935
12	Call	Capital One Financial	Exchange Traded	USD 115	17/3/2023	(1,837)	1,354
20	Put	Carnival	Exchange Traded	USD 6	17/3/2023	(717)	19
20	Put	Caterpillar	Exchange Traded	USD 200	17/3/2023	(1,567)	207
2	Call	Costco Wholesale	Exchange Traded	USD 500	17/3/2023	(1,136)	1,283
2	Call	Costco Wholesale	Exchange Traded	USD 490	17/3/2023	(81)	2,101
12	Put	Dax Index	Exchange Traded	EUR 13,000	17/3/2023	(8,183)	399
19	Put	Dax Index	Exchange Traded	EUR 14,400	17/3/2023	(9,490)	3,182
14	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,950	17/3/2023	(2,824)	1,218
14	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,150	17/3/2023	(5,274)	4,620
35	Put	Ford Motor	Exchange Traded	USD 8.35	17/3/2023	(846)	33
10	Put	Hudson Pacific Properties	Exchange Traded	USD 7.5	17/3/2023	(178)	164
5	Call	Humana	Exchange Traded	USD 540	17/3/2023	(3,585)	552

The notes on pages 986 to 999 form an integral part of these financial statements.

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
12	Call	Nike	Exchange Traded	USD 130	17/3/2023	(3,432)	192
10	Put	Office Properties Income Trust	Exchange Traded	USD 12.5	17/3/2023	(465)	94
2	Put	S&P 500 Index	Exchange Traded	USD 3,950	17/3/2023	(2,640)	9,965
15	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 415	17/3/2023	(1,403)	1,213
28	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 348	17/3/2023	(5,458)	461
65	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	17/3/2023	(28,451)	17,507
9	Call	Unitedhealth	Exchange Traded	USD 520	17/3/2023	(6,341)	364
10	Put	Vertiv	Exchange Traded	USD 10	17/3/2023	(100)	305
148	Put	CBOE SPX Volatility Index	Exchange Traded	USD 21	22/3/2023	(9,393)	22,610
88	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 393	24/3/2023	7,998	54,436
14	Call	US Long Bond (CBT)	Exchange Traded	USD 127	24/3/2023	(3,049)	10,077
1	Call	US Treasury 10 Year Note	Exchange Traded	USD 113	24/3/2023	(26)	257
1	Put	US Treasury 10 Year Note	Exchange Traded	USD 111	24/3/2023	(53)	764
21	Put	US Treasury 10 Year Note	Exchange Traded	USD 111.5	24/3/2023	5,910	21,593
49	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 109	24/3/2023	(4,523)	3,599
15	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 107	24/3/2023	1,118	9,585
33	Put	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 107	24/3/2023	6,308	21,571
3	Put	S&P 500 Index	Exchange Traded	USD 3,800	31/3/2023	(2,254)	9,293
74	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.25	14/4/2023	12,480	24,784
41	Call	SOFR 3 Month Index	Exchange Traded	USD 95.25	14/4/2023	(3,841)	241
41	Call	SOFR 3 Month Index	Exchange Traded	USD 95.75	14/4/2023	(8,477)	241
7	Call	Advanced Micro Devices	Exchange Traded	USD 95	21/4/2023	(1,799)	586
30	Call	Advanced Micro Devices	Exchange Traded	USD 85	21/4/2023	(6,755)	8,094
35	Put	Ally Financial	Exchange Traded	USD 25	21/4/2023	(8)	1,481
10	Put	Brandywine Realty Trust	Exchange Traded	USD 5	21/4/2023	(155)	94
10	Call	Constellation Brands	Exchange Traded	USD 240	21/4/2023	(2,393)	2,421
15	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,400	21/4/2023	(32)	5,490
2	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,900	21/4/2023	(324)	564
17	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,100	21/4/2023	(4,153)	10,327
10	Put	FedEx	Exchange Traded	USD 175	21/4/2023	(115)	2,223
35	Put	Ford Motor	Exchange Traded	USD 11	21/4/2023	132	823
40	Put	Owl Rock Capital	Exchange Traded	USD 10	21/4/2023	(942)	470
33	Put	PulteGroup	Exchange Traded	USD 50	21/4/2023	(5,397)	3,490
3	Call	Rockwell Automation	Exchange Traded	USD 290	21/4/2023	1,411	4,668
25	Put	Sabre	Exchange Traded	USD 5	21/4/2023	(26)	787
15	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 370	21/4/2023	45	4,731
29	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 111	21/4/2023	(12,338)	1,278
74	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 96	12/5/2023	(21,610)	15,653
15	Put	Caterpillar	Exchange Traded	USD 175	19/5/2023	(567)	839
15	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	19/5/2023	(2,208)	7,016
16	Call	US Treasury 10 Year Note	Exchange Traded	USD 119.5	26/5/2023	(5,502)	1,175
5	Put	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 106.5	26/5/2023	1,030	4,003
4	Put	FedEx	Exchange Traded	USD 165	16/6/2023	(44)	1,115
10	Call	Intel	Exchange Traded	USD 42.5	16/6/2023	(372)	33
50	Call	Intel	Exchange Traded	USD 40	16/6/2023	(1,812)	211
15	Call	Lions Gate Entertainment	Exchange Traded	USD 12.5	16/6/2023	230	952
10	Call	Lions Gate Entertainment	Exchange Traded	USD 10	16/6/2023	1,284	1,763
15	Put	Sabre	Exchange Traded	USD 5	16/6/2023	(60)	783
6	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 96.375	16/6/2023	10,659	13,749
12	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 97.25	15/9/2023	(10,296)	1,410

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
26	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.75	15/9/2023	5,956	23,068
44	Put	SOFR 3 Month Index	Exchange Traded	USD 95.25	15/3/2024	17,924	57,394
60	Put	SOFR 3 Month Index	Exchange Traded	USD 95.75	15/3/2024	83,021	123,742
Total						(395,302)	951,827

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
(5,230,000)	Call	OTC EUR/USD	Bank of America	EUR 1.1	7/3/2023	35,089	(57)
(200,000)	Call	OTC AUD/NZD	Bank of America	AUD 1.06	13/3/2023	1,336	(3,687)
(430,000)	Put	OTC USD/CLP	Bank of America	USD 810	16/3/2023	5,202	(2,221)
(264,000)	Call	OTC EUR/COP	Bank of America	EUR 5,200	23/3/2023	742	(3,706)
(658,000)	Put	OTC EUR/COP	Bank of America	EUR 4,750	23/3/2023	5,888	(384)
(1,305,000)	Put	OTC USD/JPY	Bank of America	USD 123	7/4/2023	4,344	-
(5,670,000)	Put	OTC USD/JPY	Bank of America	USD 121.31	6/6/2023	50,406	(10,950)
(3,720,000)	Put	OTC USD/JPY	Bank of America	USD 124.7	16/6/2023	14,937	(17,757)
(1,478,013)	Put	OTC EUR/USD	Barclays	EUR 1.035	2/3/2023	7,198	-
(714,000)	Call	OTC USD/CLP	Barclays	USD 880	11/4/2023	(1,575)	(6,728)
(572,000)	Put	OTC USD/CLP	Barclays	USD 750	11/4/2023	2,454	(444)
(568,000)	Call	OTC USD/CNH	Barclays	USD 7.1	13/4/2023	(592)	(1,406)
(1,300,000)	Call	OTC EUR/USD	Citibank	EUR 1.1	9/3/2023	7,670	(45)
(1,000,000)	Put	OTC USD/ZAR	Citibank	USD 17	9/3/2023	4,064	(4)
(964,000)	Call	OTC USD/JPY	Citibank	USD 142	10/3/2023	5,672	(134)
(200,000)	Call	OTC AUD/NZD	Citibank	AUD 1.09	13/3/2023	(228)	(753)
(672,000)	Call	OTC USD/JPY	Citibank	USD 155	16/3/2023	12,587	-
(2,110,000)	Put	OTC EUR/NOK	Citibank	EUR 10.45	4/4/2023	5,844	(1,435)
(727,000)	Call	OTC USD/CNH	Citibank	USD 7.1	27/4/2023	(729)	(2,322)
(300,000)	Put	OTC AUD/USD	Deutsche Bank	AUD 0.685	16/3/2023	(1,136)	(3,785)
(852,000)	Put	OTC USD/BRL	Deutsche Bank	USD 4.9	12/5/2023	1,972	(5,389)
(1,460,675)	Put	OTC USD/MXN	Goldman Sachs	USD 18.25	21/3/2023	(6,304)	(9,591)
(286,000)	Call	OTC USD/ZAR	Goldman Sachs	USD 18	23/3/2023	(4,556)	(7,643)
(860,000)	Put	OTC USD/ZAR	Goldman Sachs	USD 16.45	23/3/2023	5,834	(21)
(599,700)	Put	OTC USD/JPY	Goldman Sachs	USD 123	11/5/2023	2,861	(893)
(150,000)	Call	OTC EUR/USD	JP Morgan	EUR 1.1	2/3/2023	838	-
(883,330)	Call	OTC EUR/USD	JP Morgan	EUR 1.1	9/3/2023	4,373	(30)
(788,000)	Put	OTC EUR/USD	JP Morgan	EUR 1.07	9/3/2023	(4,633)	(6,832)
(1,246,000)	Put	OTC GBP/USD	JP Morgan	GBP 1.15	31/3/2023	1,788	(889)
(300,000)	Call	OTC AUD/USD	Morgan Stanley	AUD 0.7	16/3/2023	3,343	(161)
(1,505,000)	Put	OTC AUD/USD	Morgan Stanley	AUD 0.665	16/3/2023	735	(4,745)
(2,506,000)	Put	OTC EUR/USD	UBS	EUR 1.03	22/3/2023	1,496	(1,888)
(300,000)	Call	OTC NZD/JPY	UBS	NZD 85	30/3/2023	1,468	(1,497)
(1,810,000)	Put	OTC NZD/JPY	UBS	NZD 78	30/3/2023	5,632	(1,008)
(159,000)	Put	TOPIX Banks Index	BNP Paribas	JPY 175.098	14/7/2023	4,020	(2,945)
(264,894)	Put	TOPIX Banks Index	Goldman Sachs	JPY 181.37	14/7/2023	6,773	(6,978)
(106,106)	Put	TOPIX Banks Index	JP Morgan	JPY 182.077	14/7/2023	3,445	(2,904)
(4)	Put	Nikkei 225 Index	Exchange Traded	JPY 24,000	10/3/2023	4,305	(55)
(193)	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.125	10/3/2023	(54,603)	(71,443)
(156)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	10/3/2023	18,617	(10,046)

The notes on pages 986 to 999 form an integral part of these financial statements.

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
(12)	Put	Capital One Financial	Exchange Traded	USD 95	17/3/2023	1,613	(282)
(20)	Put	Caterpillar	Exchange Traded	USD 160	17/3/2023	127	(75)
(2)	Put	Costco Wholesale	Exchange Traded	USD 450	17/3/2023	1,060	(509)
(28)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,050	17/3/2023	7,873	(4,648)
(5)	Call	Humana	Exchange Traded	USD 570	17/3/2023	456	(176)
(12)	Put	Nike	Exchange Traded	USD 115	17/3/2023	380	(1,839)
(1)	Put	S&P 500 Index	Exchange Traded	USD 3,750	17/3/2023	1,120	(912)
(3)	Put	S&P 500 Index	Exchange Traded	USD 3,800	17/3/2023	2,438	(4,343)
(75)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	17/3/2023	17,265	(2,715)
(5)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 355	17/3/2023	216	(122)
(75)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 375	17/3/2023	28,586	(8,426)
(9)	Call	Unitedhealth	Exchange Traded	USD 560	17/3/2023	731	(76)
(296)	Put	CBOE SPX Volatility Index	Exchange Traded	USD 19	22/3/2023	6,600	(14,748)
(117)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 378	24/3/2023	(3,766)	(28,708)
(32)	Put	US Treasury 10 Year Note	Exchange Traded	USD 110	24/3/2023	(2,173)	(11,986)
(33)	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 108	24/3/2023	7,853	(6,544)
(41)	Call	SOFR 3 Month Index	Exchange Traded	USD 95.375	14/4/2023	1,797	(241)
(41)	Call	SOFR 3 Month Index	Exchange Traded	USD 96.25	14/4/2023	3,622	(241)
(37)	Call	Advanced Micro Devices	Exchange Traded	USD 110	21/4/2023	2,757	(539)
(4)	Call	Constellation Brands	Exchange Traded	USD 260	21/4/2023	232	(113)
(10)	Put	Constellation Brands	Exchange Traded	USD 200	21/4/2023	932	(1,575)
(9)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,800	21/4/2023	(68)	(1,787)
(25)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,000	21/4/2023	4,910	(10,287)
(10)	Put	FedEx	Exchange Traded	USD 150	21/4/2023	58	(498)
(33)	Put	PulteGroup	Exchange Traded	USD 40	21/4/2023	792	(698)
(15)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	21/4/2023	43	(1,883)
(48)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 372	21/4/2023	3,491	(16,922)
(18)	Put	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 109	21/4/2023	(28,646)	(39,132)
(74)	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 96.5	12/5/2023	8,201	(4,348)
(37)	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.25	12/5/2023	(7,914)	(16,522)
(15)	Put	Caterpillar	Exchange Traded	USD 140	19/5/2023	27	(162)
(15)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 375	19/5/2023	61	(8,863)
(4)	Put	FedEx	Exchange Traded	USD 140	16/6/2023	(10)	(385)
(6)	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 95.875	16/6/2023	(6,972)	(8,214)
(12)	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 97.75	15/9/2023	6,626	(564)
(26)	Put	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 94.75	15/9/2023	(1,594)	(5,194)
(10)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	15/12/2023	4,623	(19,719)
(9)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 460	15/12/2023	4,441	(4,446)
(134)	Put	SOFR 3 Month Index	Exchange Traded	USD 94.75	15/3/2024	(66,264)	(98,418)
Total						158,101	(517,636)

Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD 600,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 23/1/2026; and pays 2.85% Fixed semi-annually from 23/7/2025	Bank of America	21/1/2025	11,512	36,980

The notes on pages 986 to 999 form an integral part of these financial statements.

Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD 600,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 23/7/2025; and pays Floating USD SOFR annually from 23/1/2026	Bank of America	21/1/2025	(11,248)	13,696
USD 37,993,836	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.8% Fixed semi-annually from 20/9/2023; and pays Floating USD SOFR 3 Month BBA quarterly 20/6/2023	Morgan Stanley	16/3/2023	(101,467)	-
GBP 18,843,264	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 3/4/2024; and pays 2.47% Fixed annually from 3/4/2023	Goldman Sachs	3/4/2023	355,729	467,484
USD 800,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.6793% Fixed semi-annually from 11/8/2026; and pays Floating USD SOFR annually from 11/2/2027	Morgan Stanley	9/2/2026	(5,072)	5,828
USD 800,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 11/2/2027; and pays 1.6793% Fixed semi-annually from 11/8/2026	Morgan Stanley	9/2/2026	3,689	54,634
EUR 19,965,256	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EURIBOR 6 Month semi-annually from 4/11/2023; and pays 1% Fixed annually from 4/5/2024	Goldman Sachs	2/5/2023	465,501	569,320
USD 435,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.415% Fixed semi-annually from 2/4/2025; and pays Floating USD SOFR annually from 2/10/2025	Barclays	30/9/2024	(5,096)	9,997
USD 435,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.415% Fixed semi-annually from 2/4/2025; and pays Floating USD SOFR annually from 2/10/2025	Barclays	30/9/2024	(4,995)	10,099
USD 1,020,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/10/2028; and pays 3.9% Fixed semi-annually from 27/4/2028	Bank of America	25/10/2027	(10,469)	22,946
USD 915,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.25% Fixed semi-annually from 8/7/2026; and pays Floating USD SOFR annually from 8/1/2027	Bank of America	6/1/2026	(8,396)	14,286
USD 1,080,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.125% Fixed semi-annually from 22/7/2026; and pays Floating USD SOFR annually from 22/1/2027	Bank of America	20/1/2026	(9,025)	14,838
USD 400,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	Barclays	19/4/2023	(425)	1,404
USD 425,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.18% Fixed semi-annually from 21/2/2024; and pays Floating USD SOFR annually from 21/8/2024	Bank of America	17/8/2023	(3,983)	15,543
USD 425,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/8/2024; and pays 3.18% Fixed semi-annually from 21/2/2024	Bank of America	17/8/2023	1,264	20,790
EUR 5,320,752	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.38.V1 quarterly from 20/12/2022; and pays 1% Fixed	Barclays	19/4/2023	(798)	13,834
USD 3,265,742	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 26/4/2024; and pays Floating USD SOFR annually from 26/10/2024	Citibank	24/10/2023	(26,764)	34,623
USD 3,265,742	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/10/2024; and pays 4.55% Fixed semi-annually from 26/4/2024	Citibank	24/10/2023	(62,105)	22,256
USD 1,023,750	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	(14,400)	26,506
USD 600,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	Deutsche Bank	15/3/2023	(1,001)	1,558
USD 1,060,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.15% Fixed semi-annually from 19/8/2026; and pays Floating USD SOFR annually from 19/2/2027	Deutsche Bank	17/2/2026	(2,280)	15,304

Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD 1,650,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.IG 39.V1 quarterly from 20/12/2022; and pays 1% Fixed	Goldman Sachs	19/4/2023	(1,577)	765
USD 2,989,023	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 9/2/2024; and pays Floating USD SOFR annually from 9/8/2024	Goldman Sachs	7/8/2023	(20,324)	11,435
USD 8,790,012	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.1% Fixed semi-annually from 24/2/2024; and pays Floating USD SOFR annually from 21/8/2024	Goldman Sachs	22/8/2023	65	41,318
USD 1,308,046	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 4.82% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	(13,721)	6,415
USD 1,308,046	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.82% Fixed semi-annually from 9/5/2024; and pays Floating USD SOFR annually from 9/11/2024	Goldman Sachs	7/11/2023	(5,449)	9,369
USD 865,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.38% Fixed semi-annually from 2/4/2025; and pays Floating USD SOFR annually from 2/10/2025	Goldman Sachs	30/9/2024	(8,645)	20,658
USD 865,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.38% Fixed semi-annually from 2/4/2025; and pays Floating USD SOFR annually from 2/10/2025	Goldman Sachs	30/9/2024	(10,042)	19,261
USD 730,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.086% Fixed semi-annually from 26/6/2025; and pays Floating USD SOFR annually from 26/12/2025	Goldman Sachs	23/12/2024	(13,488)	21,141
USD 730,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/12/2025; and pays 3.086% Fixed semi-annually from 26/6/2025	Goldman Sachs	23/12/2024	2,748	37,377
USD 1,020,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/10/2028; and pays 4.1% Fixed semi-annually from 27/4/2028	Goldman Sachs	25/10/2027	(10,183)	20,647
USD 500,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022; and pays 5% Fixed	JP Morgan	15/3/2023	(1,698)	280
USD 2,948,074	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/4/2024; and pays 3.8% Fixed semi-annually from 5/10/2023	JP Morgan	3/4/2023	(2,038)	25,001
USD 3,265,742	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed semi-annually from 1/5/2024; and pays Floating USD SOFR annually from 1/11/2024	JP Morgan	30/10/2023	(33,581)	26,445
USD 3,265,742	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/11/2024; and pays 4.4% Fixed semi-annually from 1/5/2024	JP Morgan	30/10/2023	(39,581)	28,146
USD 915,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed semi-annually from 10/6/2026; and pays Floating USD SOFR annually from 10/12/2026	JP Morgan	8/12/2025	(13,929)	10,517
EUR 838,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.38.V1 quarterly from 20/3/2023; and pays 5% Fixed	Morgan Stanley	15/3/2023	(917)	5,719
EUR 2,890,000	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EURIBOR annually from 19/2/2025; and pays 2.2% Fixed semi-annually from 19/2/2026	Morgan Stanley	17/2/2025	(2,647)	11,254
USD 1,545,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/7/2024; and pays 4.5% Fixed annually from 24/1/2024	UBS	20/7/2023	8,449	11,305
Total				403,613	1,678,979

The notes on pages 986 to 999 form an integral part of these financial statements.

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (255,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 18/3/2024; and pays Floating USD SOFR annually from 30/3/2024	Bank of America	28/3/2023	3,920	(832)
USD (1,933,640)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/4/2024; and pays 3.45% Fixed semi-annually from 20/10/2023	Bank of America	18/4/2023	(21,205)	(48,284)
USD (500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.13% Fixed semi-annually from 3/2/2024; and pays Floating USD SOFR annually from 3/8/2024	Bank of America	1/8/2023	(14,312)	(22,991)
USD (500,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/8/2024; and pays 2.83% Fixed semi-annually from 3/2/2024	Bank of America	1/8/2023	5,458	(1,700)
USD (2,110,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/8/2024; and pays 3.1% Fixed semi-annually from 17/8/2024	Bank of America	15/8/2023	9,592	(16,318)
USD (2,110,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.7% Fixed semi-annually from 17/2/2024; and pays Floating USD SOFR annually from 17/8/2024	Bank of America	15/8/2023	(11,880)	(43,560)
USD (337,500)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.855% Fixed semi-annually from 5/3/2024; and pays Floating USD SOFR annually from 5/9/2024	Bank of America	31/8/2023	11,017	(1,642)
USD (337,500)	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/9/2024; and pays 2.855% Fixed semi-annually from 5/3/2024	Bank of America	31/8/2023	(8,400)	(21,059)
USD (915,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.25% Fixed semi-annually from 8/7/2026; and pays Floating USD SOFR annually from 8/1/2027	Bank of America	6/1/2026	259	(22,858)
USD (1,080,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.125% Fixed semi-annually from 22/7/2026; and pays Floating USD SOFR annually from 22/1/2027	Bank of America	20/1/2026	(6,590)	(29,601)
USD (510,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/8/2028; and pays 2.15% Fixed semi-annually from 25/2/2028	Bank of America	23/8/2027	5,500	(6,676)
GBP (612,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.2% Fixed semi-annually from 17/7/2024; and pays Floating GBP SONIA annually from 14/7/2024	Barclays	17/7/2023	(4,040)	(7,251)
USD (1,495,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.45% Fixed semi-annually from 6/8/2024; and pays Floating USD SOFR annually from 6/2/2025	Barclays	2/2/2024	(14,194)	(23,191)
USD (258,750)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/2/2025; and pays 3.3475% Fixed semi-annually from 22/8/2024	Barclays	20/2/2024	1,661	(6,580)
USD (258,750)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.3475% Fixed semi-annually from 22/8/2024; and pays Floating USD SOFR annually from 22/2/2025	Barclays	20/2/2024	(1,426)	(9,667)
USD (1,934,000)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.01% Fixed semi-annually from 4/8/2026; and pays Floating USD SOFR annually from 4/2/2027	Barclays	2/2/2026	19,977	(65,970)
USD (1,933,000)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 4/2/2027; and pays 2.972% Fixed semi-annually from 4/8/2026	Barclays	2/2/2026	21,872	(63,676)
USD (1,933,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.972% Fixed semi-annually from 4/8/2026; and pays Floating USD SOFR annually from 4/2/2027	Barclays	2/2/2026	(31,325)	(116,872)
USD (1,335,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/9/2024; and pays 3.0925% Fixed semi-annually from 18/3/2024	BNP Paribas	14/9/2023	39,378	(12,458)
USD (1,335,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.0925% Fixed semi-annually from 18/3/2024; and pays Floating USD SOFR annually from 18/9/2024	BNP Paribas	14/9/2023	(12,523)	(64,359)

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (2,045,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 2.65% Fixed semi-annually from 28/4/2025	BNP Paribas	24/10/2024	11,107	(9,687)
USD (2,045,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.65% Fixed semi-annually from 28/4/2025; and pays Floating USD SOFR annually from 28/10/2025	BNP Paribas	24/10/2024	(19,820)	(41,301)
USD (300,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.339% Fixed semi-annually from 26/8/2025; and pays Floating USD SOFR annually from 26/2/2026	BNP Paribas	24/2/2025	(144)	(12,759)
USD (300,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/2/2026; and pays 3.339% Fixed semi-annually from 26/8/2025	BNP Paribas	24/2/2025	769	(11,846)
USD (1,934,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.01% Fixed semi-annually from 4/8/2026; and pays Floating USD SOFR annually from 4/2/2027	BNP Paribas	2/2/2026	(28,125)	(114,072)
USD (3,797,167)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/11/2023; and pays Floating USD SOFR annually from 9/5/2024	Citibank	5/5/2023	9,752	(50,712)
GBP (305,083)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.7% Fixed semi-annually from 14/6/2024; and pays Floating GBP SONIA annually from 14/6/2024	Citibank	14/6/2023	54	(1,715)
GBP (242,215)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.7% Fixed semi-annually from 14/6/2024; and pays Floating GBP SONIA annually from 14/6/2024	Citibank	14/6/2023	43	(1,362)
USD (13,062,968)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/10/2024; and pays 3.09% Fixed semi-annually from 26/4/2024	Citibank	24/10/2023	42,631	(17,405)
USD (8,190,001)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	(9,355)	(36,393)
USD (10,237,501)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/11/2024; and pays 2.75% Fixed semi-annually from 16/5/2024	Citibank	14/11/2023	24,360	(10,290)
USD (14,580,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 5/6/2024; and pays Floating USD SOFR annually from 5/12/2024	Citibank	1/12/2023	(80,557)	(167,805)
USD (14,580,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/1/2025; and pays 2.75% Fixed semi-annually from 19/7/2024	Citibank	17/1/2024	52,148	(24,445)
EUR (12,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.08% Fixed annually from 27/9/2028; and pays Floating EURIBOR annually from 27/3/2028	Citibank	23/9/2027	46,383	(228,417)
USD (600,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY 39.V1 quarterly from 20/12/2022	Deutsche Bank	15/3/2023	226	(169)
USD (1,220,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 10/11/2023; and pays Floating USD SOFR annually from 10/5/2024	Deutsche Bank	8/5/2023	(7,171)	(11,315)
USD (1,222,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.023% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Deutsche Bank	14/12/2023	(17,668)	(63,418)
USD (1,222,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 3.023% Fixed semi-annually from 18/6/2024	Deutsche Bank	14/12/2023	30,356	(15,394)
USD (1,060,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.15% Fixed semi-annually from 19/8/2026; and pays Floating USD SOFR annually from 19/2/2027	Deutsche Bank	17/2/2026	(4,933)	(28,924)
USD (27,333,743)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 10/3/2024; and pays 4.03% Fixed semi-annually from 10/9/2023	Goldman Sachs	8/3/2023	(353,578)	(434,440)

The notes on pages 986 to 999 form an integral part of these financial statements.

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (5,872,935)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.27% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	Goldman Sachs	23/3/2023	(158,631)	(203,452)
GBP (37,687,528)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.22% Fixed annually from 3/4/2023; and pays Floating GBP SONIA annually from 3/4/2024	Goldman Sachs	3/4/2023	(515,870)	(627,628)
EUR (39,929,513)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed annually from 4/5/2024; and pays Floating EURIBOR 6 Month semi-annually from 4/11/2023	Goldman Sachs	2/5/2023	(749,082)	(850,104)
USD (6,601,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/6/2024; and pays 2.5% Fixed semi-annually from 16/12/2023	Goldman Sachs	14/6/2023	32,401	(2,092)
USD (6,601,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 16/12/2023; and pays Floating USD SOFR annually from 16/6/2024	Goldman Sachs	14/6/2023	(45,147)	(80,111)
USD (3,736,279)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/2/2024; and pays Floating USD SOFR annually from 9/8/2024	Goldman Sachs	7/8/2023	(34,707)	(70,055)
USD (4,395,006)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 24/2/2024; and pays Floating USD SOFR annually from 24/8/2024	Goldman Sachs	22/8/2023	(24)	(15,510)
USD (8,790,012)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed annually from 24/2/2024; and pays Floating USD SOFR annually from 24/8/2024	Goldman Sachs	22/8/2023	(35)	(22,312)
USD (3,325,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 3.75% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	8,404	(12,279)
USD (3,325,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed semi-annually from 9/5/2024; and pays Floating USD SOFR annually from 9/11/2024	Goldman Sachs	7/11/2023	5,856	(14,827)
USD (5,232,183)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 3.26% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	9,601	(10,072)
EUR (20,358,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed annually from 28/7/2028; and pays Floating EURIBOR 6 Month semi-annually from 28/1/2028	Goldman Sachs	26/7/2027	(200,198)	(529,998)
USD (5,497,563)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/6/2024; and pays 2.8% Fixed semi-annually from 1/12/2023	JP Morgan	30/5/2023	27,707	(2,739)
USD (5,535,198)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 12/12/2023; and pays Floating USD SOFR annually from 12/6/2024	JP Morgan	8/6/2023	(20,329)	(55,130)
USD (2,948,074)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.85% Fixed semi-annually from 6/1/2024; and pays Floating USD SOFR annually from 6/7/2024	JP Morgan	3/7/2023	(1,333)	(41,752)
USD (13,062,968)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/11/2024; and pays 2.95% Fixed semi-annually from 1/5/2024	JP Morgan	30/10/2023	42,584	(15,133)
USD (1,485,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/1/2025; and pays 3.107% Fixed semi-annually from 17/7/2024	JP Morgan	12/1/2024	8,406	(3,797)
USD (1,485,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.107% Fixed semi-annually from 17/7/2024; and pays Floating USD SOFR annually from 17/1/2025	JP Morgan	12/1/2024	(18,278)	(30,481)
USD (1,220,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/10/2025; and pays 3.5% Fixed semi-annually from 28/4/2025	JP Morgan	24/10/2024	(6,665)	(12,302)
USD (1,220,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed semi-annually from 28/4/2025; and pays Floating USD SOFR annually from 28/10/2025	JP Morgan	24/10/2024	8,601	(14,025)

The notes on pages 986 to 999 form an integral part of these financial statements.

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (915,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 10/6/2026; and pays Floating USD SOFR annually from 10/12/2026	JP Morgan	8/12/2025	(3,232)	(26,853)
USD (27,044,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed annually from 9/9/2023; and pays Floating USD SOFR annually from 9/3/2024	Morgan Stanley	7/3/2023	(178,948)	(212,265)
EUR (1,676,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.38.V1 quarterly from 20/3/2023	Morgan Stanley	15/3/2023	2,958	(3,729)
USD (37,993,836)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 20/6/2023; and pays 0.4% Fixed semi-annually from 20/9/2023	Morgan Stanley	16/3/2023	35,098	-
USD (37,993,836)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 20/6/2023; and pays 0.6% Fixed semi-annually from 20/9/2023	Morgan Stanley	16/3/2023	60,625	-
USD (3,912,950)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed semi-annually from 10/10/2023; and pays Floating USD SOFR annually from 10/4/2024	Morgan Stanley	6/4/2023	(63,851)	(104,991)
USD (13,570,274)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/6/2024; and pays 3.3% Fixed semi-annually from 1/12/2023	Morgan Stanley	30/5/2023	32,652	(1,983)
USD (2,510,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4075% Fixed semi-annually from 16/2/2024; and pays Floating USD SOFR annually from 16/8/2024	Morgan Stanley	14/8/2023	(102,188)	(422,644)
USD (2,510,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/8/2024; and pays 1.4075% Fixed semi-annually from 16/2/2024	Morgan Stanley	14/8/2023	12,429	(154)
USD (671,250)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.4041% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR annually from 7/9/2024	Morgan Stanley	5/9/2023	3,505	(62)
USD (671,250)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4041% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR annually from 7/9/2024	Morgan Stanley	5/9/2023	(26,374)	(112,235)
USD (1,821,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 2.4% Fixed semi-annually from 18/6/2024	Morgan Stanley	14/12/2023	24,442	(6,694)
USD (1,821,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Morgan Stanley	14/12/2023	(16,038)	(49,399)
USD (605,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/6/2024; and pays 2.715% Fixed semi-annually from 2/12/2023	Nomura	31/5/2023	18,553	(479)
USD (605,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.715% Fixed semi-annually from 2/12/2023; and pays Floating USD SOFR annually from 2/6/2024	Nomura	31/5/2023	(25,820)	(44,852)
USD (1,545,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed annually from 24/1/2024; and pays Floating USD SOFR annually from 24/7/2024	UBS	20/7/2023	(4,921)	(5,849)
USD (1,520,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/2/2025; and pays 3.445% Fixed semi-annually from 9/8/2024	UBS	7/2/2024	6,246	(6,559)
USD (1,520,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.445% Fixed semi-annually from 9/8/2024; and pays Floating USD SOFR annually from 9/2/2025	UBS	7/2/2024	(10,803)	(23,609)
USD (1,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.37% Fixed semi-annually from 22/8/2024; and pays Floating USD SOFR annually from 22/2/2025	UBS	20/2/2024	(1,553)	(9,847)
USD (1,500,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/2/2025; and pays 3.37% Fixed semi-annually from 22/8/2024	UBS	20/2/2024	1,998	(6,338)

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (780,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.84% Fixed semi-annually from 20/8/2025; and pays Floating USD SOFR annually from 20/2/2026	UBS	18/2/2025	(446)	(6,966)
USD (780,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/2/2026; and pays 2.84% Fixed semi-annually from 20/8/2025	UBS	18/2/2025	792	(5,366)
Total				(2,152,398)	(5,532,087)

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) EUR
	Belgium		
1,323	Telenet	Bank of America	(1,125)
			(1,125)
	Hong Kong		
4,000	CIMC Enric	Bank of America	(263)
			(263)
	Italy		
45,057	Telecom Italia	Bank of America	302
			302
	Netherlands		
(970)	Heineken	HSBC Bank	(1,236)
			(1,236)
Total			(2,322)

To Be Announced Securities Contracts as at 28 February 2023

Holding	Description	Market Value EUR	% of Net Assets
TBA			
	United States		
USD (943,200)	Fannie Mae or Freddie Mac 2.5% TBA	(749,826)	(0.14)
USD (8,411,800)	Fannie Mae or Freddie Mac 3% TBA	(6,941,759)	(1.33)
USD (8,000,000)	Fannie Mae or Freddie Mac 3% TBA	(6,608,976)	(1.26)
USD 23,526,508	Fannie Mae or Freddie Mac 3.5% TBA	20,090,652	3.83
USD (10,491,000)	Fannie Mae or Freddie Mac 4% TBA	(9,231,640)	(1.76)
USD 18,857,212	Fannie Mae or Freddie Mac 4.5% TBA	17,014,592	3.25
USD (300,000)	Fannie Mae or Freddie Mac 5% TBA	(276,385)	(0.05)
USD 300,000	Fannie Mae or Freddie Mac 5% TBA	276,385	0.05
USD 9,960,000	Fannie Mae or Freddie Mac 6% TBA	9,460,060	1.80
Total TBA		23,033,103	4.39

The notes on pages 986 to 999 form an integral part of these financial statements.

Sustainable Global Allocation Fund[1]

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
84,789	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	8,847,119	9.58
Total Funds		8,847,119	9.58
COMMON STOCKS (SHARES)			
	Bermuda		
946	Bunge	91,592	0.10
	Canada		
6,790	Cameco	187,608	0.20
12,788	Enbridge	483,294	0.53
		670,902	0.73
	China		
9,000	BYD	242,171	0.26
	Curacao		
7,966	Schlumberger	432,625	0.47
	Finland		
10,692	Neste	519,411	0.56
	France		
9,709	BNP Paribas	687,399	0.74
12,996	Cie de Saint-Gobain	777,595	0.84
11,968	Danone	676,367	0.73
3,151	EssilorLuxottica	550,355	0.60
1,249	Kering	736,956	0.80
693	LVMH Moet Hennessy Louis Vuitton	583,379	0.63
4,143	Schneider Electric	669,148	0.73
		4,681,199	5.07
	Germany		
11,717	Deutsche Telekom	265,970	0.29
6,200	Mercedes-Benz	479,916	0.52
11,294	SAP	1,293,371	1.40
5,191	Siemens	800,204	0.87
		2,839,461	3.08
	Hong Kong		
73,000	AIA	774,271	0.84
	Ireland		
1,837	Trane Technologies	339,845	0.37
	Israel		
1,495	Nice	308,538	0.33
	Japan		
5,700	FANUC	966,901	1.05
2,300	Hoya	226,817	0.24
700	Keyence	301,801	0.33
3,900	Sysmex	233,018	0.25
		1,728,537	1.87
	Jersey		
5,740	Aptiv	666,529	0.72
	Netherlands		
149	Adyen	213,013	0.23
3,588	Akzo Nobel	263,954	0.29
1,673	ASML	1,033,579	1.12
74,560	ING Groep	1,057,359	1.14
		2,567,905	2.78
	South Korea		
364	LG Energy Solution	143,867	0.16
	Spain		
13,408	Cellnex Telecom	508,731	0.55
	Sweden		
11,596	Volvo	232,113	0.25
	Switzerland		
8,688	Nestle	993,058	1.08
2,856	TE Connectivity	363,883	0.39
		1,356,941	1.47
	Taiwan		
6,145	Taiwan Semiconductor Manufacturing	539,746	0.58
	United Kingdom		
6,561	AstraZeneca	863,659	0.94
19,354	Compass	450,964	0.49
949,041	Lloyds Banking	604,936	0.65
17,262	Unilever	862,586	0.93
		2,782,145	3.01
	United States		
9,246	Abbott Laboratories	925,710	1.00
2,224	Advanced Micro Devices	173,316	0.19
1,936	Air Products and Chemicals	553,212	0.60
11,574	Alphabet	1,044,206	1.13
5,862	Amazon.com	547,452	0.59
4,381	American Tower	857,230	0.93
6,570	Apple	970,520	1.05
4,727	Applied Materials	551,735	0.60
15,085	Archer-Daniels-Midland	1,215,398	1.32
8,647	Bank of America	296,679	0.32
18,420	Boston Scientific	863,898	0.94
7,594	Carrier Global	343,401	0.37
2,393	CF Industries	207,282	0.23
3,965	Charles Schwab	309,508	0.34
1,013	Costco Wholesale	492,652	0.53
2,606	CVS Health	218,904	0.24
1,331	Deere	560,377	0.61
3,331	Dexcom	370,907	0.40
285	Domino's Pizza	84,061	0.09
5,814	Edwards Lifesciences	461,690	0.50
2,632	Eli Lilly	824,211	0.89
1,189	F5	167,911	0.18
7,442	Fortive	498,019	0.54
5,061	Hilton Worldwide	735,718	0.80
1,232	Home Depot	364,450	0.39
1,267	Humana	642,863	0.70
1,222	Intuit	498,674	0.54

~Investment in connected party fund, see further information in Note 10.

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
2,412	Intuitive Surgical	555,773	0.60
3,081	LPL Financial	776,812	0.84
6,611	Marsh & McLennan	1,075,808	1.16
3,765	Mastercard	1,335,897	1.45
8,516	Merck	919,302	1.00
5,115	Micron Technology	296,772	0.32
7,498	Microsoft	1,872,851	2.03
6,717	Morgan Stanley	647,855	0.70
9,479	NextEra Energy	676,990	0.73
3,537	NVIDIA	830,665	0.90
2,176	Rivian Automotive	40,648	0.04
863	Rockwell Automation	254,896	0.28
2,753	Salesforce	448,271	0.49
945	Seagen	167,511	0.18
1,238	ServiceNow	530,929	0.57
1,945	Tesla	404,190	0.44
1,648	Thermo Fisher Scientific	891,337	0.96
1,593	Tractor Supply	373,789	0.41
2,401	United Parcel Service	437,654	0.47
1,818	UnitedHealth	870,422	0.94
853	Vulcan Materials	155,161	0.17
5,751	Walt Disney	577,688	0.63
630	Zoetis	105,260	0.11
		29,026,465	31.44
Total Common Stocks (Shares)		50,452,994	54.64
BONDS			
	Canada		
USD 51,000	Rogers Communications 3.8% 15/3/2032	44,324	0.05
	Spain		
EUR 1,305,000	Spain Government Bond 2.55% 31/10/2032	1,268,873	1.37
EUR 1,254,000	Spain Government Bond 3.15% 30/4/2033	1,272,134	1.38
		2,541,007	2.75
	United States		
USD 69,000	Alexandria Real Estate Equities 2% 18/5/2032	52,585	0.06
USD 53,000	American Tower 2.9% 15/1/2030	44,705	0.05
USD 135,000	Anheuser-Busch InBev Worldwide 4.9% 23/1/2031	134,428	0.14
USD 158,000	Bank of America 2.456% 22/10/2025	149,878	0.16
USD 66,000	Broadcom 3.419% 15/4/2033	53,091	0.05
USD 51,000	Broadcom 4.3% 15/11/2032	45,010	0.05
USD 74,000	Crown Castle 5% 11/1/2028	72,758	0.08
USD 83,000	Healthpeak Properties 3% 15/1/2030	71,272	0.08
USD 74,000	Healthpeak Properties Interim 5.25% 15/12/2032	72,460	0.08
USD 162,000	JPMorgan Chase 0.768% 9/8/2025	150,470	0.16
USD 47,000	Kraft Heinz Foods 3.75% 1/4/2030	42,838	0.05
USD 96,000	Kraft Heinz Foods 4.25% 1/3/2031	89,582	0.10
USD 90,000	PNC Financial Services 4.758% 26/1/2027	88,537	0.09
USD 58,000	Prologis 4.625% 15/1/2033	55,883	0.06
USD 70,000	Republic Services 1.75% 15/2/2032	53,607	0.06
USD 1,000,000	United States Treasury Bill 0% 2/3/2023	999,879	1.08
USD 1,000,000	United States Treasury Bill 0% 7/3/2023	999,257	1.08
USD 750,000	United States Treasury Bill 0% 9/3/2023	749,256	0.81
USD 2,500,000	United States Treasury Bill 0% 14/3/2023	2,495,962	2.70
USD 1,000,000	United States Treasury Bill 0% 21/3/2023	997,522	1.08
USD 1,000,000	United States Treasury Bill 0% 28/3/2023	996,613	1.08
USD 600,000	United States Treasury Bill 0% 4/4/2023	597,444	0.65
USD 500,000	United States Treasury Bill 0% 6/4/2023	497,775	0.54
USD 2,000,000	United States Treasury Bill 0% 11/4/2023	1,989,589	2.16
USD 2,000,000	United States Treasury Bill 0% 18/4/2023	1,987,753	2.15
USD 2,000,000	United States Treasury Bill 0% 20/4/2023	1,987,223	2.15
USD 2,000,000	United States Treasury Bill 0% 4/5/2023	1,983,572	2.15
USD 1,000,000	United States Treasury Bill 0% 11/5/2023	990,780	1.07
USD 1,000,000	United States Treasury Bill 0% 18/5/2023	989,858	1.07
USD 550,000	United States Treasury Bill 0% 25/5/2023	543,932	0.59
USD 975,000	United States Treasury Note/Bond 3.875% 31/12/2027	958,852	1.04
USD 878,300	United States Treasury Note/Bond 4% 15/11/2052	882,417	0.96
USD 920,000	United States Treasury Note/Bond 4.125% 15/11/2032	929,775	1.01
USD 1,025,000	United States Treasury Note/Bond 4.25% 31/12/2024	1,013,148	1.10
		23,767,711	25.74
Total Bonds		26,353,042	28.54
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		85,653,155	92.76
Total Portfolio		85,653,155	92.76
Other Net Assets		6,684,286	7.24
Total Net Assets (USD)		92,337,441	100.00

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

NM0423U-2875152-802/1102

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	385,366	USD	261,174	Citigroup	16/3/2023	(1,138)
AUD	230,336	USD	154,639	State Street	16/3/2023	785
AUD	116,272	USD	77,022	BNP Paribas	16/3/2023	1,435
AUD	670,020	USD	459,704	Citigroup	15/3/2023	(7,609)
AUD	274,310	USD	188,593	Standard Chartered Bank	15/3/2023	(3,503)
BRL	529,808	USD	97,320	Citigroup	16/3/2023	4,035
BRL	213,238	USD	38,195	JP Morgan	16/3/2023	2,598
BRL	127,943	USD	22,875	Goldman Sachs	16/3/2023	1,601
BRL	1,505,444	USD	281,527	BNP Paribas	16/3/2023	6,473
BRL	1,241,437	USD	241,000	Goldman Sachs	15/3/2023	(3,458)
CAD	309,645	USD	233,536	Bank of America	16/3/2023	(5,700)
CAD	465,974	USD	349,906	JP Morgan	16/3/2023	(7,043)
CAD	1,094,912	USD	809,248	State Street	16/3/2023	(3,615)
CAD	614,971	USD	456,282	Goldman Sachs	15/3/2023	(3,792)
CHF	110,064	USD	118,145	JP Morgan	16/3/2023	(286)
CHF	72,526	USD	77,131	State Street	16/3/2023	531
CHF	109,543	USD	116,107	Bank of America	16/3/2023	1,194
CNH	6,846,273	USD	1,006,012	BNP Paribas	15/3/2023	(20,063)
CNY	3,283,184	USD	468,024	BNP Paribas	16/3/2023	5,477
CNY	1,645,915	USD	231,741	JP Morgan	16/3/2023	5,633
CNY	1,653,949	USD	232,623	Citigroup	16/3/2023	5,910
EUR	224,376	USD	235,220	JP Morgan	16/3/2023	3,663
EUR	112,124	USD	116,595	Westpac	16/3/2023	2,779
EUR	688,547	USD	718,155	Bank of America	16/3/2023	14,910
EUR	397,012	USD	423,830	Bank of America	15/3/2023	(1,176)
GBP	149,199	USD	183,311	JP Morgan	16/3/2023	(2,149)
GBP	78,371	USD	94,992	Bank of America	15/3/2023	167
INR	37,545,590	USD	453,814	BNP Paribas	15/3/2023	(14)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY	42,652,036	USD	311,783	Citigroup	16/3/2023	1,134
JPY	21,531,752	USD	157,034	Barclays	16/3/2023	934
JPY	188,455,404	USD	1,374,731	Bank of America	16/3/2023	7,873
JPY	42,796,755	USD	309,440	JP Morgan	16/3/2023	4,539
JPY	33,434,714	USD	246,949	Bank of America	15/3/2023	(1,691)
JPY	163,599,925	USD	1,250,000	RBS	15/3/2023	(49,927)
JPY	327,918,129	USD	2,500,000	BNP Paribas	15/3/2023	(94,585)
JPY	51,672,800	USD	400,000	Goldman Sachs	15/3/2023	(20,958)
JPY	63,604,085	USD	500,000	Citibank	15/3/2023	(33,438)
KRW	572,103,000	USD	450,000	Bank of America	15/3/2023	(16,840)
KRW	121,865,319	USD	93,681	Standard Chartered Bank	15/3/2023	(1,412)
MXN	7,972,632	USD	400,037	JP Morgan	16/3/2023	33,810
MXN	777,158	USD	38,927	State Street	16/3/2023	3,364
MXN	2,970,044	USD	147,904	State Street	15/3/2023	13,750
MXN	4,571,071	USD	241,000	Citigroup	15/3/2023	7,795
USD	557,416	EUR	510,000	State Street	15/3/2023	14,477
USD	578,030	EUR	540,000	RBS	15/3/2023	3,153
USD	120,279	EUR	111,681	JP Morgan	15/3/2023	1,385
USD	237,164	JPY	31,717,364	BNP Paribas	15/3/2023	4,504
USD	632,205	EUR	590,000	Standard Chartered Bank	15/3/2023	4,099
ZAR	1,701,582	USD	93,068	JP Morgan	15/3/2023	(498)
Net unrealised depreciation						(120,887)
EUR Hedged Share Class						
EUR	28,125	USD	30,325	BNY Mellon	15/3/2023	(382)
USD	1,338	EUR	1,255	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(381)
Total net unrealised depreciation						(121,268)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
3	EUR	Euro BOBL	March 2023	(14,615)
16	EUR	Euro Bund	March 2023	(104,509)
3	EUR	Euro-OAT	March 2023	(16,072)
5	EUR	EURO STOXX 50 Index	March 2023	6,946
(1)	USD	S&P 500 E-Mini Index	March 2023	(814)
(7)	USD	US Treasury 10 Year Note (CBT)	June 2023	4,598
16	USD	US Ultra 10 Year Note	June 2023	(13,378)
1	USD	US Ultra Bond (CBT)	June 2023	(2,170)
32	USD	US Treasury 2 Year Note (CBT)	June 2023	(17,441)
67	USD	US Treasury 5 Year Note (CBT)	June 2023	(34,340)
Total				(191,795)

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	MXN 7,213,257	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	4/2/2025	(6,686)	(6,686)
IRS	BRL 3,000,000	Fund receives Fixed 12.43%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(8,395)	(8,395)
IRS	MXN 14,426,515	Fund receives 9.775%; and pays Floating MXN MXIBTIIE 1 Month	Barclays	4/2/2025	(13,718)	(13,718)
IRS	MXN 7,213,257	Fund receives Fixed 9.785%; and pays Floating MXN MXIBTIIE 1 Month	Barclays	4/2/2025	(6,790)	(6,790)
IRS	MXN 9,000,000	Fund receives Fixed 8.2%; and pays Floating MXN MXIBTIIE 1 Month	Barclays	5/1/2028	(19,988)	(19,988)
IRS	BRL 1,149,233	Fund receives Fixed 13.22%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	1,983	1,983
IRS	BRL 2,185,722	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	3,270	3,270
IRS	BRL 2,184,621	Fund receives Fixed 13.18%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	3,483	3,483
Total					(46,841)	(46,841)

IRS: Interest Rate Swaps

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
9	Put	Alphabet	Exchange Traded	USD 95	17/3/2023	2,419	4,950
7	Put	Apple	Exchange Traded	USD 135	17/3/2023	(2,245)	361
26	Call	Archer-Daniels-Midland	Exchange Traded	USD 100	17/3/2023	(2,242)	130
21	Put	Boston Scientific	Exchange Traded	USD 44	17/3/2023	(1,706)	315
2	Put	Costco Wholesale	Exchange Traded	USD 465	17/3/2023	(768)	1,030
5	Put	Edwards Lifesciences	Exchange Traded	USD 75	17/3/2023	(411)	750
2	Put	Intuitive Surgical	Exchange Traded	USD 245	17/3/2023	1,685	3,080
3	Call	Lowe's	Exchange Traded	USD 220	17/3/2023	(777)	477
1	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 750	17/3/2023	(1,033)	563
4	Put	Microsoft	Exchange Traded	USD 230	17/3/2023	(1,889)	420
2	Put	Unitedhealth	Exchange Traded	USD 460	17/3/2023	(654)	780
5	Call	Visa	Exchange Traded	USD 220	17/3/2023	(2,866)	2,250
11	Call	Advanced Micro Devices	Exchange Traded	USD 90	21/4/2023	(3,237)	1,793
3	Call	Constellation Brands	Exchange Traded	USD 240	21/4/2023	(794)	773
2	Call	Intuit	Exchange Traded	USD 430	21/4/2023	(915)	2,770
82	Put	Lloyds Banking	Exchange Traded	GBP 0.5	21/4/2023	(546)	1,543
3	Call	Lowe's	Exchange Traded	USD 230	21/4/2023	(589)	558
4	Call	Microsoft	Exchange Traded	USD 280	21/4/2023	(1,121)	726
3	Call	Salesforce	Exchange Traded	USD 170	21/4/2023	211	2,257
3	Call	Union Pacific	Exchange Traded	USD 220	21/4/2023	(439)	1,005
3	Call	Salesforce	Exchange Traded	USD 175	19/5/2023	(9)	2,257
16	Call	Tesla	Exchange Traded	USD 180	19/5/2023	47,357	67,440
Total						29,431	96,228

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(5)	Call	Abbott Laboratories	Exchange Traded	USD 120	17/3/2023	847	(15)
(9)	Call	Alphabet	Exchange Traded	USD 100	17/3/2023	1,581	(211)
(14)	Put	Alphabet	Exchange Traded	USD 85	17/3/2023	67	(1,120)
(4)	Call	Apple	Exchange Traded	USD 150	17/3/2023	(375)	(1,066)
(3)	Call	Applied Materials	Exchange Traded	USD 125	17/3/2023	197	(373)
(1)	Call	Aptiv	Exchange Traded	USD 130	17/3/2023	126	(33)
(26)	Put	Archer-Daniels-Midland	Exchange Traded	USD 80	17/3/2023	982	(3,250)
(9)	Call	Bank of America	Exchange Traded	USD 38	17/3/2023	390	(23)
(24)	Call	Boston Scientific	Exchange Traded	USD 50	17/3/2023	316	(240)
(31)	Put	Boston Scientific	Exchange Traded	USD 40	17/3/2023	427	(155)
(10)	Call	Cameco	Exchange Traded	USD 28	17/3/2023	77	(785)
(2)	Call	Charles Schwab	Exchange Traded	USD 85	17/3/2023	22	(40)
(2)	Call	Costco Wholesale	Exchange Traded	USD 540	17/3/2023	465	(99)
(3)	Put	Costco Wholesale	Exchange Traded	USD 425	17/3/2023	527	(274)
(1)	Call	CVS Health	Exchange Traded	USD 92.5	17/3/2023	59	(5)
(3)	Call	Dexcom	Exchange Traded	USD 120	17/3/2023	682	(247)
(3)	Call	Dexcom	Exchange Traded	USD 130	17/3/2023	316	(30)
(5)	Call	Edwards Lifesciences	Exchange Traded	USD 85	17/3/2023	301	(250)
(8)	Put	Edwards Lifesciences	Exchange Traded	USD 70	17/3/2023	490	(180)
(1)	Call	Hilton Worldwide	Exchange Traded	USD 155	17/3/2023	182	(38)
(3)	Put	Intuitive Surgical	Exchange Traded	USD 220	17/3/2023	(73)	(705)
(3)	Call	Lowe's	Exchange Traded	USD 240	17/3/2023	140	(32)
(3)	Put	Lowe's	Exchange Traded	USD 190	17/3/2023	58	(564)
(1)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 820	17/3/2023	1,102	(758)
(1)	Call	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 870	17/3/2023	608	(93)
(2)	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 670	17/3/2023	637	(249)
(1)	Call	Mastercard	Exchange Traded	USD 400	17/3/2023	257	(7)
(9)	Call	Micron Technology	Exchange Traded	USD 62.5	17/3/2023	773	(504)
(1)	Call	Micron Technology	Exchange Traded	USD 70	17/3/2023	79	(4)
(7)	Call	Microsoft	Exchange Traded	USD 260	17/3/2023	353	(1,704)
(4)	Call	Microsoft	Exchange Traded	USD 280	17/3/2023	1,149	(92)
(7)	Call	Morgan Stanley	Exchange Traded	USD 105	17/3/2023	711	(60)
(3)	Put	Morgan Stanley	Exchange Traded	USD 90	17/3/2023	314	(117)
(2)	Call	NextEra Energy	Exchange Traded	USD 80	17/3/2023	153	(15)
(1)	Call	NVIDIA	Exchange Traded	USD 195	17/3/2023	(3,706)	(4,110)
(1)	Call	NVIDIA	Exchange Traded	USD 200	17/3/2023	(3,146)	(3,675)
(1)	Call	NVIDIA	Exchange Traded	USD 240	17/3/2023	(176)	(815)
(1)	Call	Schlumberger	Exchange Traded	USD 60	17/3/2023	24	(26)
(3)	Call	Seagen	Exchange Traded	USD 145	17/3/2023	(8,797)	(9,825)
(1)	Call	Thermo Fisher Scientific	Exchange Traded	USD 610	17/3/2023	619	(50)
(1)	Call	United Parcel Service	Exchange Traded	USD 200	17/3/2023	220	(12)
(3)	Call	Unitedhealth	Exchange Traded	USD 540	17/3/2023	686	(50)
(3)	Put	Unitedhealth	Exchange Traded	USD 420	17/3/2023	328	(194)
(5)	Call	Visa	Exchange Traded	USD 245	17/3/2023	1,261	(33)
(4)	Call	Walt Disney	Exchange Traded	USD 115	17/3/2023	265	(30)
(1)	Call	Walt Disney	Exchange Traded	USD 120	17/3/2023	230	(4)
(11)	Call	Advanced Micro Devices	Exchange Traded	USD 105	21/4/2023	916	(302)
(11)	Put	Advanced Micro Devices	Exchange Traded	USD 70	21/4/2023	(806)	(2,475)
(11)	Put	Alphabet	Exchange Traded	USD 80	21/4/2023	127	(1,237)
(7)	Call	Apple	Exchange Traded	USD 165	21/4/2023	1,276	(612)

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(11)	Call	Apple	Exchange Traded	USD 170	21/4/2023	1,268	(456)
(12)	Put	Apple	Exchange Traded	USD 135	21/4/2023	33	(2,340)
(7)	Put	Apple	Exchange Traded	USD 140	21/4/2023	(51)	(2,135)
(3)	Call	Constellation Brands	Exchange Traded	USD 260	21/4/2023	191	(90)
(3)	Put	Constellation Brands	Exchange Traded	USD 200	21/4/2023	106	(502)
(2)	Call	Intuit	Exchange Traded	USD 480	21/4/2023	472	(570)
(2)	Put	Intuit	Exchange Traded	USD 360	21/4/2023	1,077	(1,270)
(82)	Call	Lloyds Banking	Exchange Traded	GBP 0.58	21/4/2023	370	(398)
(82)	Put	Lloyds Banking	Exchange Traded	GBP 0.44	21/4/2023	(31)	(398)
(3)	Call	Lowe's	Exchange Traded	USD 250	21/4/2023	157	(80)
(3)	Put	Lowe's	Exchange Traded	USD 190	21/4/2023	1	(1,192)
(3)	Call	Microsoft	Exchange Traded	USD 290	21/4/2023	437	(276)
(3)	Put	Microsoft	Exchange Traded	USD 225	21/4/2023	(62)	(865)
(4)	Put	Microsoft	Exchange Traded	USD 230	21/4/2023	(416)	(1,510)
(2)	Call	NVIDIA	Exchange Traded	USD 260	21/4/2023	28	(1,700)
(3)	Call	Salesforce	Exchange Traded	USD 190	21/4/2023	(85)	(655)
(3)	Put	Salesforce	Exchange Traded	USD 140	21/4/2023	84	(783)
(3)	Call	Union Pacific	Exchange Traded	USD 240	21/4/2023	46	(105)
(3)	Put	Union Pacific	Exchange Traded	USD 195	21/4/2023	(138)	(862)
(3)	Put	Nice	Exchange Traded	USD 175	19/5/2023	279	(892)
(3)	Call	Salesforce	Exchange Traded	USD 195	19/5/2023	(12)	(783)
(3)	Put	Salesforce	Exchange Traded	USD 135	19/5/2023	(26)	(861)
(1)	Call	ServiceNow	Exchange Traded	USD 520	19/5/2023	811	(735)
(16)	Call	Tesla	Exchange Traded	USD 210	19/5/2023	(31,340)	(40,520)
(16)	Put	Tesla	Exchange Traded	USD 120	19/5/2023	7,043	(2,928)
Total						(16,497)	(99,694)

To Be Announced Securities Contracts as at 28 February 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
	United States		
USD 971,333	Fannie Mae or Freddie Mac 3.5% TBA	882,319	0.96
USD 1,938,828	Fannie Mae or Freddie Mac 4.5% TBA	1,860,821	2.01
USD 3,051,000	Fannie Mae or Freddie Mac 5% TBA	2,989,897	3.24
USD 500,000	Fannie Mae or Freddie Mac 5% TBA	489,986	0.53
Total TBA		6,223,023	6.74

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Sustainable Global Bond Income Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
COMMON STOCKS (SHARES)			
	Bermuda		
32	Bunge	3,098	0.00
	Canada		
575	Enbridge	21,723	0.02
	Curacao		
46	Schlumberger	2,498	0.00
	Germany		
77	Mercedes-Benz	5,960	0.01
	Netherlands		
7	ASML	4,325	0.01
11	NXP Semiconductors	1,955	0.00
		6,280	0.01
	Switzerland		
23	Chubb	4,891	0.00
	Taiwan		
31	Taiwan Semiconductor Manufacturing	2,723	0.00
	United Kingdom		
66	BP	2,651	0.00
1,149	BP	7,700	0.01
605	Rio Tinto	41,524	0.04
		51,875	0.05
	United States		
37	Activision Blizzard	2,822	0.00
9	Adobe	2,906	0.00
16	Advanced Micro Devices	1,247	0.00
14	Alphabet	1,263	0.00
33	Applied Materials	3,852	0.00
38	Archer-Daniels-Midland	3,062	0.00
4,144	Astra Space	2,286	0.00
8	Broadcom	4,686	0.01
27	CF Industries	2,339	0.00
88	CVS Health	7,392	0.01
29	Datadog	2,249	0.00
15	Domino's Pizza	4,424	0.00
51	Dynatrace	2,216	0.00
8	Eli Lilly	2,505	0.00
76	Halliburton	2,819	0.00
112	Hilton Worldwide	16,282	0.02
6	Humana	3,044	0.00
18	Intuit	7,345	0.01
8	KLA	3,037	0.00
11	McKesson	3,886	0.01
26	Microchip Technology	2,112	0.00
118	Micron Technology	6,846	0.01
28	NVIDIA	6,576	0.01
7	Rockwell Automation	2,067	0.00
22	United Rentals	10,249	0.01
55	Walt Disney	5,525	0.01
		113,037	0.10
Total Common Stocks (Shares)		212,085	0.19
BONDS			
	Australia		
USD 136,000	FMG Resources August 2006 Pty 4.5% 15/9/2027	125,533	0.11
USD 21,000	FMG Resources August 2006 Pty 5.125% 15/5/2024	20,759	0.02
USD 83,000	FMG Resources August 2006 Pty 6.125% 15/4/2032	78,140	0.07
		224,432	0.20
	Austria		
USD 200,000	Klabin Austria 3.2% 12/1/2031	160,000	0.14
EUR 100,000	Raiffeisen Bank International 4.75% 26/1/2027	104,269	0.09
USD 81,000	Suzano Austria 3.125% 15/1/2032	63,791	0.06
USD 43,000	Suzano Austria 3.75% 15/1/2031	36,438	0.03
		364,498	0.32
	Bahrain		
USD 210,000	Bahrain Government International Bond 6.75% 20/9/2029	210,525	0.19
	Brazil		
BRL 3,580	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	65,933	0.06
BRL 2,300	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	41,194	0.03
		107,127	0.09
	British Virgin Islands		
EUR 100,000	Global Switch 2.25% 31/5/2027	98,122	0.09
	Canada		
USD 25,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	22,297	0.02
USD 11,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	10,793	0.01
USD 195,000	Manulife Financial 3.703% 16/3/2032	174,446	0.15
USD 13,000	Masonite International 5.375% 1/2/2028	12,163	0.01
USD 75,000	Mattamy 5.25% 15/12/2027	67,067	0.06
USD 41,000	Open Text 6.9% 1/12/2027	41,549	0.04
USD 650,000	Rogers Communications 3.8% 15/3/2032	564,908	0.50
		893,223	0.79
	Cayman Islands		
USD 250,000	AGL CLO 11 11.152% 15/4/2034	225,550	0.20
USD 250,000	AGL CLO 3 8.092% 15/1/2033	238,449	0.21
USD 250,000	AGL CLO 5 11.258% 20/7/2034	233,164	0.21
USD 250,000	AGL CLO 7 7.892% 15/7/2034	238,571	0.21
USD 275,000	AGL CLO 9 8.508% 20/1/2034	268,618	0.24
USD 250,000	AIMCO CLO Series 2017-A 7.958% 20/4/2034	235,077	0.21
USD 350,000	Apidos CLO XXXII 8.308% 20/1/2033	339,691	0.30

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Arabian Centres Sukuk II 5.625% 7/10/2026	184,500	0.16
USD 500,000	Bain Capital Credit CLO 2021-3 7.916% 24/7/2034	466,808	0.41
USD 250,000	Bardot CLO 7.815% 22/10/2032	236,612	0.21
USD 250,000	CarVal CLO I 7.682% 16/7/2031	238,621	0.21
USD 700,000	CIFC Funding 2014-II-R 7.616% 24/4/2030	671,963	0.60
USD 800,000	CIFC Funding 2017-I 6.515% 23/4/2029	798,477	0.71
USD 242,193	CIFC Funding 2017-IV 5.766% 24/10/2030	240,170	0.21
USD 300,000	CIFC Funding 2017-V 7.642% 16/11/2030	285,939	0.25
USD 491,000	CIFC Funding 2018-I 5.795% 18/4/2031	486,807	0.43
USD 250,000	CIFC Funding 2018-V 7.792% 15/1/2032	238,875	0.21
USD 500,000	Generate CLO 3 8.408% 20/10/2029	487,249	0.43
USD 250,000	Gilbert Park CLO 7.742% 15/10/2030	235,725	0.21
USD 250,000	Goldentree Loan Management US CLO 5 6.358% 20/10/2032	244,777	0.22
USD 500,000	GoldenTree Loan Opportunities IX 10.462% 29/10/2029	468,036	0.41
USD 250,000	GoldentTree Loan Management US CLO 1 10.158% 20/10/2034	224,922	0.20
USD 200,000	Grupo Aval 4.375% 4/2/2030	150,398	0.13
USD 500,000	Madison Park Funding XIII 6.298% 19/4/2030	497,262	0.44
USD 250,000	Madison Park Funding XXX 9.742% 15/4/2029	228,949	0.20
USD 200,000	MAF Global 6.375% 20/9/2171	195,621	0.17
USD 200,000	MAF Sukuk 4.638% 14/5/2029	196,095	0.18
USD 250,000	Marble Point CLO XVII 8.558% 20/4/2033	234,917	0.21
USD 200,000	Oryx Funding 5.8% 3/2/2031*	194,806	0.17
USD 250,000	Palmer Square CLO 2020-3 6.464% 15/11/2031	246,508	0.22
USD 250,000	Pikes Peak CLO 1 5.996% 24/7/2031	248,333	0.22
USD 250,000	Rockford Tower CLO 2018-1 6.015% 20/5/2031	248,218	0.22
USD 250,000	Rockford Tower CLO 2018-1 7.915% 20/5/2031	235,977	0.21
USD 500,000	RR 19 11.292% 15/10/2035	468,378	0.42
USD 250,000	RR 3 5.882% 15/1/2030	248,420	0.22
USD 300,000	Sinic 8.5% 24/1/2022***	6,762	0.01
USD 94,407	Venture XXVI CLO 5.908% 20/1/2029	93,595	0.08
		10,782,840	9.55
	Chile		
USD 200,000	Chile Government International Bond 3.1% 7/5/2041	145,935	0.13
USD 200,000	Chile Government International Bond 4.34% 7/3/2042	170,891	0.15
USD 200,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	185,971	0.16
		502,797	0.44
	Colombia		
USD 261,000	Colombia Government International Bond 3.125% 15/4/2031	188,801	0.17
USD 250,000	Colombia Government International Bond 3.875% 25/4/2027	222,168	0.20
USD 300,000	Colombia Government International Bond 4.5% 28/1/2026	282,718	0.25
USD 200,000	Colombia Government International Bond 8% 20/4/2033	197,828	0.17
COP 100,600,000	Colombian TES 7% 26/3/2031	14,924	0.01
COP 230,000,000	Colombian TES 7% 30/6/2032	32,716	0.03
USD 322,000	Ecopetrol 4.625% 2/11/2031	240,292	0.21
USD 96,000	Ecopetrol 5.375% 26/6/2026	91,392	0.08
USD 113,000	Ecopetrol 5.875% 28/5/2045	75,286	0.07
USD 30,000	Ecopetrol 6.875% 29/4/2030	26,738	0.03
USD 172,000	Ecopetrol 8.875% 13/1/2033	168,689	0.15
USD 275,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	213,886	0.19
		1,755,438	1.56
	Cote d'Ivoire (Ivory Coast)		
USD 200,000	Ivory Coast Government International Bond 6.375% 3/3/2028	191,500	0.17
	Czech Republic		
CZK 1,050,000	Czech Republic Government Bond 1.2% 13/3/2031	35,807	0.03
CZK 1,600,000	Czech Republic Government Bond 5% 30/9/2030	72,346	0.06
		108,153	0.09
	Denmark		
EUR 200,000	Nykredit Realkredit 4.125% 15/4/2171	196,413	0.17
	Dominican Republic		
USD 200,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	196,750	0.17
USD 200,000	Dominican Republic International Bond 4.5% 30/1/2030	172,119	0.15
USD 150,000	Dominican Republic International Bond 4.875% 23/9/2032	125,702	0.11
USD 200,000	Dominican Republic International Bond 5.5% 22/2/2029	185,749	0.17
USD 200,000	Dominican Republic International Bond 5.95% 25/1/2027	196,400	0.17
USD 162,000	Dominican Republic International Bond 6.875% 29/1/2026	164,324	0.15
USD 150,000	Dominican Republic International Bond 7.05% 3/2/2031	150,258	0.13
		1,191,302	1.05
	Egypt		
USD 200,000	Egypt Government International Bond 8.5% 31/1/2047	129,500	0.11
	Finland		
USD 200,000	Nordea Bank 6.625% 26/9/2171	194,700	0.17

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

NM0423U-2875152-808/1102

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	France		
EUR 100,000	Air France-KLM 7.25% 31/5/2026	107,816	0.10
EUR 250,000	AXA 3.375% 6/7/2047	248,327	0.22
USD 205,000	BNP Paribas 3.052% 13/1/2031	172,474	0.15
USD 200,000	BNP Paribas 4.625% 1/12/2027	170,631	0.15
USD 400,000	BNP Paribas 9.25% 17/11/2027	427,496	0.38
USD 800,000	BPCE 5.975% 18/1/2027	798,592	0.71
USD 350,000	Credit Agricole 7.875% 23/1/2024*	350,289	0.31
EUR 200,000	Electricite de France 3.375% 15/9/2171	163,811	0.14
EUR 100,000	Faurecia 2.75% 15/2/2027	93,656	0.08
EUR 100,000	iliad 5.375% 14/6/2027	104,014	0.09
EUR 100,000	iliad 5.625% 15/2/2030	102,898	0.09
EUR 100,000	Loxam 3.75% 15/7/2026	98,055	0.09
EUR 100,000	RCI Banque 2.625% 18/2/2030	98,127	0.09
USD 300,000	Societe Generale 9.375% 22/11/2027	317,250	0.28
EUR 400,000	TotalEnergies 1.625% 25/1/2172*	351,767	0.31
EUR 33,000	Vallourec 8.5% 30/6/2026	35,457	0.03
		3,640,660	3.22
	Germany		
USD 200,000	Allianz 3.2% 30/4/2171	150,869	0.13
EUR 100,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	79,198	0.07
USD 566,000	Deutsche Bank 1.686% 19/3/2026	506,835	0.45
USD 450,000	Deutsche Bank 6.119% 14/7/2026	449,899	0.40
USD 200,000	Deutsche Bank 7.5% 30/4/2025	191,153	0.17
EUR 100,000	Deutsche Lufthansa 2.875% 16/5/2027	94,716	0.08
EUR 100,000	IHO Verwaltungs 3.75% 15/9/2026	97,353	0.09
EUR 100,000	Nidda Healthcare 7.5% 21/8/2026	104,261	0.09
EUR 100,000	ProGroup 3% 31/3/2026	97,211	0.09
EUR 100,000	Tele Columbus 3.875% 2/5/2025	86,430	0.08
EUR 100,000	thyssenkrupp 2.875% 22/2/2024	104,788	0.09
EUR 100,000	TK Elevator Midco 4.375% 15/7/2027	96,866	0.09
EUR 100,000	ZF Finance 3.75% 21/9/2028	94,501	0.08
		2,154,080	1.91
	Guatemala		
USD 200,000	Guatemala Government Bond 4.65% 7/10/2041	161,828	0.14
USD 200,000	Guatemala Government Bond 5.25% 10/8/2029	192,185	0.17
USD 200,000	Guatemala Government Bond 5.375% 24/4/2032	191,015	0.17
		545,028	0.48
	Hong Kong		
USD 200,000	Yango Justice International 7.5% 17/2/2025	6,500	0.01
USD 200,000	Yango Justice International 10.25% 15/9/2022***	6,145	0.00
		12,645	0.01
	Hungary		
USD 200,000	Hungary Government International Bond 5.25% 16/6/2029	195,625	0.17
USD 28,000	Hungary Government International Bond 5.375% 25/3/2024	27,951	0.03
		223,576	0.20
	Indonesia		
USD 200,000	Freeport Indonesia 4.763% 14/4/2027	192,741	0.17
USD 200,000	Indonesia Government International Bond 4.1% 24/4/2028	193,181	0.17
USD 200,000	Indonesia Government International Bond 4.2% 15/10/2050	168,000	0.15
IDR 844,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	55,393	0.05
IDR 403,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	29,171	0.02
USD 200,000	Pertamina Persero 3.65% 30/7/2029	183,024	0.16
USD 200,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	196,500	0.18
		1,018,010	0.90
	Ireland		
USD 250,000	Bank of Ireland 6.253% 16/9/2026	250,402	0.22
EUR 250,000	CIFC European Funding CLO III 5.888% 15/1/2034	247,676	0.22
		498,078	0.44
	Isle of Man		
USD 200,000	AngloGold Ashanti 3.75% 1/10/2030	170,857	0.15
	Israel		
USD 200,000	Bank Leumi Le-Israel 3.275% 29/1/2031	176,437	0.15
	Italy		
EUR 100,000	Azzurra Aeroporti 2.125% 30/5/2024	103,113	0.09
EUR 100,000	doValue 3.375% 31/7/2026	97,283	0.09
EUR 420,000	Enel 6.625% 16/4/2031	446,198	0.39
GBP 50,000	Telecom Italia 5.875% 19/5/2023	60,522	0.05
EUR 100,000	Telecom Italia 6.875% 15/2/2028	107,748	0.10
		814,864	0.72
	Japan		
USD 200,000	Mizuho Financial 3.261% 22/5/2030	175,327	0.15
USD 200,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	169,456	0.15
USD 205,000	Takeda Pharmaceutical 2.05% 31/3/2030	166,689	0.15
		511,472	0.45
	Jersey		
USD 202,000	Aptiv 3.1% 1/12/2051	120,233	0.11
USD 130,000	Aptiv / Aptiv 3.25% 1/3/2032	108,133	0.09
GBP 5,000	HSBC Bank Capital Funding Sterling 1 5.844% 10/5/2031	6,206	0.01
		234,572	0.21
	Luxembourg		
EUR 100,000	Altice Financing 2.25% 15/1/2025	99,428	0.09
USD 258,000	Altice Financing 5% 15/1/2028	214,695	0.19
USD 432,000	Altice Financing 5.75% 15/8/2029	355,767	0.31

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	EIG Pearl 3.545% 31/8/2036*	168,000	0.15
USD 184,790	FEL Energy VI 5.75% 1/12/2040	155,826	0.14
EUR 100,000	Garfunkelux Holdco 3 6.75% 1/11/2025	86,773	0.08
USD 193,250	MC Brazil Downstream Trading 7.25% 30/6/2031	159,307	0.14
USD 180,000	Millicom International Cellular 5.125% 15/1/2028	159,490	0.14
EUR 100,000	Monitchem HoldCo 3 5.25% 15/3/2025	105,110	0.09
USD 200,000	Nexa Resources 5.375% 4/5/2027	189,304	0.17
EUR 100,000	SES 2.875% 27/8/2171	90,245	0.08
		1,783,945	1.58
	Mauritius		
USD 200,000	HTA 7% 18/12/2025	190,563	0.17
USD 250,000	India Green Energy 5.375% 29/4/2024*	243,125	0.21
		433,688	0.38
	Mexico		
USD 275,000	Alpek 3.25% 25/2/2031	222,746	0.20
USD 200,000	Banco Mercantil del Norte 5.875% 24/1/2172	179,187	0.16
USD 200,000	BBVA Bancomer 5.125% 18/1/2033	180,393	0.16
USD 275,000	Braskem Idesa SAPI 6.99% 20/2/2032	197,312	0.17
USD 275,000	Grupo Bimbo 5.95% 17/7/2171	274,001	0.24
MXN 10,269	Mexican Bonos 7.5% 26/5/2033	49,398	0.04
MXN 20,016	Mexican Bonos 7.75% 29/5/2031	99,619	0.09
MXN 5,078	Mexican Bonos 8.5% 31/5/2029	26,498	0.02
USD 200,000	Mexico City Airport Trust 4.25% 31/10/2026	187,302	0.17
USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	161,600	0.14
USD 400,000	Mexico Government International Bond 3.75% 11/1/2028	374,200	0.33
USD 200,000	Mexico Government International Bond 4.875% 19/5/2033	185,500	0.17
USD 200,000	Trust Fibra Uno 5.25% 30/1/2026	191,455	0.17
		2,329,211	2.06
	Morocco		
USD 250,000	Morocco Government International Bond 3% 15/12/2032	190,625	0.17
	Netherlands		
EUR 100,000	Abertis Infraestructuras Finance 3.248% 24/2/2172	95,760	0.09
USD 200,000	ABN AMRO Bank 2.47% 13/12/2029	166,396	0.15
EUR 200,000	ABN AMRO Bank 4.75% 22/3/2171	184,500	0.16
EUR 250,000	Argentum Netherlands for Zurich Insurance 3.5% 1/10/2046	251,736	0.22
USD 200,000	Braskem Netherlands Finance 8.5% 23/1/2081	201,507	0.18
GBP 400,000	Enel Finance International 5.625% 14/8/2024	488,998	0.43
USD 450,000	Enel Finance International 7.75% 14/10/2052	505,780	0.45
USD 250,000	Equate Petrochemical 2.625% 28/4/2028*	219,310	0.19
USD 200,000	Equate Petrochemical 4.25% 3/11/2026	192,765	0.17
EUR 100,000	Iberdrola International 1.825% 9/2/2172	83,049	0.07
USD 200,000	ING Groep 4.25% 16/11/2171	143,515	0.13
USD 200,000	ING Groep 4.625% 6/1/2026	197,196	0.18
USD 200,000	ING Groep 6.75% 16/4/2171	196,394	0.17
EUR 100,000	Koninklijke KPN 2% 8/2/2172	100,313	0.09
USD 95,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	74,354	0.07
USD 147,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	92,601	0.08
USD 400,000	NXP / NXP Funding / NXP USA 5% 15/1/2033	374,677	0.33
EUR 90,000	OCI 3.625% 15/10/2025	93,604	0.08
EUR 100,000	OI European 2.875% 15/2/2025	102,931	0.09
EUR 100,000	Phoenix PIB Dutch Finance 2.375% 5/8/2025	100,669	0.09
EUR 460,000	Repsol International Finance 4.247% 11/12/2171	438,661	0.39
EUR 800,000	Telefonica Europe 6.135% 2/3/2030	818,257	0.72
EUR 350,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	332,709	0.30
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	105,308	0.09
USD 216,000	Trivium Packaging Finance 5.5% 15/8/2026	203,795	0.18
USD 313,000	VZ Secured Financing 5% 15/1/2032	257,800	0.23
EUR 100,000	ZF Europe Finance 2.5% 23/10/2027	92,904	0.08
USD 216,000	Ziggo 4.875% 15/1/2030	183,330	0.16
USD 213,000	Ziggo Bond 6% 15/1/2027	197,233	0.18
		6,496,052	5.75
	Oman		
USD 285,000	Oman Government International Bond 6.5% 8/3/2047	266,831	0.24
USD 200,000	Oman Government International Bond 6.75% 17/1/2048	192,500	0.17
		459,331	0.41
	Panama		
USD 200,000	Aeropuerto Internacional de Tocumen 4% 11/8/2041	161,863	0.14
EUR 100,000	Carnival 10.125% 1/2/2026	111,380	0.10
USD 281,000	Panama Government International Bond 3.16% 23/1/2030	241,533	0.22
USD 448,000	Panama Government International Bond 3.875% 17/3/2028	420,144	0.37
		934,920	0.83
	Paraguay		
USD 200,000	Paraguay Government International Bond 4.95% 28/4/2031	188,372	0.17
USD 200,000	Paraguay Government International Bond 5.6% 13/3/2048*	171,843	0.15
		360,215	0.32

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	Peru		
USD 200,000	Financiera de Desarrollo 4.75% 15/7/2025	193,845	0.17
USD 200,000	Peruvian Government International Bond 1.862% 1/12/2032	144,987	0.13
USD 52,000	Peruvian Government International Bond 2.392% 23/1/2026	48,441	0.04
USD 228,000	Peruvian Government International Bond 2.783% 23/1/2031	187,971	0.17
USD 200,000	SAN Miguel Industrias Pet / NG PET R&P Latin America 3.5% 2/8/2028	166,018	0.15
		741,262	0.66
	Philippines		
USD 200,000	Philippine Government International Bond 2.95% 5/5/2045	142,750	0.13
	Poland		
EUR 115,000	Republic of Poland Government International Bond 4.25% 14/2/2043	117,904	0.10
USD 70,000	Republic of Poland Government International Bond 5.75% 16/11/2032*	73,417	0.07
		191,321	0.17
	Portugal		
EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083	104,988	0.09
	Puerto Rico		
USD 24,655	Commonwealth of Puerto Rico 0% 1/11/2043	10,632	0.01
USD 116,517	Commonwealth of Puerto Rico 0% 1/11/2051	36,994	0.03
USD 276,338	Commonwealth of Puerto Rico 0% 1/11/2051	94,646	0.09
		142,272	0.13
	Romania		
EUR 296,000	Romanian Government International Bond 2.124% 16/7/2031	226,532	0.20
EUR 155,000	Romanian Government International Bond 2.5% 8/2/2030	130,766	0.12
USD 292,000	Romanian Government International Bond 5.25% 25/11/2027	283,422	0.25
		640,720	0.57
	Saudi Arabia		
USD 257,000	Saudi Government International Bond 3.25% 17/11/2051	177,751	0.16
USD 300,000	Saudi Government International Bond 4.5% 17/4/2030	293,889	0.26
		471,640	0.42
	Senegal		
USD 200,000	Senegal Government International Bond 6.25% 23/5/2033	165,750	0.15
	Singapore		
USD 186,000	Continuum Energy Levanter 4.5% 9/2/2027	164,145	0.15
	South Africa		
ZAR 261,715	Republic of South Africa Government Bond 8% 31/1/2030	12,802	0.01
ZAR 512,756	Republic of South Africa Government Bond 8.25% 31/3/2032	24,059	0.02
ZAR 273,100	Republic of South Africa Government Bond 8.75% 31/1/2044	11,588	0.01
ZAR 461,716	Republic of South Africa Government Bond 9% 31/1/2040	20,488	0.02
USD 200,000	Republic of South Africa Government International Bond 5% 12/10/2046	137,000	0.12
USD 200,000	Republic of South Africa Government International Bond 5.875% 20/4/2032	178,750	0.16
		384,687	0.34
	Spain		
EUR 100,000	Banco de Sabadell 5.25% 7/2/2029	103,758	0.09
EUR 200,000	Banco Santander 3.625% 21/12/2171	152,174	0.14
EUR 100,000	Cellnex Finance 1% 15/9/2027	88,918	0.08
EUR 2,022,000	Spain Government Bond 2.55% 31/10/2032	1,966,024	1.74
EUR 568,000	Spain Government Bond 3.15% 30/4/2033	576,214	0.51
		2,887,088	2.56
	Sweden		
EUR 100,000	Heimstaden Bostad 2.625% 1/5/2171	68,386	0.06
EUR 100,000	Intrum 4.875% 15/8/2025	99,997	0.09
USD 200,000	Svenska Handelsbanken 4.375% 1/3/2172	179,928	0.16
USD 200,000	Svenska Handelsbanken 6.25% 3/1/2024	195,825	0.17
USD 295,000	Swedbank 3.356% 4/4/2025	282,392	0.25
USD 400,000	Swedbank 7.625% 17/3/2028	399,750	0.36
		1,226,278	1.09
	Switzerland		
USD 130,000	UBS 1.008% 30/7/2024	127,547	0.11
USD 8,000	UBS 2.095% 11/2/2032	6,121	0.01
USD 220,000	UBS 4.875% 12/8/2171	193,026	0.17
USD 550,000	UBS 5.711% 12/1/2027	548,836	0.49
		875,530	0.78
	Thailand		
USD 200,000	Bangkok Bank Hong Kong 5% 23/3/2171	189,997	0.17
	United Arab Emirates		
USD 220,000	DP World /United Arab Emirates 6.85% 2/7/2037	245,189	0.22
	United Kingdom		
USD 58,134	Avianca Midco 2 9% 1/12/2028	48,288	0.04
GBP 300,000	Barclays 6.375% 15/3/2171	340,044	0.30
USD 200,000	Barclays 7.437% 2/11/2033	214,554	0.19
USD 200,000	Barclays 8% 15/9/2171	198,198	0.18
GBP 100,000	Bellis Acquisition 3.25% 16/2/2026	100,776	0.09
GBP 100,000	Bellis Acquisition 4.5% 16/2/2026	104,105	0.09
EUR 487,000	BP Capital Markets 3.625% 22/3/2029	454,344	0.40
GBP 100,000	Constellation Automotive Financing 4.875% 15/7/2027	87,841	0.08
GBP 100,000	Heathrow Finance 3.875% 1/3/2027	107,905	0.10
USD 200,000	HSBC 5.402% 11/8/2033	190,846	0.17

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	HSBC 7.336% 3/11/2026	415,894	0.37
EUR 100,000	INEOS Quattro Finance 2 2.5% 15/1/2026	94,176	0.09
GBP 100,000	Jerrold Finco 5.25% 15/1/2027	104,212	0.09
USD 200,000	Lloyds Banking 7.5% 27/6/2171	197,036	0.18
GBP 100,000	Market Bidco Finco 5.5% 4/11/2027	93,925	0.08
USD 200,000	NatWest 4.6% 30/9/2171	147,432	0.13
USD 140,000	Royalty Pharma 2.2% 2/9/2030	109,695	0.10
EUR 100,000	Sherwood Financing 4.5% 15/11/2026	93,103	0.08
USD 400,000	Standard Chartered 7.767% 16/11/2028	431,988	0.38
USD 276,000	Vmed O2 UK Financing I 4.25% 31/1/2031*	221,765	0.19
USD 290,000	Vmed O2 UK Financing I 4.75% 15/7/2031*	240,439	0.21
EUR 104,000	Vodafone 2.625% 27/8/2080	99,026	0.09
		4,095,592	3.63
	United States		
USD 115,000	AbbVie 3.75% 14/11/2023	113,675	0.10
USD 160,000	AbbVie 4.875% 14/11/2048	145,006	0.13
USD 144,000	Acadia Healthcare 5% 15/4/2029	130,595	0.12
USD 24,000	Acadia Healthcare 5.5% 1/7/2028	22,470	0.02
USD 90,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	76,083	0.07
USD 67,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	63,048	0.06
USD 25,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	24,224	0.02
USD 8,000	Alexandria Real Estate Equities 1.875% 1/2/2033	5,906	0.00
USD 222,000	Alexandria Real Estate Equities 2% 18/5/2032	169,186	0.15
USD 66,000	Alexandria Real Estate Equities 2.95% 15/3/2034	52,933	0.05
USD 22,000	Alexandria Real Estate Equities 4.75% 15/4/2035	20,786	0.02
USD 125,000	Alexandria Real Estate Equities 5.15% 15/4/2053	115,473	0.10
USD 29,000	Allegiant Travel 7.25% 15/8/2027	28,450	0.02
USD 232,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	220,076	0.19
USD 225,000	American Tower 2.7% 15/4/2031	181,538	0.16
USD 250,000	American Tower 4.05% 15/3/2032	221,695	0.20
USD 175,000	American Water Capital 4.45% 1/6/2032	165,873	0.15
USD 122,000	Amgen 2.77% 1/9/2053	72,746	0.06
USD 85,000	Amgen 3% 15/1/2052	53,800	0.05
USD 225,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	220,855	0.19
USD 250,000	Anheuser-Busch InBev Worldwide 8.2% 15/1/2039	310,097	0.27
USD 200,000	Aon / Aon Global 5% 12/9/2032	194,832	0.17
GBP 100,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	95,007	0.09
USD 135,000	Ashford Hospitality Trust 2018-ASHF 7.688% 15/4/2035	125,977	0.11
USD 163,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	133,407	0.12
USD 250,000	AT&T 4.3% 15/12/2042	206,772	0.18
USD 250,000	AvalonBay Communities 2.05% 15/1/2032	197,237	0.17
USD 150,000	AvalonBay Communities 5% 15/2/2033	148,606	0.13
USD 8,000	Bank of America 1.922% 24/10/2031	6,174	0.01
USD 535,000	Bank of America 2.572% 20/10/2032	424,102	0.38
USD 250,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2016-UBS10 4.838% 15/7/2049	226,555	0.20
USD 8,000	Bank of New York Mellon 1.65% 28/1/2031	6,239	0.01
USD 355,000	Bank of New York Mellon 4.289% 13/6/2033	328,705	0.29
USD 570,000	BankAmerica Manufactured Housing Contract Trust 7.07% 10/2/2022***	167,399	0.15
USD 650,000	Baxter International 2.539% 1/2/2032	501,264	0.44
USD 368,983	Bayview Commercial Asset Trust 2005-3 5.667% 25/11/2035	334,071	0.30
USD 307,876	Bayview Commercial Asset Trust 2006-3 5.127% 25/10/2036	290,584	0.26
USD 398,785	Bayview Commercial Asset Trust 2006-SP2 5.037% 25/1/2037	371,485	0.33
USD 350,225	Bayview Commercial Asset Trust 2007-1 5.022% 25/3/2037	318,969	0.28
USD 301,130	Bayview Financial Revolving Asset Trust 2005-A 5.635% 28/2/2040	264,223	0.23
USD 150,000	BBCMS 2017-DELC Mortgage Trust 7.213% 15/8/2036	148,501	0.13
USD 280,861	BCAP 2012-RR3 Trust 5.096% 26/12/2037	247,989	0.22
USD 652,324	BCAP Trust 2007-AA4 4.115% 25/6/2047	302,750	0.27
USD 158,000	Becton Dickinson 1.957% 11/2/2031	124,133	0.11
USD 180,000	Becton Dickinson 4.298% 22/8/2032	166,687	0.15
USD 85,000	Becton Dickinson 4.669% 6/6/2047	74,415	0.07
USD 200,000	BorgWarner 2.65% 1/7/2027	179,090	0.16
USD 542,000	Boston Properties 2.55% 1/4/2032	413,456	0.37
USD 8,000	Broadcom 2.45% 15/2/2031	6,303	0.00
USD 500,000	Broadcom 4.15% 15/4/2032	438,645	0.39
USD 125,000	Broadcom 4.3% 15/11/2032	110,318	0.10
USD 400,000	BWAY 2013-1515 Mortgage Trust 3.927% 10/3/2033	328,292	0.29
USD 184,000	Calpine 4.5% 15/2/2028	166,029	0.15
USD 41,000	Calpine 5.125% 15/3/2028	36,434	0.03
USD 29,000	Carrier Global 2.493% 15/2/2027	26,054	0.02
USD 202,000	CCO / CCO Capital 5% 1/2/2028	182,749	0.16

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 197,000	CCO / CCO Capital 5.125% 1/5/2027	182,639	0.16
USD 81,000	CCO / CCO Capital 5.375% 1/6/2029	72,292	0.06
USD 17,000	Cedar Fair 5.25% 15/7/2029	15,551	0.01
USD 73,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	72,177	0.06
USD 39,000	Centene 3% 15/10/2030	31,799	0.03
USD 66,000	Centene 4.625% 15/12/2029	60,389	0.05
USD 93,000	Century Communities 3.875% 15/8/2029	76,347	0.07
USD 244,000	Century Communities 6.75% 1/6/2027	237,901	0.21
USD 13,000	Charles River Laboratories International 4.25% 1/5/2028	11,740	0.01
USD 101,000	Charter Communications Operating / Charter Communications Operating Capital 5.05% 30/3/2029	94,215	0.08
USD 93,000	Citigroup 2.014% 25/1/2026	86,767	0.08
USD 200,000	Citigroup 4.412% 31/3/2031	185,515	0.16
USD 215,000	Citigroup 6.27% 17/11/2033	224,410	0.20
USD 266,000	Citigroup Commercial Mortgage Trust 2016-C1 4.942% 10/5/2049	243,665	0.22
USD 673,055	Citigroup Mortgage Loan Trust 2007-AHL2 4.817% 25/5/2037	461,050	0.41
USD 210,000	City of Boston MA 5% 1/11/2037	243,030	0.22
USD 115,000	Clear Channel Outdoor 5.125% 15/8/2027	102,214	0.09
USD 8,000	Clorox 1.8% 15/5/2030	6,375	0.01
USD 332,000	Cloud Software 6.5% 31/3/2029	288,874	0.26
USD 175,000	Comcast 4.65% 15/2/2033	168,349	0.15
USD 178,483	COMM 2015-CCRE25 Mortgage Trust 3.505% 10/8/2048	171,284	0.15
USD 120,000	Commercial Metals 4.125% 15/1/2030	104,730	0.09
USD 75,000	Commercial Metals 4.375% 15/3/2032	64,797	0.06
USD 389,000	Covanta 4.875% 1/12/2029	329,032	0.29
USD 8,000	Crown Castle 2.5% 15/7/2031	6,427	0.01
USD 150,000	Crown Castle 2.9% 15/3/2027	136,302	0.12
USD 145,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.558% 15/11/2048	120,774	0.11
USD 140,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.739% 15/8/2051	116,141	0.10
USD 200,000	CSC 5.375% 1/2/2028	166,000	0.15
USD 182,000	CVS Health 2.7% 21/8/2040	122,340	0.11
USD 150,000	CVS Health 2.875% 1/6/2026	139,336	0.12
USD 79,000	Dana 5.375% 15/11/2027	72,977	0.06
USD 85,000	Dana 5.625% 15/6/2028	77,034	0.07
USD 8,000	Dave & Buster's 7.625% 1/11/2025	8,110	0.01
USD 12,000	Dell International / EMC 3.45% 15/12/2051	7,265	0.01
USD 500,000	Dell International / EMC 6.2% 15/7/2030	505,920	0.45
USD 19,000	Dell International / EMC 8.35% 15/7/2046	21,184	0.02
USD 156,000	Dominion Energy 2.25% 15/8/2031	123,042	0.11
USD 160,000	DTE Electric 3.25% 1/4/2051	113,321	0.10
USD 250,000	Eaton 4.15% 15/3/2033	229,353	0.20
USD 21,000	Elanco Animal Health 6.65% 28/8/2028	20,160	0.02
USD 250,000	Elevance Health 6.1% 15/10/2052	264,954	0.23
EUR 100,000	Encore Capital 4.875% 15/10/2025	99,411	0.09
USD 360,000	Equinix 1.55% 15/3/2028	298,956	0.26
USD 134,000	Equinix 2.5% 15/5/2031	106,583	0.09
USD 3,000	Expedia 2.95% 15/3/2031	2,402	0.00
USD 1,548,278	Fannie Mae Pool 4% 1/5/2050	1,473,691	1.30
USD 152,000	Five Point Operating / Five Point Capital 7.875% 15/11/2025	137,662	0.12
USD 135,000	Ford Motor 3.25% 12/2/2032	102,398	0.09
USD 99,000	Ford Motor 6.1% 19/8/2032	92,908	0.08
GBP 100,000	Ford Motor Credit 4.535% 6/3/2025	116,850	0.10
USD 200,000	Ford Motor Credit 5.584% 18/3/2024	198,230	0.18
USD 75,000	Forestar 3.85% 15/5/2026	65,678	0.06
USD 81,000	Forestar 5% 1/3/2028	69,894	0.06
USD 2,681,502	Freddie Mac Multifamily Structured Pass Through Certificates 0.805% 25/5/2029	101,472	0.09
USD 87,000	Freedom Mortgage 8.25% 15/4/2025	82,776	0.07
USD 125,000	FREMF 2018-KW05 Trust 3.786% 25/4/2028	104,684	0.09
USD 20,969,567	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	86,717	0.08
USD 115,000	FS Rialto 2022-FL6 Issuer 7.144% 17/8/2037	115,061	0.10
USD 60,000	Gen Digital 6.75% 30/9/2027	58,869	0.05
USD 305,000	General Mills 4.2% 17/4/2028	292,189	0.26
USD 186,000	General Motors 5.4% 15/10/2029	178,433	0.16
USD 200,000	General Motors Financial 2.35% 8/1/2031	153,070	0.14
USD 170,000	General Motors Financial 6.05% 10/10/2025	171,377	0.15
USD 190,000	Gilead Sciences 2.95% 1/3/2027	175,899	0.16
USD 200,000	Gilead Sciences 3.65% 1/3/2026	190,877	0.17
USD 330,000	Global Payments 2.9% 15/5/2030	271,310	0.24
USD 200,000	Goldman Sachs 1.431% 9/3/2027	176,127	0.16
USD 220,000	Goldman Sachs 1.542% 10/9/2027	190,487	0.17
USD 8,000	Goldman Sachs 2.383% 21/7/2032	6,255	0.01
USD 345,000	Goldman Sachs 2.615% 22/4/2032	276,006	0.24
USD 20,000	Goldman Sachs 2.908% 21/7/2042	13,731	0.01
USD 679,000	GSAMP Trust 2007-HSBC1 7.992% 25/2/2047	617,813	0.55
USD 27,000	Hanesbrands 4.625% 15/5/2024	26,975	0.02
USD 200,000	HCA 2.375% 15/7/2031	155,312	0.14
USD 265,000	HCA 3.5% 1/9/2030	226,841	0.20
USD 49,000	HCA 5.375% 1/2/2025	48,564	0.04
USD 20,000	HCA 5.375% 1/9/2026	19,678	0.02
USD 29,000	HCA 5.875% 15/2/2026	28,958	0.02
USD 225,000	HCA 5.875% 1/2/2029	224,394	0.20
USD 108,000	Healthpeak Properties 2.125% 1/12/2028	91,061	0.08

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 285,000	Healthpeak Properties Interim 5.25% 15/12/2032	279,069	0.25
USD 24,000	Hilton Domestic Operating 4.875% 15/1/2030	21,940	0.02
USD 87,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Escrow 4.875% 1/7/2031	72,714	0.06
USD 56,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Escrow 5% 1/6/2029	49,148	0.04
USD 224,000	Howard Hughes 5.375% 1/8/2028	201,826	0.18
USD 350,000	HP 2.65% 17/6/2031	273,605	0.24
USD 119,000	iHeartCommunications 4.75% 15/1/2028	100,324	0.09
USD 164,000	iHeartCommunications 5.25% 15/8/2027	142,998	0.13
USD 192,179	iHeartCommunications 6.375% 1/5/2026	181,371	0.16
USD 130,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	121,192	0.11
USD 486,807	IndyMac INDX Mortgage Loan Trust 2007-FLX5 4.857% 25/8/2037	421,362	0.37
USD 8,000	Intercontinental Exchange 1.85% 15/9/2032	6,016	0.00
USD 135,000	International Business Machines 1.7% 15/5/2027	118,267	0.10
USD 12,000	International Business Machines 2.95% 15/5/2050	7,725	0.01
USD 196,000	Iron Mountain 4.875% 15/9/2027	180,622	0.16
USD 102,000	Iron Mountain 5% 15/7/2028	92,473	0.08
USD 177,000	Iron Mountain 5.25% 15/3/2028	163,413	0.14
USD 207,597	JP Morgan Mortgage Trust 2017-5 3.257% 26/10/2048	201,082	0.18
USD 150,000	JPMBB Commercial Mortgage Trust 2015-C33 4.12% 15/12/2048	126,402	0.11
USD 505,000	JPMorgan Chase 1.47% 22/9/2027	436,787	0.39
USD 8,000	JPMorgan Chase 1.764% 19/11/2031	6,140	0.01
USD 175,000	JPMorgan Chase 4.912% 25/7/2033	166,625	0.15
USD 22,000	KAR Auction Services 5.125% 1/6/2025	21,447	0.02
USD 136,000	KB Home 4.8% 15/11/2029	119,212	0.11
USD 250,000	Keurig Dr Pepper 4.5% 15/11/2045	211,351	0.19
USD 773,000	Kilroy Realty 2.5% 15/11/2032	544,406	0.48
USD 8,000	Kimco Realty 2.25% 1/12/2031	6,187	0.01
USD 245,000	Kraft Heinz Foods 3.75% 1/4/2030	223,305	0.20
USD 14,000	Lamar Media 3.75% 15/2/2028	12,458	0.01
USD 170,000	Level 3 Financing 3.4% 1/3/2027	143,273	0.13
USD 63,000	Level 3 Financing 3.625% 15/1/2029	40,713	0.04
USD 157,000	Level 3 Financing 3.875% 15/11/2029	120,285	0.11
USD 71,000	Level 3 Financing 4.25% 1/7/2028	48,962	0.04
USD 154,000	Level 3 Financing 4.625% 15/9/2027	114,980	0.10
EUR 100,000	Liberty Mutual 3.625% 23/5/2059	99,573	0.09
USD 138,177	Long Beach Mortgage Loan Trust 2006-1 5.217% 25/2/2036	115,077	0.10
USD 12,000	Lowe's 3% 15/10/2050	7,569	0.01
USD 82,000	Lowe's 3.35% 1/4/2027	76,650	0.07
USD 125,000	Lowe's 4.25% 1/4/2052	97,956	0.09
USD 300,000	LYB International Finance III 3.375% 1/10/2040	214,270	0.19
USD 250,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	228,072	0.20
USD 330,000	Magallanes 3.428% 15/3/2024	322,090	0.29
USD 58,000	Marriott Ownership Resorts 4.5% 15/6/2029	48,340	0.04
USD 190,000	Marriott Ownership Resorts 4.75% 15/1/2028	168,032	0.15
USD 35,000	Marsh & McLennan 2.375% 15/12/2031	27,992	0.02
USD 341,259	Mastr Resecuritization Trust 2008-1 6% 27/9/2037	300,231	0.27
USD 82,000	Mauser Packaging Solutions 7.875% 15/8/2026	82,486	0.07
USD 298,000	Medline Borrower 3.875% 1/4/2029	246,881	0.22
USD 9,000	Moody's 3.1% 29/11/2061	5,550	0.00
USD 8,000	Morgan Stanley 1.794% 13/2/2032	6,063	0.00
USD 68,000	Morgan Stanley 2.475% 21/1/2028	60,557	0.05
USD 175,000	Morgan Stanley 2.699% 22/1/2031	145,814	0.13
USD 245,000	Morgan Stanley 3.62% 17/4/2025	239,218	0.21
USD 145,000	Morgan Stanley 6.342% 18/10/2033	152,514	0.13
USD 25,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	16,958	0.01
USD 76,000	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	66,484	0.06
USD 140,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	123,029	0.11
USD 107,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	82,649	0.07
USD 170,000	Morgan Stanley Capital I Trust 2018-SUN 7.138% 15/7/2035	167,890	0.15
USD 445,739	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	381,897	0.34
USD 400,000	Motorola Solutions 2.3% 15/11/2030	311,614	0.28
USD 19,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	14,274	0.01
USD 173,636	MSCG Trust 2018-SELF 6.738% 15/10/2037	168,810	0.15
USD 148,272	Multi Security Asset Trust Commercial Mortgage-Backed Pass-Through 4.78% 28/11/2035	99,718	0.09
USD 57,000	Nationstar Mortgage 5.5% 15/8/2028	48,550	0.04
USD 3,000	Nationstar Mortgage 6% 15/1/2027	2,763	0.00
USD 800,000	Natixis Commercial Mortgage Trust 2018-SOX 4.773% 17/6/2038	641,858	0.57
USD 250,000	Newmont 5.45% 9/6/2044	238,992	0.21
USD 108,000	Nexstar Media 5.625% 15/7/2027	100,337	0.09
USD 200,000	NextEra Energy Capital 5.25% 28/2/2053	187,250	0.17
USD 88,000	Northern States Power 3.2% 1/4/2052	62,180	0.05
USD 67,000	Oncor Electric Delivery 4.15% 1/6/2032	62,815	0.06

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 500,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	456,680	0.40
USD 115,000	Oracle 2.4% 15/9/2023	113,173	0.10
USD 200,000	Oracle 2.95% 1/4/2030	170,347	0.15
USD 205,000	Oracle 4% 15/7/2046	148,454	0.13
USD 67,000	Oracle 5.55% 6/2/2053	60,694	0.05
USD 13,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	10,657	0.01
USD 19,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	17,058	0.01
USD 18,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	14,997	0.01
USD 194,000	Parker-Hannifin 4.5% 15/9/2029	184,974	0.17
USD 24,000	Playtika 4.25% 15/3/2029	19,767	0.02
USD 156,000	PNC Financial Services 4.758% 26/1/2027	153,463	0.14
USD 439,000	Prologis 1.75% 1/2/2031	345,249	0.31
USD 8,000	Prologis 2.25% 15/1/2032	6,387	0.01
USD 235,000	Prologis 4.625% 15/1/2033	226,422	0.20
USD 200,000	QUALCOMM 6% 20/5/2053	213,932	0.19
USD 444,825	RALI Series 2006-QO5 Trust 4.997% 25/5/2046	408,583	0.36
USD 249,645	Ready Capital Mortgage Financing 2022-FL10 7.17% 25/10/2039	249,289	0.22
USD 310,000	Republic Services 3.95% 15/5/2028	293,250	0.26
USD 21,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	19,326	0.02
USD 93,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	79,811	0.07
USD 138,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.625% 1/3/2029	111,261	0.10
USD 19,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	14,801	0.01
USD 275,000	Rohm and Haas 7.85% 15/7/2029	304,255	0.27
USD 8,000	Roper Technologies 1.75% 15/2/2031	6,145	0.00
USD 500,000	RR 1 6.392% 15/7/2035	492,390	0.44
USD 125,000	Ryder System 2.9% 1/12/2026	113,508	0.10
USD 195,000	S&P Global 2.45% 1/3/2027	177,294	0.16
USD 185,000	S&P Global 4.75% 1/8/2028	183,185	0.16
USD 50,000	San Diego Gas & Electric 2.95% 15/8/2051	33,016	0.03
USD 200,000	Sasol Financing USA 5.5% 18/3/2031	168,583	0.15
USD 200,000	Sasol Financing USA 6.5% 27/9/2028	187,586	0.17
USD 435,972	Seasoned Credit Risk Transfer Trust Series 2018-3 1.66% 25/8/2057	172,228	0.15
USD 79,000	Sempra Energy 3.7% 1/4/2029	71,590	0.06
USD 250,000	Sherwin-Williams 2.9% 15/3/2052	152,626	0.13
USD 27,000	Sirius XM Radio 5% 1/8/2027	24,698	0.02
USD 23,000	Sirius XM Radio 5.5% 1/7/2029	20,638	0.02
USD 210,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	191,157	0.17
USD 110,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	100,851	0.09
USD 275,000	Southern California Edison 3.65% 1/6/2051	200,228	0.18
USD 290,000	Sprint 7.875% 15/9/2023	293,159	0.26
USD 24,000	Standard Industries 4.75% 15/1/2028	21,625	0.02
USD 13,000	Standard Industries 5% 15/2/2027	12,027	0.01
USD 150,000	Steel Dynamics 3.25% 15/10/2050	100,078	0.09
USD 125,000	Steel Dynamics 3.45% 15/4/2030	110,407	0.10
USD 7,000	Stem 0.5% 1/12/2028	4,295	0.00
USD 200,000	Stillwater Mining 4% 16/11/2026	178,500	0.16
USD 16,000	Sunoco / Sunoco Finance 4.5% 15/5/2029	14,083	0.01
USD 81,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	70,435	0.06
USD 138,000	Talen Energy Supply 6.625% 15/1/2028	140,194	0.12
USD 125,000	Target 3.375% 15/4/2029	115,056	0.10
USD 111,000	Taylor Morrison Communities 5.125% 1/8/2030	97,818	0.09
USD 222,000	Taylor Morrison Communities 5.75% 15/1/2028	209,471	0.19
USD 266,000	Taylor Morrison Communities 5.875% 15/6/2027	256,719	0.23
USD 74,000	TEGNA 4.625% 15/3/2028	66,322	0.06
USD 21,000	TEGNA 5% 15/9/2029	18,713	0.02
USD 17,000	Teleflex 4.625% 15/11/2027	15,921	0.01
USD 286,000	Tenet Healthcare 4.25% 1/6/2029	250,936	0.22
USD 28,000	Tenet Healthcare 4.375% 15/1/2030	24,453	0.02
USD 103,000	Tenet Healthcare 4.625% 1/9/2024	101,755	0.09
USD 123,000	Tenet Healthcare 4.625% 15/6/2028	111,682	0.10
USD 346,000	Tenet Healthcare 4.875% 1/1/2026	330,498	0.29
USD 322,000	Tenet Healthcare 5.125% 1/11/2027	302,621	0.27
USD 22,000	Tenet Healthcare 6.25% 1/2/2027	21,451	0.02
USD 650,000	T-Mobile USA 2.875% 15/2/2031	539,120	0.48
USD 29,000	Travel + Leisure 4.625% 1/3/2030	24,403	0.02
USD 97,000	Travel + Leisure 6% 1/4/2027	93,274	0.08
USD 186,000	Travel + Leisure 6.625% 31/7/2026	182,528	0.16
USD 128,000	Tri Pointe Homes 5.25% 1/6/2027	118,557	0.10
USD 500,000	Tricon American Homes 2017-SFR2 Trust 5.104% 17/1/2036	487,747	0.43
USD 510,000	UDR 1.9% 15/3/2033	368,322	0.33
USD 200,000	Union Pacific 4.95% 9/9/2052	191,088	0.17
USD 264,000	United Wholesale Mortgage 5.5% 15/11/2025	243,452	0.22
USD 141,000	United Wholesale Mortgage 5.5% 15/4/2029	116,952	0.10
USD 174,000	United Wholesale Mortgage 5.75% 15/6/2027	152,881	0.14
USD 250,000	UnitedHealth 6.05% 15/2/2063	270,708	0.24
USD 375,000	Verizon Communications 1.5% 18/9/2030	289,116	0.26
USD 210,000	Verizon Communications 3.875% 1/3/2052	159,442	0.14
USD 26,000	VICI Properties / VICI Note 4.5% 1/9/2026	24,209	0.02
USD 488,000	VICI Properties / VICI Note 5.625% 1/5/2024	484,214	0.43

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 33,000	VICI Properties / VICI Note 5.75% 1/2/2027	32,185	0.03
USD 353,000	VMware 2.2% 15/8/2031	266,834	0.24
USD 150,000	VMware 4.7% 15/5/2030	140,081	0.12
USD 250,000	Walt Disney 7.75% 1/12/2045	311,490	0.27
USD 405,998	Washington Mutural Asset-Backed Certificates WMABS Series 2006-HE3 Trust 4.927% 25/8/2036	380,510	0.34
USD 43,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	36,589	0.03
USD 230,000	Wells Fargo 4.54% 15/8/2026	224,529	0.20
USD 350,000	Wells Fargo Commercial Mortgage Trust 2016-C37 4.487% 15/12/2049	308,253	0.27
USD 321,910	Wells Fargo Mortgage Backed 2006-AR15 Trust 4.479% 25/10/2036	295,690	0.26
USD 325,000	Welltower 2.75% 15/1/2032	258,498	0.23
USD 112,000	Welltower 3.85% 15/6/2032	97,152	0.09
USD 60,000	Welltower 4.5% 15/1/2024	59,523	0.05
USD 195,000	Welltower OP 2.75% 15/1/2031	158,444	0.14
USD 150,000	WestRock MWV 7.95% 15/2/2031	169,204	0.15
USD 17,000	William Carter 5.625% 15/3/2027	16,359	0.01
USD 286,000	Workday 3.5% 1/4/2027	266,864	0.24
USD 120,000	WRKCo 3.9% 1/6/2028	110,995	0.10
USD 6,000	XHR 4.875% 1/6/2029	5,073	0.00
USD 350,000	Xylem 2.25% 30/1/2031	280,980	0.25
		48,696,070	43.11
	Uruguay		
USD 145,986	Uruguay Government International Bond 5.75% 28/10/2034	157,300	0.14
Total Bonds		101,461,415	89.84
COMMERCIAL PAPER			
	United States		
USD 300,000	General Motors Financial 0% 5/4/2023	298,420	0.27
USD 340,000	General Motors Financial 0% 10/8/2023	331,218	0.29
Total Commercial Paper		629,638	0.56
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		102,303,138	90.59

Holding	Description	Market Value (USD)	% of Net Assets
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	United States		
1,624	Lessen Series C**	21,031	0.02
Total Common Stocks (Shares)		21,031	0.02
BONDS			
	United States		
USD 28,890	American Airlines 2011-1 Class B Pass Through Trust 4.87% 22/10/2023**	28,745	0.03
USD 47,500	American Airlines Pass Through Trust 4% 15/12/2025**	46,194	0.04
USD 119,615	Lessen 0% 5/1/2028**	114,830	0.10
		189,769	0.17
Total Bonds		189,769	0.17
Total Other Transferable Securities		210,800	0.19
Total Portfolio		102,513,938	90.78
Other Net Assets		10,411,973	9.22
Total Net Assets (USD)		112,925,911	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
BRL	1,153,655	USD	212,820	Morgan Stanley	15/3/2023	7,926
BRL	550,535	USD	106,900	HSBC Bank	15/3/2023	(1,558)
BRL	596,404	USD	114,000	JP Morgan	15/3/2023	119
GBP	3,220,000	USD	3,987,363	HSBC Bank	15/3/2023	(77,632)
IDR	477,775,000	USD	31,526	Citibank	17/4/2023	(226)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
INR	2,515,000	USD	30,817	Citibank	17/4/2023	(484)
MXN	2,027,583	USD	106,900	Citigroup	15/3/2023	3,457
MXN	4,362,046	USD	229,000	Goldman Sachs	15/3/2023	8,418
USD	424,669	EUR	396,918	JP Morgan	15/3/2023	2,115
USD	160,000	CNH	1,107,272	Morgan Stanley	15/3/2023	539

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	511,719	EUR	474,000	Bank of America	15/3/2023	7,104
USD	4,998,971	GBP	4,095,000	UBS	15/3/2023	26,812
USD	6,873,744	EUR	6,438,000	UBS	15/3/2023	19,933
USD	78,030	EUR	74,000	Barclays	15/3/2023	(750)
USD	939,202	EUR	867,000	HSBC Bank	15/3/2023	16,205
USD	31,758	ZAR	555,000	Morgan Stanley	17/4/2023	1,650
USD	1,247,758	EUR	1,143,000	Citigroup	15/3/2023	30,935
USD	84,362	GBP	68,000	Morgan Stanley	15/3/2023	1,796
USD	236,380	GBP	191,000	Bank of America	15/3/2023	4,467
USD	1,368,425	EUR	1,256,000	BNP Paribas	15/3/2023	31,304
USD	350,681	GBP	290,000	HSBC Bank	15/3/2023	(1,437)
USD	124,348	EUR	114,664	Morgan Stanley	14/6/2023	1,636
USD	113,000	MXN	2,088,074	JP Morgan	15/3/2023	(650)
USD	226,000	BRL	1,177,525	Goldman Sachs	15/3/2023	687
USD	113,000	MXN	2,080,748	Bank of America	15/3/2023	(251)
Net unrealised appreciation						82,115
AUD Hedged Share Class						
AUD	5,905	USD	4,125	BNY Mellon	15/3/2023	(141)
USD	71	AUD	104	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(139)
BRL Hedged Share Class						
BRL	83,870,399	USD	16,019,560	BNY Mellon	15/3/2023	28,682
USD	208,000	BRL	1,074,690	BNY Mellon	15/3/2023	2,370
Net unrealised appreciation						31,052
CAD Hedged Share Class						
CAD	5,664	USD	4,225	BNY Mellon	15/3/2023	(58)
USD	52	CAD	71	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(57)
CHF Hedged Share Class						
CHF	347,149	USD	378,768	BNY Mellon	15/3/2023	(7,068)
USD	5,577	CHF	5,142	BNY Mellon	15/3/2023	70
Net unrealised depreciation						(6,998)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedged Share Class						
CNY	29,773	USD	4,397	BNY Mellon	15/3/2023	(109)
USD	80	CNY	546	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(108)
EUR Hedged Share Class						
EUR	36,382,607	USD	39,231,452	BNY Mellon	15/3/2023	(498,580)
USD	955,252	EUR	895,023	BNY Mellon	15/3/2023	2,418
Net unrealised depreciation						(496,162)
GBP Hedged Share Class						
GBP	567,490	USD	689,867	BNY Mellon	15/3/2023	(820)
USD	14,302	GBP	11,830	BNY Mellon	15/3/2023	(61)
Net unrealised depreciation						(881)
HKD Hedged Share Class						
HKD	33,338	USD	4,257	BNY Mellon	15/3/2023	(6)
USD	78	HKD	612	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(6)
NZD Hedged Share Class						
NZD	118,531	USD	75,465	BNY Mellon	15/3/2023	(2,211)
USD	950	NZD	1,509	BNY Mellon	15/3/2023	18
Net unrealised depreciation						(2,193)
SGD Hedged Share Class						
SGD	346,887	USD	261,466	BNY Mellon	15/3/2023	(3,899)
USD	2,706	SGD	3,606	BNY Mellon	15/3/2023	29
Net unrealised depreciation						(3,870)
Total net unrealised depreciation						(397,247)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(7)	EUR	Euro BOBL	March 2023	26,273
(1)	EUR	Euro Bund	March 2023	5,420
(2)	EUR	Euro BUXL	March 2023	65,397
4	EUR	Euro-OAT	March 2023	(31,230)
(4)	JPY	Japanese 10 Year Bond (OSE)	March 2023	41,072
3	EUR	EURO STOXX 50 Index	March 2023	3,946
5	EUR	EURO STOXX Banks Index	March 2023	2,577
1	USD	MSCI Emerging Markets Index	March 2023	(1,085)
1	USD	NASDAQ 100 E-Mini Index	March 2023	5,147
(2)	USD	S&P 500 E-Mini Index	March 2023	15,316
(6)	USD	US Long Bond (CBT)	June 2023	9,620
(80)	USD	US Treasury 10 Year Note (CBT)	June 2023	52,320
(117)	USD	US Ultra 10 Year Note	June 2023	60,613
6	USD	US Ultra Bond (CBT)	June 2023	(7,428)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
29	USD	US Treasury 2 Year Note (CBT)	June 2023	(18,912)
(243)	USD	US Treasury 5 Year Note (CBT)	June 2023	111,065
Total				340,111

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 880,000	Fund receives default protection on CDX.NA.HY.33.V13; and pays Fixed 5%	Credit Suisse	20/12/2024	4,474	(31,243)
CDS	USD (250,000)	Fund provides default protection on CDX.NA.IG.33.V1; and receives Fixed 1%	Goldman Sachs	20/12/2024	(1,805)	2,305
CDS	USD (393,000)	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	22,626	5,945
CDS	EUR (310,000)	Fund receives default protection on ITRAXX.XO.38.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	22,406	11,190
IRS	BRL 31,446	Fund receives Fixed 13.125%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	44	44
IRS	BRL 654,839	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	981	981
IRS	BRL 653,416	Fund receives Fixed 13.32%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	1,342	1,342
IRS	USD 293,339	Fund receives Fixed 3.415%; and pays Floating USD SOFR 1 Day	Bank of America	5/10/2032	(7,020)	(7,020)
IRS	BRL 179,743	Fund receives Fixed 13.22%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	310	310
IRS	USD 2,342,200	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.18%	HSBC Bank	21/6/2024	36,977	31,218
IRS	MXN 1,230,205	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	4/2/2025	(1,140)	(1,140)
IRS	MXN 4,621,962	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	5/2/2025	(3,837)	(3,837)
IRS	MXN 2,227,015	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	5/2/2025	(1,806)	(1,806)
IRS	MXN 25,564,000	Fund receives Fixed 9.95%; and pays Floating MXN MXIBTIIE 1 Month	HSBC Bank	7/2/2025	(19,957)	(19,957)
IRS	KRW 65,334,000	Fund receives Fixed 3.303%; and pays Floating KRW KORIBOR 3 Month	HSBC Bank	15/3/2026	(634)	(634)
IRS	USD 2,373,800	Fund receives Fixed 3.71%; and pays Floating USD SOFR 1 Day	HSBC Bank	10/1/2027	(62,769)	(44,684)
IRS	USD 466,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	HSBC Bank	27/5/2031	17,141	8,464
IRS	USD 82,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	HSBC Bank	28/5/2031	3,048	1,505
IRS	USD 369,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	HSBC Bank	12/10/2031	13,963	6,665
IRS	USD 1,155,700	Fund receives Fixed 3.5%; and pays Floating USD SOFR 1 Day	HSBC Bank	19/11/2031	(42,958)	(20,702)
IRS	USD 665,000	Fund receives Fixed 3.191%; and pays Floating USD SOFR 1 Day	HSBC Bank	28/11/2032	(27,862)	(27,862)
IRS	USD 223,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.22%	HSBC Bank	27/5/2051	16,390	4,551
IRS	USD 36,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.22%	HSBC Bank	28/5/2051	2,695	748
IRS	BRL 341,681	Fund receives Fixed 13.18%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	545	545
IRS	BRL 464,404	Fund receives Fixed 12.755%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	104	104

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 6,859,205	Fund receives Fixed 12.7825%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	2,181	2,181
TRS	USD 474,485	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/3/2023	(3,826)	(4,643)
TRS	USD 97,770	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/3/2023	(788)	(957)
TRS	USD 410,010	Fund receives USD SOFR 1 Day + 0bps; and pays Market iBoxx US Dollar Liquid High + 0bps	Barclays	20/3/2023	(3,307)	(4,012)
TRS	USD 2,454,500	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/3/2023	4,220	153
TRS	USD 120	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 77bps	JP Morgan	17/3/2023	(1,085)	(1,085)
TRS	USD 593	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 80bps	JP Morgan	17/3/2023	(2,395)	(2,395)
TRS	USD 212,685	Fund receives iBoxx US Dollar Liquid Investment + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2023	(7,505)	(7,867)
TRS	USD 177,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2023	686	355
TRS	USD 5,000,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2023	19,381	10,040
Total					(19,180)	(91,198)

CDS: Credit Default Swaps
IRS: Interest Rate Swaps
TRS: Total Return Swap

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
7	Call	EURO STOXX 50 Index	Citibank	EUR 4,100	21/4/2023	(258)	129
5	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 395	10/3/2023	(1,281)	1,940
1	Call	Capital One Financial	Exchange Traded	USD 115	17/3/2023	(168)	120
1	Call	Nike	Exchange Traded	USD 130	17/3/2023	(310)	17
4	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	17/3/2023	(2,030)	1,146
4	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 393	24/3/2023	396	2,632
1	Call	Advanced Micro Devices	Exchange Traded	USD 95	21/4/2023	(276)	89
1	Call	Advanced Micro Devices	Exchange Traded	USD 85	21/4/2023	(242)	287
1	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,400	21/4/2023	(4)	390
2	Put	PulteGroup	Exchange Traded	USD 50	21/4/2023	(359)	225
Total						(4,532)	6,975

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(8)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	10/3/2023	1,002	(548)
(1)	Put	Capital One Financial	Exchange Traded	USD 95	17/3/2023	146	(25)
(1)	Put	Nike	Exchange Traded	USD 115	17/3/2023	37	(163)
(4)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	17/3/2023	1,056	(154)
(4)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 375	17/3/2023	1,658	(478)
(6)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 378	24/3/2023	(211)	(1,566)

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(2)	Call	Advanced Micro Devices	Exchange Traded	USD 110	21/4/2023	160	(31)
(1)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,900	21/4/2023	254	(300)
(2)	Put	PulteGroup	Exchange Traded	USD 40	21/4/2023	53	(45)
(2)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 372	21/4/2023	156	(750)
(1)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	15/12/2023	335	(2,098)
Total						4,646	(6,158)

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (1,067,899)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.27% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	Goldman Sachs	23/3/2023	(30,915)	(39,351)
USD (1,364,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/6/2024; and pays 2.5% Fixed semi-annually from 16/12/2023	Goldman Sachs	14/6/2023	7,127	(460)
USD (1,364,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 16/12/2023; and pays Floating USD SOFR annually from 16/6/2024	Goldman Sachs	14/6/2023	(9,918)	(17,609)
USD (2,216,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 14/10/2023; and pays Floating USD SOFR annually from 14/4/2024	Morgan Stanley	12/4/2023	(11,329)	(40,137)
USD (365,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.45% Fixed semi-annually from 20/10/2023; and pays Floating USD SOFR annually from 20/4/2024	Morgan Stanley	18/4/2023	(3,906)	(9,708)
USD (376,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 2.4% Fixed semi-annually from 18/6/2024	Morgan Stanley	14/12/2023	5,373	(1,470)
USD (376,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Morgan Stanley	14/12/2023	(3,518)	(10,850)
Total				(47,086)	(119,585)

To Be Announced Securities Contracts as at 28 February 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
	United States		
USD 3,363,883	Fannie Mae or Freddie Mac 3.5% TBA	3,055,615	2.70
USD 6,714,482	Fannie Mae or Freddie Mac 4.5% TBA	6,444,329	5.71
Total TBA		9,499,944	8.41

The notes on pages 986 to 999 form an integral part of these financial statements.

Sustainable Global Infrastructure Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
COMMON STOCKS (SHARES)			
	Australia		
65,807	NEXTDC*	455,790	4.10
23,603	Transurban	225,718	2.03
		681,508	6.13
	Belgium		
1,251	Aedifica	106,189	0.96
	Canada		
9,294	Boralex	245,947	2.22
1,493	Canadian Pacific Railway	115,200	1.03
7,064	Hydro One	184,804	1.66
		545,951	4.91
	Cayman Islands		
15,028	IHS	112,710	1.01
	Denmark		
1,279	Orsted	112,212	1.01
	France		
9,687	Getlink	164,557	1.48
	Germany		
7,436	Fraport Frankfurt Airport Services Worldwide	403,395	3.63
	Italy		
78,654	Enel	442,837	3.98
15,138	Infrastrutture Wireless Italiane	167,867	1.51
70,706	Terna - Rete Elettrica Nazionale	532,940	4.80
		1,143,644	10.29
	Japan		
2,800	West Japan Railway	108,318	0.97
	Portugal		
96,928	EDP - Energias de Portugal	490,357	4.42
38,979	REN - Redes Energeticas Nacionais SGPS	105,728	0.95
		596,085	5.37
	Spain		
776	Aena SME*	120,720	1.09
15,791	Cellnex Telecom	599,148	5.39
		719,868	6.48
	Switzerland		
1,557	Flughafen Zurich	283,132	2.55
	United Arab Emirates		
156,852	Salik	112,316	1.01
	United Kingdom		
54,604	National Grid	685,043	6.17
15,511	Severn Trent	513,273	4.62
42,835	Smart Metering Systems	451,858	4.07
14,737	SSE	312,078	2.81
		1,962,252	17.67
	United States		
2,080	Alexandria Real Estate Equities	316,285	2.85
1,893	American Tower	370,403	3.33
14,027	Clearway Energy	439,887	3.96
9,000	CSX	275,850	2.48
311	Equinix	217,265	1.96
5,783	Eversource Energy	441,706	3.97
2,651	Exelon	108,585	0.98
2,241	NextEra Energy	160,052	1.44
10,674	Physicians Realty Trust	159,043	1.43
2,679	Public Service Enterprise	163,097	1.47
1,826	SBA Communications	475,636	4.28
836	Xcel Energy	54,164	0.49
		3,181,973	28.64
Total Common Stocks (Shares)		10,234,110	92.11
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		10,234,110	92.11
Total Portfolio		10,234,110	92.11
Other Net Assets		876,157	7.89
Total Net Assets (USD)		11,110,267	100.00

*All or a portion of this security represents a security on loan.

Sector Breakdown as at 28 February 2023

	% of Net Assets
Utilities	44.95
Industrial	25.21
Financials	14.81
Communications	4.10
Consumer Non-cyclical	3.04
Other Net Assets	7.89
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Sustainable World Bond Fund[3]

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
21,140	iShares USD Corp Bond UCITS ETF*,~	2,118,651	0.19
Total Funds		2,118,651	0.19
BONDS			
	Australia		
EUR 200,000	AusNet Services Pty 1.5% 26/2/2027	191,477	0.02
AUD 3,270,000	Australia Government Bond 2.75% 21/4/2024	2,179,180	0.20
AUD 1,220,000	Australia Government Bond 3% 21/3/2047	674,507	0.06
		3,045,164	0.28
	Austria		
EUR 400,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 0.375% 3/9/2027*	359,185	0.03
EUR 600,000	Erste Bank 0.25% 26/6/2024	609,975	0.06
EUR 600,000	Erste Bank 1% 10/6/2030	572,478	0.05
EUR 100,000	Erste Bank 1.625% 8/9/2031	93,665	0.01
EUR 300,000	Republic of Austria Government Bond 0% 20/10/2040	177,362	0.02
EUR 1,460,000	Republic of Austria Government Bond 0.5% 20/2/2029	1,328,910	0.12
EUR 1,460,000	Republic of Austria Government Bond 0.75% 20/10/2026	1,427,722	0.13
EUR 690,000	Republic of Austria Government Bond 1.5% 2/11/2086	408,855	0.04
EUR 350,000	Republic of Austria Government Bond 1.85% 23/5/2049	279,911	0.02
EUR 990,000	Republic of Austria Government Bond 2.1% 20/9/2117	714,665	0.07
USD 280,000	Suzano Austria 2.5% 15/9/2028	235,259	0.02
USD 900,000	Suzano Austria 5% 15/1/2030	830,088	0.08
		7,038,075	0.65
	Belgium		
GBP 100,000	Anheuser-Busch InBev 4% 24/9/2025	119,505	0.01
EUR 100,000	Elia Transmission Belgium 0.875% 28/4/2030	86,934	0.01
EUR 900,000	KBC 0.625% 7/12/2031	809,386	0.07
EUR 100,000	KBC 1.125% 25/1/2024	104,113	0.01
GBP 100,000	KBC 1.25% 21/9/2027	104,955	0.01
EUR 2,690,000	Kingdom of Belgium Government Bond 0.1% 22/6/2030	2,308,407	0.21
EUR 2,660,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025	2,683,140	0.25
EUR 640,000	Kingdom of Belgium Government Bond 1.4% 22/6/2053	411,560	0.04
EUR 326,000	Kingdom of Belgium Government Bond 2.15% 22/6/2066*	247,506	0.02
EUR 1,581,000	Kingdom of Belgium Government Bond 2.75% 22/4/2039	1,519,684	0.14
EUR 200,000	Solvay 2.5% 2/3/2171	191,863	0.02
		8,587,053	0.79
	Bermuda		
USD 145,430	Digicel 8% 1/4/2025	36,631	0.00
USD 900,000	OHA Credit Funding 12 8.089% 20/7/2033	898,923	0.08
USD 1,186,000	Shelter Growth CRE 2022-FL4 Issuer 6.86% 17/6/2037	1,186,732	0.11
USD 300,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	259,179	0.02
		2,381,465	0.21
	Brazil		
BRL 112,590	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	2,073,578	0.19
	Canada		
CAD 872,000	Canadian Government Bond 1.75% 1/12/2053	455,018	0.04
CAD 2,390,000	Canadian Government Bond 2% 1/12/2051	1,341,424	0.12
CAD 420,000	Canadian Government Bond 2.75% 1/12/2048	279,579	0.03
CAD 850,000	Canadian Government Bond 2.75% 1/12/2064	553,510	0.05
CAD 2,130,000	Canadian Government Bond 3.5% 1/3/2028	1,566,139	0.14
CAD 833,000	Canadian Government Bond 3.5% 1/12/2045	627,729	0.06
CAD 510,000	Canadian Government Bond 4% 1/6/2041	407,146	0.04
GBP 3,500,000	CPPIB Capital 1.125% 14/12/2029*	3,413,918	0.32
USD 190,000	Open Text 6.9% 1/12/2027	192,546	0.02
CAD 4,000	Province of New Brunswick Canada 3.05% 14/8/2050	2,337	0.00
CAD 3,345,000	Province of Ontario Canada 2.4% 2/6/2026	2,340,344	0.22
CAD 900,000	Province of Quebec Canada 3.9% 22/11/2032	653,431	0.06
CAD 308,000	Province of Saskatchewan Canada 2.95% 2/6/2058	173,218	0.02
USD 1,590,000	Rogers Communications 3.8% 15/3/2032	1,381,851	0.13
EUR 1,170,000	Toronto-Dominion Bank/The 0.375% 25/4/2024	1,197,311	0.11
GBP 100,000	Toronto-Dominion Bank/The 2.875% 5/4/2027	110,896	0.01
USD 510,000	Toronto-Dominion Bank/The 4.456% 8/6/2032	478,702	0.04
		15,175,099	1.41
	Cayman Islands		
USD 350,000	ACAS CLO 2015-1 6.395% 18/10/2028	342,103	0.03
USD 2,500,000	AGL CLO 3 6.092% 15/1/2033	2,471,534	0.23
USD 500,000	AGL CLO 3 6.492% 15/1/2033	492,372	0.05
USD 1,413,000	AGL CLO 3 8.092% 15/1/2033	1,347,717	0.12

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

NM0423U-2875152-822/1102

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 500,000	AGL Core CLO 2 6.198% 20/4/2032	496,436	0.05
USD 585,000	AGL Core CLO 2 6.708% 20/4/2032	574,797	0.05
USD 500,000	AGL Core CLO 4 5.878% 20/4/2033	494,089	0.05
USD 650,000	ANCHORAGE CAPITAL CLO 1-R 5.805% 13/4/2031	643,198	0.06
USD 400,000	Apidos CLO XX 6.342% 16/7/2031	392,940	0.04
USD 600,000	Apidos CLO XXX 5.935% 18/10/2031	596,170	0.05
USD 2,267,000	Apidos CLO XXXII 6.128% 20/1/2033	2,247,597	0.21
USD 250,000	Apidos CLO XXXII 7.208% 20/1/2033	247,178	0.02
USD 750,000	Apidos CLO XXXIX 5.953% 21/4/2035	739,657	0.07
USD 2,750,000	Apidos CLO XXXVII 5.945% 22/10/2034	2,707,269	0.25
USD 3,670,000	Baidu 1.625% 23/2/2027*	3,175,009	0.29
USD 1,000,000	Bain Capital Credit CLO 2018-1 5.775% 23/4/2031	991,365	0.09
USD 1,166,000	Bain Capital Credit CLO 2021-5 6.465% 23/10/2034	1,129,605	0.10
USD 500,000	Ballyrock CLO 2020-2 5.818% 20/10/2031	495,562	0.05
USD 500,000	CIFC Funding 2012-II-R 6.058% 20/1/2028	491,375	0.05
USD 710,000	CIFC Funding 2014-III 6.015% 22/10/2031	704,471	0.07
USD 1,134,334	CIFC Funding 2015-III 5.668% 19/4/2029	1,123,821	0.10
USD 589,070	CIFC Funding 2017-II 5.758% 20/4/2030	584,210	0.05
USD 950,000	CIFC Funding 2017-IV 6.366% 24/10/2030	918,904	0.08
USD 2,335,000	CIFC Funding 2018-II 5.848% 20/4/2031	2,316,598	0.21
USD 340,000	Country Garden 3.3% 12/1/2031*	181,416	0.02
USD 500,000	Deer Creek Clo 2017-1 6.458% 20/10/2030	494,675	0.05
USD 1,000,000	Eaton Vance Clo 2015-1 6.058% 20/1/2030	972,375	0.09
USD 250,000	Eaton Vance Clo 2015-1 6.258% 20/1/2030	245,083	0.02
USD 200,000	Fantasia 0% 9/1/2023***	28,500	0.00
USD 200,000	Fantasia 11.875% 1/6/2023	28,500	0.00
USD 1,250,000	Galaxy XXII CLO 5.992% 16/4/2034	1,234,062	0.11
USD 600,000	Goldentree Loan Management US Clo 10 5.908% 20/7/2034	589,288	0.05
USD 320,000	Goldentree Loan Management US CLO 5 6.358% 20/10/2032	313,315	0.03
USD 700,000	GoldentTree Loan Management US CLO 1 5.938% 20/10/2034	687,876	0.06
USD 1,000,000	KKR Clo 17 5.872% 15/4/2034	981,346	0.09
USD 400,000	KSA Sukuk 3.628% 20/4/2027	383,000	0.04
USD 1,000,000	Madison Park Funding XIII 6.298% 19/4/2030	994,524	0.09
USD 1,237,585	Madison Park Funding XLI 5.645% 22/4/2027	1,226,582	0.11
USD 747,067	Madison Park Funding XXVI 6.002% 29/7/2030	742,593	0.07
USD 1,000,000	Madison Park Funding XXVII 6.158% 20/4/2030	981,162	0.09
USD 400,000	MAF Sukuk 4.5% 3/11/2025*	393,482	0.03
USD 225,454	Modern Land China 9% 30/12/2026	19,104	0.00
USD 830,000	Neuberger Berman Loan Advisers CLO 29 6.498% 19/10/2031	819,194	0.08
USD 1,050,000	Neuberger Berman Loan Advisers CLO 33 6.392% 16/10/2033	1,029,482	0.10
USD 3,000,000	Neuberger Berman Loan Advisers CLO 35 6.138% 19/1/2033	2,993,347	0.28
USD 500,000	OCP CLO 2020-18 5.898% 20/7/2032	494,394	0.05
USD 750,000	Octagon Investment Partners 18-R 5.752% 16/4/2031	743,412	0.07
USD 1,000,000	Octagon Investment Partners XVII 5.818% 25/1/2031	992,661	0.09
USD 600,000	OZLM VI 6.542% 17/4/2031	580,727	0.05
USD 750,000	Palmer Square CLO 2018-2 5.892% 16/7/2031	744,190	0.07
USD 320,000	Palmer Square CLO 2020-3 6.464% 15/11/2031	315,530	0.03
USD 800,000	Peace Park CLO 5.938% 20/10/2034	788,225	0.07
USD 250,000	Pikes Peak Clo 4 5.992% 15/7/2034	246,378	0.02
USD 200,000	Redsun Properties 9.7% 16/4/2023	33,987	0.01
USD 2,278,000	Regata XII Funding 5.892% 15/10/2032	2,249,559	0.21
USD 300,000	Regatta IX Funding 7.242% 17/4/2030	293,480	0.03
USD 250,000	Regatta XVI Funding 8.692% 15/1/2033	241,494	0.02
USD 585,000	Regatta XXI Funding 6.508% 20/10/2034	580,679	0.05
USD 500,000	Rockford Tower CLO 2018-1 6.015% 20/5/2031	496,436	0.05
USD 309,000	RR 3 5.882% 15/1/2030	307,047	0.03
USD 1,500,000	RR 3 6.192% 15/1/2030	1,469,445	0.14
USD 685,000	RR 5 6.442% 15/10/2031	670,676	0.06
USD 250,000	Symphony CLO XXIV 6.015% 23/1/2032	247,604	0.02
USD 500,000	TIAA CLO IV 6.038% 20/1/2032	494,961	0.05
USD 500,000	TICP CLO IX 5.948% 20/1/2031	497,724	0.05
GBP 200,000	Trafford Centre Finance 4.832% 28/7/2035	186,941	0.02
USD 1,750,000	Trinitas CLO XIV 6.818% 25/1/2034	1,720,062	0.16
USD 2,000,000	Trinitas CLO XIV 7.818% 25/1/2034	1,939,902	0.18

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 956,341	Voya CLO 2013-1 6.002% 15/10/2030	950,706	0.09
USD 835,000	Voya CLO 2014-4 6.392% 14/7/2031	822,065	0.08
USD 300,000	Voya CLO 2018-1 5.748% 19/4/2031	297,291	0.03
USD 1,000,000	Voya CLO 2018-2 6.042% 15/7/2031	968,096	0.09
USD 500,000	York CLO 1 7.825% 22/10/2029	488,649	0.04
		60,925,204	5.64
	Chile		
USD 200,000	Chile Government International Bond 2.45% 31/1/2031	166,931	0.02
USD 200,000	Chile Government International Bond 3.125% 21/1/2026	190,917	0.02
USD 676,000	Chile Government International Bond 3.5% 25/1/2050	488,489	0.04
USD 200,000	Nacional del Cobre de Chile 4.25% 17/7/2042	165,133	0.02
		1,011,470	0.10
	China		
CNY 88,200,000	China Government Bond 1.99% 9/4/2025	12,580,372	1.17
CNY 25,000,000	China Government Bond 2.62% 25/9/2029	3,551,168	0.33
CNY 78,000,000	China Government Bond 2.68% 21/5/2030	11,100,903	1.03
CNY 10,000,000	China Government Bond 2.7% 3/11/2026	1,442,826	0.13
CNY 27,700,000	China Government Bond 2.8% 24/3/2029	3,985,707	0.37
CNY 26,000,000	China Government Bond 2.85% 4/6/2027	3,766,199	0.35
CNY 53,500,000	China Government Bond 2.94% 17/10/2024	7,790,154	0.72
CNY 106,000,000	China Government Bond 3.01% 13/5/2028	15,485,285	1.44
CNY 27,000,000	China Government Bond 3.02% 27/5/2031	3,940,429	0.37
CNY 40,000,000	China Government Bond 3.03% 11/3/2026	5,843,515	0.54
CNY 56,300,000	China Government Bond 3.13% 21/11/2029	8,291,395	0.77
CNY 6,700,000	China Government Bond 3.19% 11/4/2024	976,314	0.09
CNY 9,400,000	China Government Bond 3.22% 6/12/2025	1,382,806	0.13
CNY 16,400,000	China Government Bond 3.25% 6/6/2026	2,415,055	0.22
CNY 4,500,000	China Government Bond 3.29% 23/5/2029	671,512	0.06
CNY 28,350,000	China Government Bond 3.39% 16/3/2050	4,134,576	0.38
CNY 1,900,000	China Government Bond 3.4% 15/7/2072	277,755	0.03
CNY 2,800,000	China Government Bond 3.72% 12/4/2051	432,600	0.04
CNY 2,950,000	China Government Bond 3.73% 25/5/2070	463,893	0.04
CNY 2,000,000	China Government Bond 3.74% 22/9/2035	311,794	0.03
CNY 1,500,000	China Government Bond 3.81% 14/9/2050	235,061	0.02
CNY 6,200,000	China Government Bond 3.86% 22/7/2049	979,145	0.09
CNY 8,800,000	China Government Bond 3.97% 23/7/2048	1,410,053	0.13
CNY 3,000,000	China Government Bond 4% 24/6/2069	499,068	0.05
CNY 4,800,000	China Government Bond 4.03% 21/6/2040	778,703	0.07
CNY 2,300,000	China Government Bond 4.05% 24/7/2047	373,153	0.03
CNY 6,000,000	China Government Bond 4.08% 22/10/2048	977,777	0.09
CNY 3,000,000	China Government Bond 4.5% 23/6/2041	514,824	0.05
		94,612,042	8.77
	Colombia		
USD 800,000	Colombia Government International Bond 3.875% 25/4/2027	710,938	0.07
USD 200,000	Colombia Government International Bond 5% 15/6/2045	131,002	0.01
USD 100,000	Ecopetrol 5.375% 26/6/2026	95,200	0.01
USD 100,000	Ecopetrol 5.875% 28/5/2045	66,625	0.00
		1,003,765	0.09
	Czech Republic		
CZK 20,500,000	Czech Republic Government Bond 2.75% 23/7/2029	814,667	0.08
CZK 50,950,000	Czech Republic Government Bond 5% 30/9/2030	2,303,783	0.21
		3,118,450	0.29
	Denmark		
EUR 500,000	Danske Bank 1.375% 17/2/2027	483,743	0.04
EUR 600,000	Danske Bank 4.125% 10/1/2031	631,203	0.06
DKK 4,800,000	Denmark Government Bond 0.5% 15/11/2027	612,649	0.06
DKK 4,300,000	Denmark Government Bond 4.5% 15/11/2039	741,949	0.07
		2,469,544	0.23
	Finland		
EUR 100,000	Ahlstrom-Munksjo 3 Oy 3.625% 4/2/2028	90,625	0.01
EUR 630,000	Finland Government Bond 0.125% 15/9/2031	519,263	0.05
EUR 1,670,000	Finland Government Bond 0.5% 15/4/2026*	1,642,787	0.15
EUR 80,000	Finland Government Bond 1.375% 15/4/2047	59,431	0.01
EUR 170,000	Finland Government Bond 2.625% 4/7/2042	163,442	0.01
EUR 610,000	OP Corporate Bank 0.6% 18/1/2027	565,170	0.05
		3,040,718	0.28
	France		
EUR 200,000	Air France-KLM 7.25% 31/5/2026	215,633	0.02

*All or a portion of this security represents a security on loan.

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

NM0423U-2875152-824/1102

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
GBP 400,000	Banque Federative du Credit Mutuel 1.25% 5/12/2025	438,526	0.04
EUR 900,000	Banque Federative du Credit Mutuel 3.75% 1/2/2033	920,999	0.08
EUR 400,000	BNP Paribas 0.5% 19/2/2028	362,553	0.03
EUR 200,000	BNP Paribas 1.125% 15/1/2032	179,928	0.02
GBP 100,000	BNP Paribas 1.875% 14/12/2027	103,184	0.01
EUR 1,100,000	BNP Paribas 2.375% 20/11/2030	1,085,911	0.10
USD 482,000	BNP Paribas 3.132% 20/1/2033	388,356	0.03
GBP 100,000	BNP Paribas 3.375% 23/1/2026	114,981	0.01
EUR 300,000	BPCE 0.625% 28/4/2025	296,946	0.03
EUR 600,000	BPCE 2.25% 2/3/2032	563,650	0.05
EUR 400,000	BPCE SFH 0.75% 2/9/2025	395,483	0.04
EUR 650,000	Caisse de Refinancement de l'Habitat 3.6% 8/3/2024	691,324	0.06
EUR 300,000	Caisse Francaise de Financement Local 1% 25/4/2028	281,144	0.03
EUR 400,000	Caisse Francaise de Financement Local 1.125% 19/1/2033	338,484	0.03
EUR 500,000	Cie de Financement Foncier 0.325% 12/9/2023*	523,622	0.05
EUR 400,000	Cie de Financement Foncier 0.875% 11/9/2028	369,169	0.03
EUR 200,000	Cie de Financement Foncier 1.25% 15/11/2032	173,673	0.02
EUR 300,000	Credit Agricole Assurances 2.625% 29/1/2048	281,008	0.03
EUR 400,000	Credit Agricole Home Loan SFH 0.375% 30/9/2024	404,133	0.04
EUR 500,000	Credit Agricole Home Loan SFH 0.875% 11/8/2028*	462,494	0.04
EUR 600,000	Credit Mutuel Home Loan SFH 4.125% 19/1/2024	641,334	0.06
EUR 400,000	Electricite de France 4.25% 25/1/2032	413,938	0.04
EUR 300,000	Electricite de France 4.625% 25/1/2043	299,122	0.03
GBP 200,000	Electricite de France 6% 29/7/2171	224,147	0.02
EUR 100,000	Engie 2.125% 30/3/2032	90,539	0.01
EUR 200,000	Faurecia 3.125% 15/6/2026	197,264	0.02
EUR 100,000	Faurecia 3.75% 15/6/2028	93,380	0.01
EUR 13,789	FCT E-Carat 10 3.906% 20/12/2028	14,644	0.00
EUR 12,304	FCT Noria 2018-1 3.514% 25/6/2038	12,986	0.00
EUR 12,304	FCT Noria 2018-1 4.664% 25/6/2038	12,843	0.00
EUR 2,025,000	French Republic Government Bond OAT 0% 25/3/2025	2,016,546	0.19
EUR 2,449,000	French Republic Government Bond OAT 0.5% 25/5/2040	1,617,453	0.15
EUR 2,720,000	French Republic Government Bond OAT 0.5% 25/6/2044	1,627,374	0.15
EUR 630,000	French Republic Government Bond OAT 0.5% 25/5/2072*	236,725	0.02
EUR 7,410,000	French Republic Government Bond OAT 0.75% 25/2/2028*	7,036,092	0.65
EUR 2,000,000	French Republic Government Bond OAT 1.5% 25/5/2050	1,410,260	0.13
EUR 240,000	French Republic Government Bond OAT 2% 25/5/2048	193,981	0.02
EUR 10,000	French Republic Government Bond OAT 3.25% 25/5/2045	10,275	0.00
EUR 519,000	French Republic Government Bond OAT 4% 25/4/2060	612,413	0.06
EUR 100,000	iliad 5.625% 15/2/2030	102,898	0.01
EUR 300,000	Loxam 3.75% 15/7/2026	294,164	0.03
EUR 100,000	Orange 2.375% 15/4/2171	100,589	0.01
EUR 200,000	Picard Groupe 3.875% 1/7/2026	191,973	0.02
EUR 200,000	PSA Banque France 0% 22/1/2025	197,222	0.02
EUR 200,000	RCI Banque 2.625% 18/2/2030	196,254	0.02
EUR 1,500,000	Societe Du Grand Paris EPIC 1.125% 25/5/2034*	1,227,454	0.11
EUR 100,000	Societe Generale 1% 24/11/2030	94,446	0.01
GBP 100,000	Societe Generale 1.875% 3/10/2024	115,080	0.01
EUR 1,400,000	Societe Generale 2.125% 27/9/2028	1,315,462	0.12
EUR 700,000	Societe Generale 4.25% 6/12/2030	719,091	0.07
EUR 200,000	Suez 1.625% 12/9/2171	186,255	0.01
EUR 181,000	TotalEnergies 1.75% 4/4/2171	184,842	0.02
EUR 895,000	TotalEnergies 2% 17/4/2171	823,799	0.07
EUR 111,000	TotalEnergies 2% 4/9/2171	90,848	0.01
GBP 100,000	TotalEnergies Capital International 1.66% 22/7/2026	109,972	0.01
EUR 100,000	Veolia Environnement 0.8% 15/1/2032	82,011	0.01
		31,384,877	2.91
	Germany		
EUR 100,000	Bayer 4.5% 25/3/2082	99,286	0.01
EUR 25,252,000	Bundesobligation 0% 10/10/2025	24,914,097	2.31
EUR 70,280,000	Bundesobligation 1.3% 15/10/2027*	70,180,085	6.51
EUR 34,456,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031*	29,400,875	2.73
EUR 1,150,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2052	579,372	0.05
EUR 200,000	Commerzbank 0.75% 24/3/2026	196,307	0.02
EUR 500,000	Commerzbank 0.875% 18/4/2028	468,280	0.04
EUR 1,300,000	Commerzbank 1.375% 29/12/2031	1,154,306	0.11
EUR 200,000	Commerzbank 6.125% 9/4/2171	201,200	0.02
EUR 210,000	Covestro 0.875% 3/2/2026	205,216	0.02
EUR 510,000	Deutsche Bank 0.25% 15/5/2023	539,799	0.05
EUR 4,300,000	Deutsche Bank 0.75% 17/2/2027	4,041,628	0.37
EUR 400,000	Deutsche Bank 1.125% 17/3/2025	402,167	0.04
EUR 900,000	Deutsche Bank 1.875% 23/2/2028	845,326	0.07
GBP 100,000	Deutsche Bank 2.625% 16/12/2024	114,292	0.01
EUR 500,000	Deutsche Bank 3.25% 24/5/2028	493,759	0.04
GBP 100,000	Deutsche Bank 4% 24/6/2026	115,401	0.01
EUR 100,000	Deutsche Bank 4% 24/6/2032	95,888	0.01

*All or a portion of this security represents a security on loan.

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,100,000	Deutsche Bank 5.375% 11/1/2029*	1,167,688	0.11
EUR 300,000	Deutsche Pfandbriefbank 0.625% 30/8/2027	281,151	0.03
EUR 400,000	DZ HYP 0.25% 30/6/2023	421,814	0.04
EUR 250,000	DZ HYP 0.875% 22/3/2028	234,548	0.02
EUR 170,000	E.ON 0.875% 18/10/2034*	127,945	0.01
EUR 200,000	FCT Autonoria DE 2023 0% 26/1/2043	213,007	0.02
EUR 770,000	Fraport Frankfurt Airport Services Worldwide 1.875% 31/3/2028	716,340	0.07
EUR 700,000	Fresenius 5% 28/11/2029	743,350	0.07
EUR 200,000	Gruenenthal 3.625% 15/11/2026	194,690	0.01
EUR 2,500,000	Kreditanstalt fuer Wiederaufbau 0% 15/9/2028	2,227,340	0.21
EUR 2,514,000	Kreditanstalt fuer Wiederaufbau 0.875% 4/7/2039	1,845,710	0.17
EUR 400,000	Landesbank Baden-Wuerttemberg 0.25% 10/1/2025	399,574	0.04
EUR 300,000	Merck 1.625% 25/6/2079	302,775	0.03
EUR 100,000	ProGroup 3% 31/3/2026	97,210	0.01
EUR 100,000	Renk 5.75% 15/7/2025	104,849	0.01
EUR 124,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	121,963	0.01
EUR 800,000	Vantage Towers 0.75% 31/3/2030	784,088	0.07
EUR 200,000	Vonovia 0.375% 16/6/2027	178,469	0.02
EUR 100,000	ZF Finance 5.75% 3/8/2026	107,134	0.01
		144,316,929	13.38
	Greece		
EUR 354,000	Hellenic Republic Government Bond 0% 12/2/2026	337,319	0.03
EUR 60,000	Hellenic Republic Government Bond 1.75% 18/6/2032	51,150	0.00
EUR 161,000	Hellenic Republic Government Bond 4.25% 15/6/2033	169,373	0.02
		557,842	0.05
	Hong Kong		
USD 200,000	Yango Justice International 10.25% 15/9/2022***	6,145	0.00
	Hungary		
HUF 168,640,000	Hungary Government Bond 3% 21/8/2030	335,006	0.03
	India		
USD 200,000	REC 3.875% 7/7/2027	183,652	0.02
	Indonesia		
USD 800,000	Indonesia Government International Bond 4.35% 8/1/2027*	781,500	0.07
USD 400,000	Indonesia Government International Bond 5.125% 15/1/2045	390,500	0.04
IDR 7,535,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	485,689	0.05
IDR 17,001,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	1,083,276	0.10
IDR 15,522,000,000	Indonesia Treasury Bond 7% 15/2/2033	1,026,722	0.10
IDR 13,716,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	900,206	0.08
IDR 19,728,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	1,347,952	0.12
IDR 17,000,000,000	Indonesia Treasury Bond 8.125% 15/5/2024	1,139,513	0.11
IDR 25,876,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	1,838,197	0.17
IDR 12,598,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	911,883	0.08
USD 350,000	Pertamina Persero 4.175% 21/1/2050	270,693	0.02
USD 200,000	Pertamina Persero 5.625% 20/5/2043	186,355	0.02
USD 500,000	Perusahaan Penerbit SBSN Indonesia III 4.55% 29/3/2026*	496,875	0.05
USD 880,000	Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032*	866,800	0.08
		11,726,161	1.09
	International		
EUR 660,000	Asian Development Bank 1.95% 22/7/2032	623,930	0.06
EUR 550,000	European Investment Bank 0.25% 15/6/2040	343,297	0.03
EUR 2,622,000	European Investment Bank 2.75% 28/7/2028	2,725,082	0.25
EUR 2,500,000	European Union 0.4% 4/2/2037	1,763,383	0.17
EUR 1,370,000	European Union 1% 6/7/2032	1,188,006	0.11
EUR 780,800	European Union 3% 4/3/2053	745,880	0.07
EUR 975,000	European Union 3.375% 4/11/2042	1,005,560	0.09
USD 2,920,000	International Bank for Reconstruction & Development 0.75% 26/8/2030	2,267,063	0.21
		10,662,201	0.99
	Ireland		
EUR 200,000	AIB 5.25% 9/4/2171	197,690	0.02
EUR 500,000	Ares European CLO VII 3.788% 15/10/2030	513,656	0.05
EUR 255,000	Avoca CLO XXII 3.588% 15/4/2035	255,044	0.02
EUR 318,000	CVC Cordatus Loan Fund IV 3.967% 22/2/2034	319,113	0.03
EUR 250,000	CVC Cordatus Loan Fund V 3.893% 21/7/2030	258,305	0.02
EUR 530,000	Fresenius Finance Ireland 0.875% 1/10/2031	405,509	0.04
EUR 150,000	Henley CLO IV 3.799% 25/4/2034	151,051	0.02
EUR 172,000	Invesco Euro Clo III 4.038% 15/7/2032	173,818	0.02
EUR 250,000	Invesco Euro CLO IV 3.988% 15/4/2033	253,441	0.02
EUR 500,000	Invesco Euro CLO V 6.088% 15/1/2034	491,816	0.05
EUR 990,000	Ireland Government Bond 1.7% 15/5/2037	854,354	0.08
EUR 551,000	Ireland Government Bond 3% 18/10/2043	551,697	0.05

*All or a portion of this security represents a security on loan.
***This security is in default, see Note 2(b)

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 151,968	Last Mile PE 2021 3.882% 17/8/2031	152,728	0.01
EUR 136,971	Last Mile PE 2021 4.282% 17/8/2031	135,435	0.01
EUR 200,000	LT Autorahoitus III 5.156% 17/12/2032	217,973	0.02
EUR 250,000	Northwoods Capital 19 Euro 4.398% 25/11/2033	254,545	0.02
EUR 269,055	Pearl Finance 2020 4.582% 17/11/2032	275,631	0.03
EUR 212,412	Pearl Finance 2020 5.182% 17/11/2032	218,262	0.02
EUR 97,000	River Green Finance 2020 3.443% 22/1/2032	98,108	0.01
EUR 527,000	Rockford Tower Europe CLO 2019-1 3.942% 20/1/2033	540,711	0.05
EUR 999,000	RRE 5 Loan Management 4.038% 15/1/2037	1,004,632	0.09
EUR 250,000	Sound Point Euro CLO III Funding 4.588% 15/4/2033	248,585	0.02
GBP 556,250	Taurus 2019-2 UK 5.865% 17/11/2029	665,159	0.06
GBP 408,868	Taurus 2019-2 UK 6.165% 17/11/2029	485,324	0.05
GBP 110,191	Taurus 2021-1 UK 5.245% 17/5/2031	127,276	0.01
GBP 99,271	Taurus 2021-1 UK 5.595% 17/5/2031	112,644	0.01
GBP 145,928	Taurus 2021-1 UK 6.545% 17/5/2031	165,013	0.02
EUR 158,000	Voya Euro CLO III 3.938% 15/4/2033	160,968	0.02
EUR 1,186,000	Voya Euro CLO IV 4.038% 15/10/2034	1,202,723	0.11
		10,491,211	0.98
	Italy		
EUR 600,000	ASTM 1.5% 25/1/2030	503,501	0.05
EUR 149,000	Azzurra Aeroporti 2.125% 30/5/2024	153,638	0.01
EUR 100,000	Azzurra Aeroporti 2.625% 30/5/2027	93,066	0.01
EUR 100,000	Castor 7.296% 15/2/2029	104,011	0.01
EUR 100,000	doValue 3.375% 31/7/2026	97,283	0.01
EUR 560,000	Eni 2.75% 11/5/2171	468,051	0.04
EUR 360,000	Intesa Sanpaolo 0.75% 4/12/2024	362,284	0.03
EUR 390,000	Intesa Sanpaolo 1.35% 24/2/2031	307,776	0.03
EUR 7,510,000	Italy Buoni Poliennali Del Tesoro 0% 1/8/2026	7,024,705	0.65
EUR 850,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	810,814	0.08
EUR 2,256,000	Italy Buoni Poliennali Del Tesoro 1.45% 1/3/2036	1,681,218	0.16
EUR 1,886,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	1,158,851	0.11
EUR 1,206,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050*	865,558	0.08
EUR 3,000,000	Italy Buoni Poliennali Del Tesoro 2.5% 1/12/2032*	2,711,205	0.25
EUR 2,300,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	2,317,546	0.21
EUR 5,000	Italy Buoni Poliennali Del Tesoro 2.7% 1/3/2047	3,888	0.00
EUR 1,970,000	Italy Buoni Poliennali Del Tesoro 2.95% 1/9/2038	1,719,672	0.16
EUR 5,000	Italy Buoni Poliennali Del Tesoro 3.45% 1/3/2048	4,422	0.00
EUR 270,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	251,946	0.02
EUR 240,000	Koromo Italy 0% 26/2/2035	255,608	0.02
EUR 100,000	Telecom Italia 1.625% 18/1/2029	80,807	0.01
EUR 200,000	Telecom Italia 2.75% 15/4/2025	202,602	0.02
EUR 150,000	UniCredit 4.45% 16/2/2029	153,408	0.01
USD 200,000	UniCredit 7.296% 2/4/2034	189,746	0.02
		21,521,606	1.99
	Japan		
EUR 350,000	Asahi 0.01% 19/4/2024	355,895	0.03
EUR 330,000	Asahi 0.155% 23/10/2024	329,379	0.03
EUR 400,000	East Japan Railway 2.614% 8/9/2025	412,592	0.04
JPY 100,000,000	Japan Expressway and Debt Repayment Agency 0.306% 31/3/2050	549,456	0.05
JPY 1,180,500,000	Japan Government Five Year Bond 0.005% 20/6/2026	8,635,264	0.80
JPY 607,200,000	Japan Government Forty Year Bond 0.5% 20/3/2059	3,324,863	0.31
JPY 57,900,000	Japan Government Forty Year Bond 0.7% 20/3/2061	338,941	0.03
JPY 560,000,000	Japan Government Forty Year Bond 0.8% 20/3/2058	3,426,233	0.32
JPY 121,200,000	Japan Government Forty Year Bond 0.9% 20/3/2057	768,532	0.07
JPY 382,100,000	Japan Government Forty Year Bond 1% 20/3/2062	2,441,381	0.23
JPY 430,400,000	Japan Government Ten Year Bond 0.2% 20/9/2032	3,159,307	0.29
JPY 125,600,000	Japan Government Thirty Year Bond 0.6% 20/9/2050	755,338	0.07
JPY 73,800,000	Japan Government Thirty Year Bond 0.7% 20/6/2048	467,765	0.04
JPY 110,150,000	Japan Government Thirty Year Bond 0.7% 20/12/2048	694,141	0.07
JPY 753,500,000	Japan Government Thirty Year Bond 0.7% 20/9/2051	4,646,942	0.43
JPY 99,050,000	Japan Government Thirty Year Bond 0.8% 20/3/2048	644,789	0.06
JPY 230,200,000	Japan Government Thirty Year Bond 1.3% 20/6/2052	1,654,047	0.15
JPY 151,850,000	Japan Government Twenty Year Bond 0.3% 20/9/2039	983,562	0.09
JPY 603,650,000	Japan Government Twenty Year Bond 0.4% 20/6/2040	3,932,321	0.37
JPY 278,000,000	Japan Government Twenty Year Bond 0.5% 20/3/2038	1,907,849	0.18
JPY 366,200,000	Japan Government Twenty Year Bond 0.5% 20/12/2038	2,482,353	0.23

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The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
JPY 122,000,000	Japan Government Twenty Year Bond 0.6% 20/6/2037	858,551	0.08
JPY 3,500,000	Japan Government Twenty Year Bond 0.6% 20/12/2037	24,475	0.00
JPY 33,200,000	Japan Government Twenty Year Bond 0.7% 20/3/2037	237,552	0.02
JPY 14,100,000	Japanese Government CPI Linked Bond 0.1% 10/9/2023	114,775	0.01
EUR 818,000	Nissan Motor 3.201% 17/9/2028	775,225	0.07
EUR 200,000	SoftBank 2.125% 6/7/2024	200,535	0.02
EUR 100,000	SoftBank 3.125% 19/9/2025	97,634	0.01
USD 1,207,000	Takeda Pharmaceutical 5% 26/11/2028	1,189,627	0.11
		45,409,324	4.21
	Jersey		
USD 500,000	AGL CLO 20 7.589% 20/7/2035	497,532	0.05
EUR 100,000	Avis Budget Finance 4.5% 15/5/2025	104,712	0.01
GBP 110,000	Galaxy Bidco 6.5% 31/7/2026	122,513	0.01
GBP 134,000	Heathrow Funding 2.625% 16/3/2028	135,281	0.01
GBP 10,000	HSBC Bank Capital Funding Sterling 1 5.844% 10/5/2031	12,412	0.00
		872,450	0.08
	Kazakhstan		
USD 200,000	Kazakhstan Government International Bond 4.875% 14/10/2044	181,141	0.02
USD 200,000	Kazakhstan Government International Bond 5.125% 21/7/2025	207,119	0.02
USD 200,000	KazMunayGas National 4.75% 19/4/2027	183,550	0.02
		571,810	0.06
	Luxembourg		
EUR 100,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	86,642	0.01
EUR 300,000	Altice Financing 2.25% 15/1/2025	298,283	0.03
EUR 740,000	Becton Dickinson Euro Finance 0.632% 4/6/2023	781,974	0.07
EUR 170,000	Becton Dickinson Euro Finance 1.213% 12/2/2036	124,937	0.01
EUR 147,000	BL Consumer Credit 2021 4.053% 25/9/2038	151,632	0.01
EUR 191,000	BL Consumer Credit 2021 5.253% 25/9/2038	193,955	0.02
EUR 100,000	Cullinan Holdco 7.078% 15/10/2026	102,497	0.01
EUR 2,390,000	European Financial Stability Facility 1.75% 17/7/2053*	1,715,844	0.16
EUR 640,000	European Financial Stability Facility 2.375% 21/6/2032	628,411	0.06
EUR 51,145	Germany Compartment Consumer 2020-1 4.125% 14/11/2034	53,640	0.01
EUR 51,145	Germany Compartment Consumer 2020-1 4.875% 14/11/2034	53,410	0.00
EUR 560,000	Highland 0.318% 15/12/2026	513,576	0.05
EUR 800,000	Holcim Finance Luxembourg 0.125% 19/7/2027*	726,719	0.07
EUR 110,000	Medtronic Global 0.25% 2/7/2025	107,945	0.01
EUR 1,100,000	Medtronic Global 0.375% 7/3/2023	1,169,625	0.11
EUR 460,000	Medtronic Global 1.125% 7/3/2027	440,241	0.04
EUR 125,000	Prologis International Funding II 1.625% 17/6/2032	101,145	0.01
EUR 630,000	SES 2% 2/7/2028	581,821	0.05
EUR 100,000	Stena International 7.25% 15/2/2028	107,405	0.01
EUR 800,000	Traton Finance Luxembourg 0% 14/6/2024*	806,348	0.07
EUR 600,000	Traton Finance Luxembourg 0.125% 10/11/2024	596,039	0.06
		9,342,089	0.87
	Malaysia		
MYR 44,200	Malaysia Government Bond 4.893% 8/6/2038	1,067,207	0.10
MYR 56,000	Malaysia Government Investment Issue 4.07% 30/9/2026	1,270,380	0.12
MYR 52,000	Malaysia Government Investment Issue 4.245% 30/9/2030	1,188,329	0.11
USD 500,000	Malaysia Sukuk Global 3.179% 27/4/2026	477,435	0.04
		4,003,351	0.37
	Mexico		
USD 200,000	America Movil 4.375% 16/7/2042	173,548	0.02
USD 730,000	America Movil 4.7% 21/7/2032	698,062	0.06
USD 950,000	GCC 3.614% 20/4/2032	799,273	0.07
USD 200,000	Grupo Televisa SAB 5.25% 24/5/2049	180,719	0.02
MXN 1,030,064	Mexican Bonos 7.75% 29/5/2031	5,126,589	0.48
MXN 180,000	Mexican Bonos 7.75% 23/11/2034	878,514	0.08
MXN 340,000	Mexican Bonos 8% 7/12/2023	1,802,804	0.17
MXN 289,420	Mexican Bonos 8.5% 31/5/2029	1,510,256	0.14
USD 280,000	Mexico Government International Bond 4.28% 14/8/2041	223,376	0.02
USD 600,000	Mexico Government International Bond 4.6% 23/1/2046	480,945	0.04
		11,874,086	1.10
	Netherlands		
EUR 200,000	Abertis Infraestructuras Finance 3.248% 24/2/2172	191,520	0.02
EUR 235,000	ABN AMRO Bank 0.5% 17/7/2023	247,626	0.02
EUR 300,000	ABN AMRO Bank 0.875% 14/1/2026	295,596	0.03
EUR 200,000	ABN AMRO Bank 1.45% 12/4/2038	162,964	0.02
EUR 450,000	ABN AMRO Bank 2.5% 5/9/2023	476,927	0.04
EUR 400,000	Allianz Finance II 0.25% 6/6/2023	422,578	0.04
USD 200,000	Braskem Netherlands Finance 4.5% 10/1/2028	180,380	0.02
EUR 200,000	Cooperatieve Rabobank 1.5% 26/4/2038*	162,475	0.01

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NM0423U-2875152-828/1102

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
GBP 100,000	Cooperatieve Rabobank UA 1.875% 12/7/2028	104,819	0.01
EUR 400,000	Digital Dutch Finco 0.625% 15/7/2025	384,642	0.04
EUR 144,000	Domi 2023-1 0% 15/2/2055	152,952	0.01
EUR 125,000	Dutch Property Finance 2020-2 3.818% 28/1/2058	130,798	0.01
EUR 178,000	Dutch Property Finance 2021-1 3.568% 28/7/2058	185,476	0.02
EUR 2,191,000	EnBW International Finance 4.049% 22/11/2029	2,336,777	0.21
EUR 300,000	Enel Finance International 0% 17/6/2024	303,521	0.03
EUR 810,000	Heimstaden Bostad Treasury 0.25% 13/10/2024	780,731	0.07
EUR 500,000	ING Bank 0.875% 11/4/2028	468,309	0.04
EUR 100,000	ING Groep 0.1% 3/9/2025	99,693	0.01
EUR 400,000	ING Groep 1.25% 16/2/2027	387,189	0.04
GBP 100,000	ING Groep 3% 18/2/2026	113,780	0.01
EUR 100,000	IPD 3 5.5% 1/12/2025	103,628	0.01
EUR 400,000	JDE Peet's 0% 16/1/2026	376,426	0.04
EUR 540,000	JDE Peet's 0.625% 9/2/2028	479,699	0.04
EUR 100,000	Koninklijke KPN 2% 8/2/2172	100,313	0.01
EUR 400,000	Louis Dreyfus Finance 2.375% 27/11/2025	402,234	0.04
EUR 160,000	Mondelez International Netherlands 1.25% 9/9/2041	107,251	0.01
EUR 100,000	Naturgy Finance 3.375% 24/4/2171	103,046	0.01
EUR 1,110,000	Netherlands Government Bond 0% 15/7/2030	955,019	0.09
EUR 1,620,000	Netherlands Government Bond 0.25% 15/7/2029*	1,456,989	0.13
EUR 693,000	Netherlands Government Bond 2.75% 15/1/2047	715,903	0.07
EUR 1,040,000	Netherlands Government Bond 4% 15/1/2037	1,222,662	0.11
USD 210,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	132,287	0.01
USD 1,993,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	1,719,396	0.16
USD 1,738,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	1,602,180	0.15
USD 2,178,000	NXP / NXP Funding / NXP USA 5% 15/1/2033*	2,040,116	0.19
USD 460,000	Prosus 4.987% 19/1/2052*	332,350	0.03
EUR 200,000	Q-Park I 4.716% 1/3/2026*	206,114	0.02
EUR 120,000	RELX Finance 0.5% 10/3/2028*	108,816	0.01
USD 446,000	Shell International Finance 2.75% 6/4/2030	390,260	0.03
EUR 100,000	Siemens Financieringsmaatschappij 0% 20/2/2026	95,679	0.01
EUR 100,000	Siemens Financieringsmaatschappij 0.3% 28/2/2024	103,059	0.01
EUR 30,000	Siemens Financieringsmaatschappij 0.5% 5/9/2034	22,699	0.00
EUR 112,937	Summer BidCo 9% 15/11/2025	93,617	0.01
EUR 1,500,000	Telefonica Europe 4.375% 14/3/2171	1,555,030	0.14
EUR 200,000	Telefonica Europe 6.135% 2/3/2030	204,564	0.02
EUR 200,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027	177,809	0.02
EUR 800,000	Universal Music 3% 30/6/2027	815,422	0.07
EUR 570,000	Viterra Finance 0.375% 24/9/2025	540,870	0.05
EUR 800,000	Viterra Finance 1% 24/9/2028*	685,562	0.06
EUR 400,000	Wintershall Dea Finance 0.84% 25/9/2025	391,082	0.04
EUR 3,200,000	Wintershall Dea Finance 1.332% 25/9/2028	2,830,814	0.26
EUR 380,000	Wolters Kluwer 3% 23/9/2026	393,897	0.04
EUR 200,000	ZF Europe Finance 2% 23/2/2026	194,153	0.02
		28,247,699	2.61
	New Zealand		
EUR 599,000	Chorus 3.625% 7/9/2029	615,340	0.06
NZD 1,000,000	New Zealand Government Bond 4.25% 15/5/2034	599,519	0.06
NZD 555,000	New Zealand Government Bond 4.5% 15/4/2027	341,427	0.03
		1,556,286	0.15
	Norway		
EUR 290,000	Aker BP 1.125% 12/5/2029	252,059	0.02
NOK 6,650,000	Norway Government Bond 1.75% 17/2/2027	602,213	0.06
		854,272	0.08
	Panama		
EUR 100,000	Carnival 7.625% 1/3/2026	94,705	0.01
USD 400,000	Panama Government International Bond 3.875% 17/3/2028	375,129	0.04
USD 200,000	Panama Government International Bond 4.5% 15/5/2047	154,345	0.01
		624,179	0.06
	Peru		
USD 460,000	Peruvian Government International Bond 2.783% 23/1/2031	379,240	0.03
USD 600,000	Peruvian Government International Bond 2.844% 20/6/2030*	507,170	0.05
		886,410	0.08
	Philippines		
USD 500,000	Philippine Government International Bond 3.7% 1/3/2041	404,375	0.04
	Poland		
PLN 5,930,000	Republic of Poland Government Bond 2.5% 25/7/2026	1,188,433	0.11
PLN 3,300,000	Republic of Poland Government Bond 2.5% 25/7/2027	638,344	0.06
PLN 460,000	Republic of Poland Government Bond 2.75% 25/10/2029	83,527	0.01
PLN 4,945,000	Republic of Poland Government Bond 4% 25/10/2023	1,104,444	0.10

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 500,000	Republic of Poland Government International Bond 1.375% 22/10/2027*	472,629	0.04
EUR 500,000	Republic of Poland Government International Bond 1.5% 9/9/2025	503,436	0.05
USD 500,000	Republic of Poland Government International Bond 3.25% 6/4/2026	474,668	0.04
		4,465,481	0.41
	Portugal		
EUR 200,000	EDP - Energias de Portugal 1.7% 20/7/2080	192,424	0.02
EUR 610,000	Portugal Obrigacoes do Tesouro OT 1.95% 15/6/2029	599,386	0.05
EUR 1,570,000	Portugal Obrigacoes do Tesouro OT 2.125% 17/10/2028	1,573,740	0.15
EUR 357,000	Portugal Obrigacoes do Tesouro OT 4.1% 15/4/2037	392,312	0.04
EUR 44,194	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	46,111	0.01
		2,803,973	0.27
	Qatar		
USD 500,000	Qatar Government International Bond 3.25% 2/6/2026	477,836	0.04
USD 280,000	Qatar Government International Bond 3.75% 16/4/2030	266,576	0.02
USD 200,000	Qatar Government International Bond 4.625% 2/6/2046	187,049	0.02
USD 200,000	Qatar Government International Bond 5.103% 23/4/2048	197,750	0.02
		1,129,211	0.10
	Romania		
RON 1,870,000	Romania Government Bond 4.15% 26/1/2028	351,482	0.03
EUR 2,530,000	Romanian Government International Bond 2.375% 19/4/2027*	2,393,153	0.22
		2,744,635	0.25
	Saudi Arabia		
USD 270,000	Saudi Government International Bond 3.25% 22/10/2030	243,331	0.02
USD 770,000	Saudi Government International Bond 3.45% 2/2/2061	533,154	0.05
USD 400,000	Saudi Government International Bond 3.625% 4/3/2028	378,500	0.03
USD 400,000	Saudi Government International Bond 4.5% 17/4/2030	391,852	0.04
		1,546,837	0.14
	Singapore		
SGD 1,920,000	Singapore Government Bond 2% 1/2/2024	1,401,249	0.13
SGD 530,000	Singapore Government Bond 2.75% 1/4/2042	374,792	0.04
SGD 1,050,000	Singapore Government Bond 3.5% 1/3/2027	778,973	0.07
USD 250,000	Temasek Financial I 3.625% 1/8/2028	237,517	0.02
		2,792,531	0.26
	Slovakia		
EUR 580,000	Slovakia Government Bond 0.75% 9/4/2030	505,099	0.05
	Slovenia		
EUR 110,000	Slovenia Government Bond 1.75% 3/11/2040	82,619	0.01
	South Africa		
ZAR 145,163,050	Republic of South Africa Government Bond 8% 31/1/2030*	7,101,127	0.66
ZAR 14,679,692	Republic of South Africa Government Bond 9% 31/1/2040	651,384	0.06
		7,752,511	0.72
	South Korea		
USD 200,000	Korea Gas 2.25% 18/7/2026*	180,672	0.02
USD 600,000	Korea International Bond 2.75% 19/1/2027*	560,823	0.05
KRW 743,530,000	Korea Treasury Bond 1.125% 10/9/2025	526,074	0.05
KRW 2,190,680,000	Korea Treasury Bond 1.125% 10/9/2039	1,168,949	0.11
KRW 2,686,940,000	Korea Treasury Bond 1.25% 10/3/2026	1,887,335	0.17
KRW 3,290,120,000	Korea Treasury Bond 1.5% 10/3/2025	2,373,899	0.22
KRW 4,904,750,000	Korea Treasury Bond 1.875% 10/6/2029	3,317,957	0.31
KRW 1,200,000,000	Korea Treasury Bond 2% 10/3/2046	685,982	0.06
KRW 2,822,720,000	Korea Treasury Bond 2% 10/3/2049	1,578,231	0.15
KRW 420,000,000	Korea Treasury Bond 2.125% 10/3/2047	246,187	0.02
KRW 2,169,270,000	Korea Treasury Bond 2.25% 10/12/2025	1,574,031	0.15
KRW 530,000,000	Korea Treasury Bond 2.375% 10/9/2038	345,850	0.03
		14,445,990	1.34
	Spain		
EUR 80,426	Autonoria Spain 2021 FT 6.303% 31/1/2039	80,929	0.01
EUR 100,000	Autonoria Spain 2022 FT 5.203% 27/1/2040	106,317	0.01
EUR 100,000	Autonoria Spain 2022 FT 9.403% 29/1/2040	107,313	0.01
EUR 700,000	Banco de Sabadell 0.625% 7/11/2025	701,768	0.07
EUR 400,000	Banco de Sabadell 1.125% 11/3/2027*	385,274	0.04
EUR 100,000	Banco de Sabadell 2% 17/1/2030	97,034	0.01
EUR 100,000	Banco de Sabadell 5.25% 7/2/2029	103,758	0.01
EUR 1,900,000	Banco Santander 0.2% 11/2/2028	1,657,703	0.15
GBP 300,000	Banco Santander 3.125% 6/10/2026	339,396	0.03
EUR 200,000	CaixaBank 1.125% 17/5/2024	205,740	0.02
EUR 1,200,000	CaixaBank 4.125% 24/3/2036*	1,306,062	0.12
EUR 100,000	Cellnex Finance 1% 15/9/2027	88,918	0.01
EUR 800,000	Cellnex Finance 2.25% 12/4/2026	786,699	0.07

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Cellnex Telecom 1% 20/4/2027	91,260	0.01
EUR 100,000	Food Service Project 5.5% 21/1/2027	99,444	0.01
EUR 47,788	FT Santander Consumer Spain Auto 2020-1 3.997% 21/3/2033	49,180	0.00
EUR 100,000	International Consolidated Airlines 2.75% 25/3/2025	100,515	0.01
EUR 100,000	Lorca Telecom Bondco 4% 18/9/2027	96,296	0.01
EUR 3,788,000	Spain Government Bond 0.1% 30/4/2031	3,070,680	0.28
EUR 1,030,000	Spain Government Bond 0.5% 31/10/2031	850,729	0.08
EUR 730,000	Spain Government Bond 0.7% 30/4/2032	607,044	0.06
EUR 2,750,000	Spain Government Bond 0.85% 30/7/2037	1,948,059	0.18
EUR 1,013,000	Spain Government Bond 1% 31/10/2050*	548,712	0.05
EUR 212,000	Spain Government Bond 2.35% 30/7/2033	199,942	0.02
EUR 18,500,000	Spain Government Bond 2.55% 31/10/2032	17,987,858	1.67
EUR 2,100,000	Spain Government Bond 3.45% 30/7/2066	1,937,449	0.18
EUR 28,000	Spain Government Bond 5.15% 31/10/2044	34,789	0.00
GBP 200,000	Telefonica Emisiones 5.375% 2/2/2026	243,034	0.02
		33,831,902	3.14
	Sweden		
SEK 7,400,000	Nordea Hypotek 1.25% 20/9/2023	700,633	0.06
EUR 350,000	Stadshypotek 0.5% 11/7/2025	345,482	0.03
SEK 11,000,000	Stadshypotek 1.5% 1/3/2024	1,031,109	0.10
GBP 100,000	Swedbank 1.375% 8/12/2027	104,930	0.01
SEK 11,000,000	Swedbank Hypotek 1% 20/12/2023	1,031,916	0.10
SEK 4,110,000	Sweden Government Bond 0.75% 12/5/2028*	355,413	0.03
SEK 2,300,000	Sweden Government Bond 3.5% 30/3/2039	242,693	0.02
		3,812,176	0.35
	Switzerland		
CHF 1,420,000	Swiss Confederation Government Bond 0% 26/6/2034	1,282,063	0.12
CHF 460,000	Swiss Confederation Government Bond 0.25% 23/6/2035	422,791	0.04
CHF 200,000	Swiss Confederation Government Bond 2% 25/6/2064	253,471	0.02
EUR 1,000,000	UBS 1.25% 17/4/2025*	1,029,411	0.10
		2,987,736	0.28
	Thailand		
USD 200,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	169,756	0.02
USD 200,000	GC Treasury Center 2.98% 18/3/2031	161,961	0.02
THB 12,800,000	Thailand Government Bond 1.585% 17/12/2035	313,628	0.03
THB 25,320,000	Thailand Government Bond 2.875% 17/6/2046	671,665	0.06
THB 10,510,000	Thailand Government Bond 3.3% 17/6/2038	308,631	0.03
THB 17,060,000	Thailand Government Bond 3.775% 25/6/2032	532,503	0.05
USD 200,000	Thaioil Treasury Center 3.75% 18/6/2050	126,550	0.01
		2,284,694	0.22
	United Arab Emirates		
USD 670,000	Abu Dhabi Government International Bond 3.125% 16/4/2030	616,400	0.06
USD 760,000	Abu Dhabi Government International Bond 4.125% 11/10/2047	665,000	0.06
		1,281,400	0.12
	United Kingdom		
EUR 141,000	Anglo American Capital 1.625% 11/3/2026	139,540	0.01
USD 771,000	Anglo American Capital 4.5% 15/3/2028	728,355	0.07
EUR 1,799,000	Anglo American Capital 4.75% 21/9/2032	1,889,647	0.17
GBP 100,000	Atlas Funding 2021-1 5.562% 25/7/2058	120,454	0.01
GBP 165,000	Azure Finance NO 2 6.933% 20/7/2030	201,365	0.02
USD 259,000	Barclays 2.894% 24/11/2032	200,286	0.02
GBP 100,000	Barclays 3% 8/5/2026	112,070	0.01
GBP 100,000	Barclays 3.25% 12/2/2027	110,523	0.01
EUR 1,024,000	Barclays 5.262% 29/1/2034	1,092,665	0.10
USD 253,000	Barclays 5.746% 9/8/2033	242,319	0.02
USD 252,000	Barclays 7.437% 2/11/2033	270,339	0.03
GBP 200,000	Bellis Acquisition 4.5% 16/2/2026	208,210	0.02
GBP 200,000	BG Energy Capital 5.125% 1/12/2025	245,064	0.02
GBP 115,000	Canada Square Funding 6 5.267% 17/1/2059	132,270	0.01
GBP 130,000	Canada Square Funding 6 5.667% 17/1/2059	145,325	0.01
EUR 1,162,000	Chanel Ceres 0.5% 31/7/2026	1,089,742	0.10
EUR 350,000	Channel Link Enterprises Finance 2.706% 30/6/2050	331,417	0.03
GBP 110,000	CMF 2020-1 4.933% 16/1/2057	132,548	0.01
GBP 100,000	Dowson 2022-2 9.183% 20/8/2029	120,024	0.01
EUR 200,000	EC Finance 3% 15/10/2026	194,519	0.02
GBP 99,982	Finsbury Square 2020-1 4.954% 16/3/2070	120,828	0.01
GBP 100,000	Funding V 5.633% 15/10/2025	118,962	0.01
GBP 100,000	Funding VI 7.033% 15/7/2026	123,023	0.01
GBP 100,000	Gemgarto 2021-1 4.904% 16/12/2067	117,677	0.01
GBP 193,003	Greene King Finance 4.064% 15/3/2035	199,008	0.02
GBP 181,000	Harben Finance 4.855% 28/9/2055	207,434	0.02

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
GBP 179,000	Harben Finance 5.205% 28/9/2055	194,560	0.02
GBP 200,000	Heathrow Finance 3.875% 1/3/2027	215,810	0.02
GBP 99,996	Hops Hill No 1 5.783% 27/5/2054	119,558	0.01
GBP 99,997	Hops Hill No 1 6.283% 27/5/2054	118,492	0.01
GBP 100,000	Hops Hill No2 6.183% 27/11/2054	121,541	0.01
GBP 100,000	Hops Hill No2 6.783% 27/11/2054	120,025	0.01
GBP 100,000	HSBC 1.75% 24/7/2027	106,441	0.01
USD 405,000	HSBC 7.39% 3/11/2028	428,009	0.04
EUR 453,000	Informa 2.125% 6/10/2025	457,438	0.04
GBP 100,000	Informa 3.125% 5/7/2026	111,741	0.01
EUR 524,000	ITV 1.375% 26/9/2026	505,667	0.05
GBP 100,000	Jerrold Finco 4.875% 15/1/2026	107,149	0.01
GBP 140,000	Lanebrook Mortgage Transaction 2020-1 5.814% 12/6/2057	168,001	0.02
GBP 200,000	Lloyds Banking 2.25% 16/10/2024	231,034	0.02
EUR 1,492,000	Lloyds Banking 4.5% 18/3/2030	1,560,488	0.15
GBP 100,000	Marks & Spencer 6% 12/6/2025	119,726	0.01
GBP 50,000	Mitchells & Butlers Finance 5.956% 15/6/2036	49,070	0.01
GBP 100,000	Mortimer BTL 2021-1 5.11% 23/6/2053	116,461	0.01
EUR 889,000	National Grid Electricity Transmission 0.19% 20/1/2025	881,941	0.08
EUR 500,000	Nationwide Building Society 1.125% 31/5/2028	469,307	0.04
GBP 100,000	NatWest 2.875% 19/9/2026	113,208	0.01
GBP 100,000	NatWest 3.125% 28/3/2027	112,172	0.01
EUR 2,527,000	NatWest 4.067% 6/9/2028	2,630,137	0.24
GBP 128,000	Newday Funding Master Issuer - Series 2021-1 5.483% 15/3/2029	153,432	0.01
GBP 136,000	Newday Funding Master Issuer - Series 2021-3 5.283% 15/11/2029	161,684	0.02
GBP 100,000	Newday Funding Master Issuer - Series 2022-2 8.933% 15/7/2030	122,466	0.01
EUR 47,545	Paragon Mortgages No 12 3.134% 15/11/2038	45,975	0.01
GBP 120,000	Paragon Mortgages No 25 5.015% 15/5/2050	145,726	0.01
GBP 100,000	Paragon Mortgages No 25 5.365% 15/5/2050	121,004	0.01
GBP 445,770	Parkmore Point RMBS 2022-1 5.362% 25/7/2045	533,605	0.05
GBP 100,000	Pinewood Finance 3.25% 30/9/2025	112,106	0.01
GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	108,949	0.01
GBP 100,000	Residential Mortgage 32 5.849% 20/6/2070	120,425	0.01
GBP 150,000	Sage AR Funding No 1 6.095% 17/11/2030	169,888	0.02
EUR 380,000	Santander UK 0.5% 10/1/2025*	379,859	0.04
GBP 100,000	Santander UK 3.625% 14/1/2026	114,725	0.01
EUR 1,500,000	Standard Chartered 0.8% 17/11/2029	1,301,671	0.12
EUR 200,000	Thames Water Utilities Finance 0.875% 31/1/2028	180,103	0.02
EUR 700,000	Thames Water Utilities Finance 4.375% 18/1/2031	729,255	0.07
GBP 100,000	Tower Bridge Funding 2020-1 6.099% 20/9/2063	121,359	0.01
GBP 100,000	Tower Bridge Funding 2020-1 7.099% 20/9/2063	122,613	0.01
GBP 124,000	Tower Bridge Funding 2021-1 5.698% 21/7/2064	149,370	0.02
GBP 106,000	Tower Bridge Funding 2021-1 5.998% 21/7/2064	126,663	0.01
GBP 305,000	Turbo Finance 9 5.583% 20/8/2028	370,350	0.04
GBP 100,000	Twin Bridges 2018-1 5.733% 12/9/2050	121,610	0.01
GBP 115,000	Twin Bridges 2020-1 5.814% 12/12/2054	138,921	0.01
GBP 125,000	Twin Bridges 2020-1 6.564% 12/12/2054	150,888	0.02
GBP 138,000	Twin Bridges 2021-1 5.164% 12/3/2055	161,578	0.02
GBP 100,000	Twin Bridges 2021-1 5.664% 12/3/2055	115,367	0.01
GBP 100,000	Twin Bridges 2022-2 5.564% 12/6/2055	119,272	0.01
GBP 527,869	Unique Pub Finance 5.659% 30/6/2027	638,186	0.06
GBP 1,210,000	United Kingdom Gilt 0.125% 31/1/2024*	1,416,617	0.13
GBP 5,860,000	United Kingdom Gilt 0.375% 22/10/2026*	6,282,887	0.59
GBP 2,250,000	United Kingdom Gilt 1.5% 31/7/2053	1,492,888	0.14
GBP 718,000	United Kingdom Gilt 1.75% 22/1/2049	537,482	0.05
GBP 100,000	Virgin Media Secured Finance 5% 15/4/2027	113,280	0.01
		34,331,794	3.20
	United States		
USD 881,000	1211 Avenue of the Americas Trust 2015-1211 3.901% 10/8/2035	828,760	0.08
USD 750,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	668,477	0.06
USD 840,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	760,980	0.07
USD 613,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	456,643	0.04
USD 870,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	735,921	0.07
USD 820,000	280 Park Avenue 2017-280P Mortgage Trust 6.117% 15/9/2034	770,790	0.07
USD 2,597,000	AbbVie 3.2% 21/11/2029	2,293,026	0.21
USD 385,000	Amazon.com 4.1% 13/4/2062	314,954	0.03
USD 239,000	Amazon.com 4.7% 1/12/2032	235,174	0.02

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 6,921	American Airlines 2015-2 Class AA Pass Through Trust 3.6% 22/3/2029	6,286	0.00
USD 181,260	American Airlines 2016-3 Class AA Pass Through Trust 3% 15/4/2030	160,779	0.01
USD 46,150	American Airlines 2017-1 Class AA Pass Through Trust 3.65% 15/8/2030	41,757	0.00
USD 419,248	American Airlines 2019-1 Class AA Pass Through Trust 3.15% 15/8/2033	365,723	0.03
USD 372,000	American Express 4.42% 3/8/2033	346,216	0.03
USD 1,223,767	American Homes 4 Rent 2015-SFR2 Trust 3.732% 17/10/2052	1,176,053	0.11
EUR 400,000	American International 1.875% 21/6/2027	385,806	0.04
EUR 640,000	American Tower 0.4% 15/2/2027	581,137	0.05
EUR 400,000	American Tower 1.95% 22/5/2026*	394,048	0.04
USD 317,000	American Tower 2.1% 15/6/2030	250,032	0.02
USD 1,210,000	American Tower 2.3% 15/9/2031*	934,637	0.09
USD 125,000	American Tower 4.05% 15/3/2032	110,848	0.01
USD 2,092,000	Amgen 2.45% 21/2/2030	1,750,347	0.16
USD 220,000	Amgen 4.05% 18/8/2029	204,721	0.02
GBP 100,000	Amgen 5.5% 7/12/2026	123,039	0.01
USD 2,123,000	Anheuser-Busch InBev Worldwide 3.5% 1/6/2030*	1,930,212	0.18
USD 726,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	712,624	0.07
USD 784,000	Aon / Aon Global 2.6% 2/12/2031	637,318	0.06
USD 258,000	Aon / Aon Global 5% 12/9/2032	251,333	0.02
USD 1,520,000	Apple 1.65% 8/2/2031	1,211,405	0.11
USD 1,296,000	Apple 1.7% 5/8/2031*	1,026,789	0.09
USD 272,000	Apple 3.35% 8/8/2032	243,547	0.02
EUR 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	173,928	0.02
USD 333,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	280,054	0.03
EUR 200,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	184,085	0.01
USD 1,104,000	AREIT 2022-CRE7 6.806% 17/6/2039	1,091,823	0.10
USD 297,000	Astrazeneca Finance 2.25% 28/5/2031	246,128	0.02
USD 1,164,000	AT&T 1.7% 25/3/2026	1,045,674	0.10
USD 2,481,000	AT&T 2.55% 1/12/2033	1,892,775	0.18
GBP 200,000	AT&T 2.9% 4/12/2026	224,420	0.02
USD 365,000	AT&T 3.5% 15/9/2053	247,674	0.02
USD 1,944,000	AT&T 4.3% 15/2/2030	1,819,606	0.17
GBP 300,000	AT&T 4.375% 14/9/2029*	341,919	0.03
GBP 100,000	AT&T 5.5% 15/3/2027	121,988	0.01
USD 730,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	607,726	0.06
USD 922,024	BAMLL Commercial Mortgage Trust 2018-DSNY 6.288% 15/9/2034	895,436	0.08
EUR 100,000	Bank of America 0.654% 26/10/2031	80,712	0.01
EUR 375,000	Bank of America 0.694% 22/3/2031	309,915	0.03
USD 99,000	Bank of America 0.981% 25/9/2025	91,896	0.01
EUR 400,000	Bank of America 1.776% 4/5/2027	393,339	0.04
USD 1,382,000	Bank of America 1.898% 23/7/2031	1,073,154	0.10
USD 143,000	Bank of America 1.922% 24/10/2031	110,353	0.01
USD 886,000	Bank of America 2.299% 21/7/2032	690,514	0.06
USD 2,604,000	Bank of America 2.572% 20/10/2032	2,064,228	0.19
USD 338,000	Bank of America 2.651% 11/3/2032	273,556	0.03
USD 822,000	Bank of America 2.687% 22/4/2032	665,199	0.06
EUR 842,000	Bank of America 2.824% 27/4/2033	784,044	0.07
USD 1,080,000	Bank of America 2.972% 4/2/2033	879,319	0.08
EUR 400,000	Bank of America 3.081% 22/9/2026	425,958	0.04
USD 3,524,000	Bank of America 3.194% 23/7/2030	3,050,380	0.28
USD 3,018,000	Bank of America 4.571% 27/4/2033	2,795,667	0.26
USD 2,534,000	Bank of America 5.015% 22/7/2033	2,427,084	0.22
USD 1,457,146	Bayview Commercial Asset Trust 2006-1 5.022% 25/4/2036	1,323,365	0.12
USD 480,989	Bayview Commercial Asset Trust 2007-4 5.067% 25/9/2037	443,014	0.04
USD 730,000	BBCMS 2017-DELC Mortgage Trust 5.743% 15/8/2036	724,486	0.07
USD 2,035,000	BBCMS 2018-TALL Mortgage Trust 5.31% 15/3/2037	1,899,284	0.18
USD 424,000	BBCMS Mortgage Trust 2018-C2 4.744% 15/12/2051	390,696	0.04
USD 550,000	BDS 2022-FL12 6.7% 19/8/2038	546,297	0.05
USD 1,348,476	Bear Stearns ALT-A Trust 2007-1 4.937% 25/1/2047	1,067,662	0.10
EUR 400,000	Becton Dickinson 1.401% 24/5/2023	423,835	0.04
EUR 200,000	Belden 3.875% 15/3/2028	199,379	0.02
USD 704,000	Benchmark 2018-B2 Mortgage Trust 4.271% 15/2/2051	608,826	0.06
USD 416,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	376,971	0.03
USD 655,682	Benchmark 2018-B5 Mortgage Trust 4.57% 15/7/2051	598,840	0.06
USD 200,000	Bimbo Bakeries USA 4% 17/5/2051*	153,200	0.01
EUR 200,000	Booking 4% 15/11/2026	213,797	0.02
EUR 200,000	Boxer Parent 6.5% 2/10/2025	212,635	0.02

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 3,170,000	Broadcom 3.419% 15/4/2033	2,549,994	0.24
USD 2,954,000	Broadcom 3.469% 15/4/2034	2,327,928	0.22
USD 217,000	Broadcom 4% 15/4/2029	196,050	0.02
USD 540,000	Broadcom 4.11% 15/9/2028	502,740	0.05
USD 3,283,000	Broadcom 4.15% 15/11/2030	2,949,063	0.27
USD 125,000	Broadcom 4.15% 15/4/2032	109,661	0.01
USD 127,000	Burlington Northern Santa Fe 4.45% 15/1/2053	111,981	0.01
USD 440,000	BXP Trust 2017-GM 3.379% 13/6/2039	398,234	0.04
USD 1,220,000	BXP Trust 2017-GM 3.425% 13/6/2039	1,025,660	0.09
USD 730,000	BXP Trust 2017-GM 3.425% 13/6/2039	595,084	0.06
USD 1,436,000	Cameron LNG 2.902% 15/7/2031	1,243,705	0.12
USD 1,968,000	Cameron LNG 3.302% 15/1/2035	1,630,531	0.15
USD 280,000	Cameron LNG 3.402% 15/1/2038	233,593	0.02
USD 300,000	Capital One Financial 5.268% 10/5/2033	282,561	0.03
USD 15,000	Capital One Financial 5.817% 1/2/2034	14,496	0.00
USD 505,000	CCUBS Commercial Mortgage Trust 2017-C1 4.159% 15/11/2050	455,075	0.04
USD 37,000	CenterPoint Energy Houston Electric 3.95% 1/3/2048	30,218	0.00
USD 33,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	26,414	0.00
USD 944,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	550,712	0.05
USD 198,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	118,198	0.01
USD 23,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/4/2033	19,555	0.00
USD 164,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	119,240	0.01
USD 374,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	296,095	0.03
EUR 200,000	Chemours 4% 15/5/2026	195,113	0.02
USD 5,237	CHL Mortgage Pass-Through Trust 2004-29 4.887% 25/2/2035	4,627	0.00
EUR 820,000	Chubb INA 1.55% 15/3/2028	775,899	0.07
USD 307,000	Cigna 2.4% 15/3/2030	255,757	0.02
USD 708,000	Citigroup 0.776% 30/10/2024	684,455	0.06
GBP 200,000	Citigroup 1.75% 23/10/2026	215,254	0.02
USD 2,930,000	Citigroup 2.52% 3/11/2032	2,299,703	0.22
USD 1,055,000	Citigroup 2.572% 3/6/2031	863,018	0.08
USD 210,000	Citigroup 2.666% 29/1/2031	174,206	0.02
USD 2,098,000	Citigroup 2.976% 5/11/2030	1,777,393	0.17
USD 386,000	Citigroup 3.057% 25/1/2033	315,319	0.03
USD 995,000	Citigroup 3.785% 17/3/2033	860,822	0.08
USD 2,594,000	Citigroup 3.98% 20/3/2030	2,361,103	0.22
USD 169,000	Citigroup 4.412% 31/3/2031	156,760	0.01
USD 514,000	Citigroup 4.91% 24/5/2033	485,247	0.05
USD 429,000	Citigroup 6.27% 17/11/2033	447,777	0.04
USD 387,000	Citigroup Commercial Mortgage Trust 2014-GC19 4.023% 11/3/2047	379,933	0.04
USD 204,000	Citigroup Commercial Mortgage Trust 2016-C2 3.176% 10/8/2049	181,512	0.02
USD 807,000	Citigroup Commercial Mortgage Trust 2018-B2 4.28% 10/3/2051	728,733	0.07
USD 915,000	Citigroup Commercial Mortgage Trust 2018-C5 4.408% 10/6/2051	860,584	0.08
USD 231,530	Citigroup Mortgage Loan Trust 2006-FX1 5.775% 25/10/2036	152,879	0.01
USD 498,127	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	452,000	0.04
USD 712,000	Cloud Software 6.5% 31/3/2029	619,513	0.06
USD 1,335,000	Comcast 1.5% 15/2/2031	1,027,601	0.10
USD 1,256,000	Comcast 1.95% 15/1/2031	1,003,465	0.09
USD 1,277,000	Comcast 2.65% 1/2/2030	1,096,833	0.10
USD 276,000	Comcast 3.4% 15/7/2046	202,013	0.02
USD 189,000	Comcast 3.969% 1/11/2047	151,187	0.01
USD 2,072,000	Comcast 4.15% 15/10/2028	1,977,384	0.19
USD 606,000	Comcast 4.25% 15/10/2030	573,569	0.05
USD 1,536,000	Comcast 4.25% 15/1/2033	1,430,096	0.13
USD 261,000	Comcast 5.5% 15/11/2032	267,588	0.02
USD 1,837,717	COMM 2015-CCRE27 Mortgage Trust 4.338% 10/10/2048	1,685,889	0.16
USD 635,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	596,201	0.06
EUR 200,000	Coty 3.875% 15/4/2026	202,071	0.02
USD 170,000	Covanta 4.875% 1/12/2029	143,793	0.01
USD 148,000	Crown Castle 3.1% 15/11/2029	128,180	0.01
USD 1,311,000	Crown Castle 3.3% 1/7/2030	1,139,949	0.11
USD 802,000	Crown Castle 4.3% 15/2/2029	752,337	0.07
USD 351,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.558% 15/11/2048	292,355	0.03
USD 220,000	CSAIL 2017-CX10 Commercial Mortgage Trust 3.458% 15/11/2050	199,655	0.02
USD 885,000	CSAIL 2018-C14 Commercial Mortgage Trust 4.916% 15/11/2051	822,706	0.08
USD 727,000	CSX 4.1% 15/11/2032	667,978	0.06
USD 146,000	CVS Health 5.125% 20/7/2045	131,076	0.01
USD 319,706	CWABS Asset-Backed Certificates Trust 2006-25 4.757% 25/6/2037	294,848	0.03
USD 700,000	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	632,630	0.06

[3]Fund name changed during the period, see Note 1, for further details.
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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 247,000	Discovery Communications 1.9% 19/3/2027	237,835	0.02
USD 84,000	Duke Energy Progress 3.45% 15/3/2029	76,464	0.01
USD 491,000	DuPont de Nemours 4.725% 15/11/2028	481,254	0.04
USD 161,000	Ecolab 2.7% 15/12/2051	101,228	0.01
USD 453,000	Edison International 6.95% 15/11/2029	474,852	0.04
USD 252,000	Elevance Health 3.6% 15/3/2051	186,388	0.02
EUR 310,000	Eli Lilly 1.375% 14/9/2061	162,357	0.02
EUR 200,000	Encore Capital 4.875% 15/10/2025	198,822	0.02
USD 864,000	Entergy Louisiana 2.35% 15/6/2032	682,216	0.06
USD 1,150,000	Entergy Louisiana 4% 15/3/2033	1,031,940	0.10
USD 817,000	Equinix 3.2% 18/11/2029	710,962	0.07
USD 2,024,000	Equinix 3.9% 15/4/2032	1,780,458	0.17
USD 1,100,000	Exelon 4.7% 15/4/2050	949,971	0.09
USD 659,439	Fannie Mae Pool 1.5% 1/11/2041	531,299	0.05
USD 1,496,115	Fannie Mae Pool 1.5% 1/12/2041	1,205,390	0.11
USD 207,394	Fannie Mae Pool 1.5% 1/11/2050	160,241	0.01
USD 277,247	Fannie Mae Pool 1.5% 1/3/2051	214,063	0.02
USD 262,465	Fannie Mae Pool 2% 1/11/2031	238,174	0.02
USD 144,222	Fannie Mae Pool 2% 1/3/2037	128,327	0.01
USD 923,454	Fannie Mae Pool 2% 1/2/2042	780,484	0.07
USD 118,046	Fannie Mae Pool 2% 1/4/2042	99,261	0.01
USD 177,966	Fannie Mae Pool 2% 1/9/2050	145,325	0.01
USD 320,424	Fannie Mae Pool 2% 1/10/2050	262,148	0.02
USD 96,447	Fannie Mae Pool 2% 1/12/2050	79,459	0.01
USD 307,644	Fannie Mae Pool 2% 1/12/2050	252,125	0.02
USD 256,101	Fannie Mae Pool 2% 1/2/2051	208,716	0.02
USD 200,569	Fannie Mae Pool 2% 1/3/2051	164,351	0.02
USD 113,132	Fannie Mae Pool 2% 1/3/2051	93,194	0.01
USD 102,909	Fannie Mae Pool 2% 1/4/2051	85,027	0.01
USD 151,964	Fannie Mae Pool 2% 1/4/2051	124,523	0.01
USD 179,479	Fannie Mae Pool 2% 1/4/2051	147,850	0.01
USD 59,710	Fannie Mae Pool 2% 1/4/2051	49,197	0.00
USD 766,777	Fannie Mae Pool 2% 1/8/2051	624,183	0.06
USD 361,122	Fannie Mae Pool 2% 1/11/2051	296,265	0.03
USD 115,934	Fannie Mae Pool 2% 1/11/2051	95,414	0.01
USD 93,776	Fannie Mae Pool 2% 1/11/2051	77,129	0.01
USD 208,391	Fannie Mae Pool 2% 1/11/2051	171,255	0.02
USD 326,074	Fannie Mae Pool 2% 1/11/2051	265,627	0.02
USD 69,607	Fannie Mae Pool 2% 1/11/2051	56,650	0.01
USD 129,879	Fannie Mae Pool 2% 1/12/2051	106,516	0.01
USD 57,832	Fannie Mae Pool 2% 1/12/2051	48,079	0.00
USD 416,213	Fannie Mae Pool 2% 1/12/2051	338,781	0.03
USD 192,674	Fannie Mae Pool 2% 1/12/2051	158,274	0.01
USD 290,779	Fannie Mae Pool 2% 1/12/2051	237,332	0.02
USD 290,086	Fannie Mae Pool 2% 1/12/2051	237,006	0.02
USD 265,467	Fannie Mae Pool 2% 1/1/2052	218,159	0.02
USD 270,287	Fannie Mae Pool 2% 1/1/2052	222,026	0.02
USD 230,023	Fannie Mae Pool 2% 1/1/2052	188,991	0.02
USD 363,316	Fannie Mae Pool 2% 1/1/2052	299,530	0.03
USD 69,862	Fannie Mae Pool 2% 1/1/2052	56,875	0.01
USD 136,644	Fannie Mae Pool 2% 1/2/2052	112,377	0.01
USD 312,984	Fannie Mae Pool 2% 1/2/2052	257,149	0.02
USD 698,487	Fannie Mae Pool 2% 1/2/2052	572,752	0.05
USD 163,541	Fannie Mae Pool 2% 1/2/2052	134,365	0.01
USD 296,676	Fannie Mae Pool 2% 1/3/2052	243,271	0.02
USD 543,192	Fannie Mae Pool 2% 1/3/2052	443,881	0.04
USD 206,575	Fannie Mae Pool 2% 1/3/2052	169,722	0.02
USD 593,980	Fannie Mae Pool 2.5% 1/6/2031	549,465	0.05
USD 246,303	Fannie Mae Pool 2.5% 1/7/2050	212,306	0.02
USD 376,261	Fannie Mae Pool 2.5% 1/7/2050	322,620	0.03
USD 370,687	Fannie Mae Pool 2.5% 1/7/2050	317,841	0.03
USD 378,144	Fannie Mae Pool 2.5% 1/7/2050	324,234	0.03
USD 495,131	Fannie Mae Pool 2.5% 1/8/2050	424,542	0.04
USD 404,116	Fannie Mae Pool 2.5% 1/8/2050	346,503	0.03
USD 126,051	Fannie Mae Pool 2.5% 1/8/2050	108,080	0.01
USD 284,195	Fannie Mae Pool 2.5% 1/11/2050	245,014	0.02
USD 69,984	Fannie Mae Pool 2.5% 1/1/2051	60,005	0.01
USD 716,934	Fannie Mae Pool 2.5% 1/10/2051	617,759	0.06
USD 187,815	Fannie Mae Pool 2.5% 1/11/2051	161,551	0.01
USD 677,030	Fannie Mae Pool 2.5% 1/11/2051	582,910	0.05
USD 621,205	Fannie Mae Pool 2.5% 1/1/2052	534,120	0.05
USD 2,953,386	Fannie Mae Pool 2.5% 1/1/2052	2,510,134	0.23
USD 157,183	Fannie Mae Pool 2.5% 1/1/2052	134,619	0.01
USD 111,031	Fannie Mae Pool 2.5% 1/2/2052	94,990	0.01
USD 398,141	Fannie Mae Pool 2.5% 1/2/2052	339,939	0.03
USD 471,265	Fannie Mae Pool 2.5% 1/2/2052	402,084	0.04
USD 77,899	Fannie Mae Pool 2.5% 1/2/2052	66,971	0.01
USD 38,227	Fannie Mae Pool 3% 1/7/2029	35,906	0.00
USD 222,344	Fannie Mae Pool 3% 1/7/2029	209,932	0.02
USD 208,286	Fannie Mae Pool 3% 1/10/2029	196,683	0.02
USD 100,784	Fannie Mae Pool 3% 1/1/2030	95,032	0.01
USD 50,090	Fannie Mae Pool 3% 1/6/2030	47,294	0.00
USD 2,285,210	Fannie Mae Pool 3% 1/3/2047	2,086,668	0.19
USD 418,947	Fannie Mae Pool 3% 1/8/2050	372,732	0.03
USD 409,609	Fannie Mae Pool 3% 1/11/2051	361,869	0.03
USD 182,967	Fannie Mae Pool 3% 1/12/2051	162,180	0.01
USD 699,291	Fannie Mae Pool 3% 1/3/2052	619,741	0.06
USD 61,209	Fannie Mae Pool 3% 1/4/2052	54,393	0.00
USD 95,965	Fannie Mae Pool 3% 1/5/2052	84,963	0.01
USD 266,430	Fannie Mae Pool 3.5% 1/10/2030	255,655	0.02
USD 6,489	Fannie Mae Pool 3.5% 1/11/2032	6,227	0.00
USD 298,689	Fannie Mae Pool 3.5% 1/11/2047	275,852	0.03
USD 300,354	Fannie Mae Pool 3.5% 1/12/2047	277,795	0.03
USD 180,496	Fannie Mae Pool 3.5% 1/1/2048	166,763	0.02
USD 138,022	Fannie Mae Pool 3.5% 1/2/2048	127,410	0.01
USD 14,082	Fannie Mae Pool 4% 1/9/2033	13,792	0.00
USD 41,676	Fannie Mae Pool 4% 1/10/2033	40,847	0.00
USD 126,878	Fannie Mae Pool 4% 1/4/2045	121,766	0.01
USD 150,904	Fannie Mae Pool 4% 1/9/2050	144,572	0.01
USD 38,262	Fannie Mae Pool 4% 1/9/2050	36,273	0.00
USD 94,840	Fannie Mae Pool 4.5% 1/8/2042	93,864	0.01

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 33,700	Fannie Mae Pool 4.5% 1/1/2043	33,353	0.00
USD 83,487	Fannie Mae Pool 4.5% 1/8/2045	82,117	0.01
USD 74,775	Fannie Mae Pool 4.5% 1/7/2052	71,851	0.01
USD 1,176,224	Fannie Mae Pool 5% 1/10/2035	1,182,492	0.11
USD 5,749	Fannie Mae Pool 5.5% 1/2/2035	5,896	0.00
USD 414,988	Fannie Mae Pool 5.5% 1/8/2037	423,235	0.04
USD 287,959	Fannie Mae Pool 5.5% 1/8/2037	294,029	0.03
USD 381,951	Fannie Mae Pool 6% 1/5/2041	395,586	0.04
USD 255,931	Fannie Mae-Aces 3.547% 25/9/2028	244,146	0.02
USD 847,893	FBR Securitization Trust 5.322% 25/11/2035	825,745	0.08
USD 2,423,000	Federal Home Loan Mortgage 6.25% 15/7/2032	2,787,249	0.26
EUR 520,000	FedEx 0.45% 4/5/2029	438,311	0.04
USD 8,000	FedEx 4.1% 15/4/2043	6,283	0.00
EUR 510,000	Fidelity National Information Services 0.75% 21/5/2023	539,728	0.05
EUR 360,000	Fidelity National Information Services 2.95% 21/5/2039	304,830	0.03
USD 492,000	FirstEnergy Transmission 4.55% 1/4/2049	406,473	0.04
USD 2,000	FirstEnergy Transmission 5.45% 15/7/2044	1,871	0.00
EUR 500,000	Fiserv 1.625% 1/7/2030	443,703	0.04
USD 955,000	Florida Power & Light 3.15% 1/10/2049	669,168	0.06
USD 155,000	Florida Power & Light 3.99% 1/3/2049	127,539	0.01
USD 456,000	Ford Motor 6.1% 19/8/2032	427,939	0.04
GBP 100,000	Ford Motor Credit 4.535% 6/3/2025	116,850	0.01
USD 532,310	Freddie Mac Gold Pool 2.5% 1/12/2027	506,537	0.05
USD 569,209	Freddie Mac Gold Pool 3.5% 1/12/2044	531,340	0.05
USD 406,322	Freddie Mac Gold Pool 3.5% 1/1/2045	379,878	0.04
USD 365,461	Freddie Mac Gold Pool 3.5% 1/6/2045	341,176	0.03
USD 1,048,603	Freddie Mac Gold Pool 4% 1/8/2044	1,013,830	0.09
USD 524,707	Freddie Mac Gold Pool 4% 1/2/2045	509,685	0.05
USD 307,534	Freddie Mac Gold Pool 4% 1/6/2045	297,555	0.03
USD 204,602	Freddie Mac Gold Pool 4.5% 1/9/2039	202,411	0.02
USD 77,286	Freddie Mac Gold Pool 4.5% 1/2/2040	76,149	0.01
USD 44,552	Freddie Mac Gold Pool 5% 1/10/2036	44,470	0.00
USD 556	Freddie Mac Gold Pool 6.5% 1/8/2032	575	0.00
USD 91,464	Freddie Mac Pool 1.5% 1/8/2050	70,670	0.01
USD 228,596	Freddie Mac Pool 1.5% 1/10/2050	176,622	0.02
USD 109,185	Freddie Mac Pool 2% 1/2/2036	97,156	0.01
USD 130,743	Freddie Mac Pool 2% 1/3/2042	109,939	0.01
USD 61,358	Freddie Mac Pool 2% 1/8/2050	50,285	0.00
USD 94,922	Freddie Mac Pool 2% 1/11/2050	78,202	0.01
USD 568,910	Freddie Mac Pool 2% 1/3/2051	463,592	0.04
USD 291,827	Freddie Mac Pool 2% 1/4/2051	241,122	0.02
USD 170,103	Freddie Mac Pool 2% 1/5/2051	140,126	0.01
USD 785,392	Freddie Mac Pool 2% 1/7/2051	650,870	0.06
USD 48,903	Freddie Mac Pool 2% 1/9/2051	40,009	0.00
USD 227,751	Freddie Mac Pool 2% 1/9/2051	186,057	0.02
USD 46,605	Freddie Mac Pool 2% 1/10/2051	37,934	0.00
USD 617,862	Freddie Mac Pool 2% 1/10/2051	502,769	0.05
USD 76,194	Freddie Mac Pool 2% 1/12/2051	62,467	0.01
USD 164,372	Freddie Mac Pool 2% 1/12/2051	134,805	0.01
USD 202,642	Freddie Mac Pool 2% 1/12/2051	166,531	0.02
USD 31,433	Freddie Mac Pool 2% 1/12/2051	25,897	0.00
USD 481,593	Freddie Mac Pool 2% 1/1/2052	395,850	0.04
USD 354,891	Freddie Mac Pool 2% 1/1/2052	292,585	0.03
USD 1,493,135	Freddie Mac Pool 2% 1/1/2052	1,231,510	0.11
USD 263,851	Freddie Mac Pool 2% 1/1/2052	216,780	0.02
USD 87,507	Freddie Mac Pool 2% 1/2/2052	71,183	0.01
USD 69,720	Freddie Mac Pool 2.5% 1/7/2050	59,666	0.01
USD 585,033	Freddie Mac Pool 2.5% 1/2/2051	504,349	0.05
USD 338,737	Freddie Mac Pool 2.5% 1/5/2051	294,434	0.03
USD 502,690	Freddie Mac Pool 2.5% 1/5/2051	431,626	0.04
USD 328,506	Freddie Mac Pool 2.5% 1/11/2051	281,321	0.03
USD 242,574	Freddie Mac Pool 2.5% 1/12/2051	207,359	0.02
USD 701,466	Freddie Mac Pool 3% 1/8/2050	624,913	0.06
USD 143,707	Freddie Mac Pool 3% 1/8/2050	127,348	0.01
USD 372,431	Freddie Mac Pool 3% 1/9/2050	335,638	0.03
USD 93,781	Freddie Mac Pool 3% 1/7/2051	83,775	0.01
USD 120,053	Freddie Mac Pool 3% 1/10/2051	106,442	0.01
USD 69,232	Freddie Mac Pool 3% 1/2/2052	61,799	0.01
USD 677,423	Freddie Mac Pool 3% 1/8/2052	600,416	0.06
USD 82,910	Freddie Mac Pool 3.5% 1/1/2034	79,114	0.01
USD 2,257,889	Freddie Mac Pool 3.5% 1/9/2046	2,109,528	0.20
USD 180,914	Freddie Mac Pool 3.5% 1/1/2048	166,544	0.02
USD 577,552	Freddie Mac Pool 4% 1/1/2045	553,997	0.05
USD 10,314	Freddie Mac Pool 4% 1/7/2048	9,824	0.00
USD 70,364	Freddie Mac Pool 4.5% 1/7/2052	67,623	0.01
USD 444,489	Freddie Mac Pool 4.5% 1/7/2052	427,664	0.04
USD 136,842	Freddie Mac Pool 4.5% 1/8/2052	131,482	0.01
USD 40,000	Freedom Mortgage 8.25% 15/4/2025	38,058	0.00
USD 1,265,000	FREMF 2018-K72 Mortgage Trust 3.994% 25/12/2050	1,176,143	0.11
USD 875,000	FS Rialto 2022-FL6 Issuer 7.144% 17/8/2037	875,466	0.08
USD 288,000	Gen Digital 6.75% 30/9/2027	282,573	0.03
EUR 2,707,000	General Electric 1.875% 28/5/2027	2,634,811	0.25
EUR 130,000	General Mills 0.45% 15/1/2026	125,522	0.01
USD 839,000	General Motors 5% 1/10/2028*	811,385	0.08
USD 431,000	General Motors 5.4% 15/10/2029	413,466	0.04
EUR 131,000	General Motors Financial 0.6% 20/5/2027	117,880	0.01

*All or a portion of this security represents a security on loan.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	General Motors Financial 0.85% 26/2/2026	95,896	0.01
USD 375,000	Gilead Sciences 4.75% 1/3/2046	337,026	0.03
USD 908	Ginnie Mae I Pool 6.5% 15/4/2031	930	0.00
USD 3,487	Ginnie Mae I Pool 6.5% 15/7/2031	3,580	0.00
USD 1,073,050	Ginnie Mae II Pool 2% 20/8/2050	904,439	0.08
USD 135,841	Ginnie Mae II Pool 2% 20/11/2050	114,246	0.01
USD 616,170	Ginnie Mae II Pool 2% 20/1/2051	517,966	0.05
USD 283,131	Ginnie Mae II Pool 2% 20/2/2051	237,239	0.02
USD 404,375	Ginnie Mae II Pool 2.5% 20/4/2051	350,879	0.03
USD 1,092,658	Ginnie Mae II Pool 2.5% 20/10/2051	944,695	0.09
USD 2,071,699	Ginnie Mae II Pool 2.5% 20/12/2051	1,790,550	0.17
USD 310,640	Ginnie Mae II Pool 2.5% 20/7/2052	268,414	0.02
USD 699,187	Ginnie Mae II Pool 3% 20/12/2044	640,051	0.06
USD 99,695	Ginnie Mae II Pool 3% 20/4/2050	89,611	0.01
USD 125,103	Ginnie Mae II Pool 3% 20/5/2050	112,471	0.01
USD 577,604	Ginnie Mae II Pool 3% 20/6/2051	515,053	0.05
USD 182,373	Ginnie Mae II Pool 3% 20/12/2051	163,180	0.02
USD 112,665	Ginnie Mae II Pool 3% 20/1/2052	100,667	0.01
USD 1,044,777	Ginnie Mae II Pool 3.5% 20/11/2046	972,502	0.09
USD 755,785	Ginnie Mae II Pool 4% 20/6/2047	724,712	0.07
USD 635,456	Ginnie Mae II Pool 4.5% 20/5/2041	632,674	0.06
USD 47,574	Ginnie Mae II Pool 4.5% 20/9/2048	46,591	0.00
USD 18,692	Ginnie Mae II Pool 4.5% 20/4/2050	18,292	0.00
USD 259,258	Ginnie Mae II Pool 5% 20/7/2040	259,822	0.02
USD 140,000	Global Payments 2.15% 15/1/2027	122,739	0.01
USD 392,000	Global Payments 4.95% 15/8/2027	379,056	0.04
USD 528,000	Goldman Sachs 1.992% 27/1/2032	404,537	0.04
USD 1,396,000	Goldman Sachs 2.383% 21/7/2032	1,091,516	0.10
USD 3,233,000	Goldman Sachs 2.6% 7/2/2030	2,715,527	0.25
USD 1,721,000	Goldman Sachs 2.615% 22/4/2032	1,376,828	0.13
USD 160,000	Goldman Sachs 2.65% 21/10/2032	126,884	0.01
USD 1,936,000	Goldman Sachs 3.102% 24/2/2033	1,588,865	0.15
USD 2,443,000	Goldman Sachs 3.8% 15/3/2030	2,214,553	0.21
EUR 4,620,000	Goldman Sachs 4% 21/9/2029*	4,766,952	0.44
USD 1,689,000	Goldman Sachs 4.223% 1/5/2029	1,577,654	0.15
GBP 100,000	Goldman Sachs 7.25% 10/4/2028*	130,646	0.01
USD 437,093	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	346,406	0.03
USD 1,631,957	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,535,316	0.14
USD 1,260,000	GS Mortgage II Series 2005-ROCK 5.515% 3/5/2032	1,221,176	0.11
USD 1,564,363	GS Mortgage Trust 2015-GC34 4.466% 10/10/2048	1,430,509	0.13
USD 1,162,000	GS Mortgage Trust 2016-GS2 3.759% 10/5/2049	1,032,411	0.10
USD 788,429	GSMPS Mortgage Loan Trust 2005-RP1 3.672% 25/1/2035	687,344	0.06
USD 562,005	GSMPS Mortgage Loan Trust 2005-RP3 3.704% 25/9/2035	513,657	0.05
USD 327,000	Hasbro 3.9% 19/11/2029	287,066	0.03
USD 123,000	HCA 2.375% 15/7/2031	95,517	0.01
USD 405,000	HCA 3.5% 1/9/2030	346,682	0.03
USD 1,616,000	HCA 3.625% 15/3/2032	1,361,536	0.13
USD 173,000	Hewlett Packard Enterprise 6.35% 15/10/2045	169,209	0.02
USD 206,000	Home Depot 2.7% 15/4/2030	177,799	0.02
USD 700,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	618,136	0.06
USD 254,000	HP 4% 15/4/2029	230,448	0.02
USD 281,000	HP 4.2% 15/4/2032	240,915	0.02
USD 2,044,582	HSI Asset Securitization Trust 2007-NC1 4.757% 25/4/2037	1,430,181	0.13
USD 1,534,500	Independence Plaza Trust 2018-INDP 3.763% 10/7/2035	1,440,998	0.13
USD 610,526	IndyMac INDX Mortgage Loan Trust 2006-AR15 4.857% 25/7/2036	556,094	0.05
USD 945,000	Intel 4.875% 10/2/2028	930,831	0.09
USD 900,000	Intel 5.2% 10/2/2033	879,336	0.08
USD 172,000	International Business Machines 2.95% 15/5/2050	110,728	0.01
USD 4,975,079	IXIS Real Estate Capital Trust 2006-HE2 5.137% 25/8/2036	1,411,510	0.13
USD 690,000	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.725% 15/1/2049	632,091	0.06
USD 552,486	JP Morgan Mortgage Trust 2017-2 3.655% 25/5/2047	461,035	0.04
USD 982,787	JP Morgan Mortgage Trust 2018-4 3.713% 25/10/2048	804,699	0.07
USD 845,000	JPMBB Commercial Mortgage Trust 2016-C1 4.236% 17/3/2049	707,573	0.07
USD 1,000,000	JPMDB Commercial Mortgage Trust 2016-C2 3.144% 15/6/2049	929,477	0.09
EUR 1,980,000	JPMorgan Chase 0.625% 25/1/2024	2,052,682	0.19
GBP 200,000	JPMorgan Chase 0.991% 28/4/2026	221,126	0.02
EUR 400,000	JPMorgan Chase 1.638% 18/5/2028	381,032	0.04
USD 480,000	JPMorgan Chase 1.764% 19/11/2031	368,400	0.03
USD 1,420,000	JPMorgan Chase 1.953% 4/2/2032	1,097,889	0.10

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 435,000	JPMorgan Chase 2.522% 22/4/2031	358,320	0.03
USD 139,000	JPMorgan Chase 2.545% 8/11/2032	110,633	0.01
USD 2,641,000	JPMorgan Chase 2.963% 25/1/2033	2,172,578	0.20
USD 580,000	JPMorgan Chase 3.702% 6/5/2030	521,732	0.05
USD 2,559,000	JPMorgan Chase 4.565% 14/6/2030*	2,421,532	0.22
USD 2,774,000	JPMorgan Chase 4.586% 26/4/2033	2,577,680	0.24
USD 897,000	JPMorgan Chase 4.912% 25/7/2033	854,072	0.08
USD 96,000	Kinetik 5.875% 15/6/2030	88,317	0.01
USD 651,000	KLA 5.25% 15/7/2062*	617,245	0.06
GBP 100,000	Kraft Heinz Foods 4.125% 1/7/2027	116,236	0.01
USD 97,000	Level 3 Financing 4.25% 1/7/2028	66,892	0.01
USD 147,000	Level 3 Financing 4.625% 15/9/2027	109,754	0.01
EUR 100,000	Liberty Mutual 3.625% 23/5/2059	99,573	0.01
USD 124,000	Lowe's 5.125% 15/4/2050	112,185	0.01
EUR 100,000	Marsh & McLennan 1.979% 21/3/2030	91,184	0.01
USD 216,000	Marsh & McLennan 6.25% 1/11/2052	237,833	0.02
USD 1,016,619	Mastr Asset Backed Trust 2004-OPT2 5.317% 25/9/2034	864,046	0.08
USD 312,324	Mastr Asset Backed Trust 2005-WF1 6.342% 25/6/2035	307,552	0.03
USD 883,235	Mastr Asset Backed Trust 2005-WF1 6.477% 25/6/2035	864,414	0.08
USD 398,000	Mauser Packaging Solutions 7.875% 15/8/2026	400,360	0.04
USD 85,000	Medline Borrower 3.875% 1/4/2029	70,419	0.01
EUR 100,000	Metropolitan Life Global Funding I 0.375% 9/4/2024	102,364	0.01
USD 853,000	MF1 2022-FL10 7.199% 17/9/2037	853,000	0.08
USD 332,000	Moody's 3.1% 29/11/2061	204,718	0.02
USD 491,000	Moody's 3.75% 25/2/2052	372,869	0.04
USD 2,356,000	Morgan Stanley 2.239% 21/7/2032	1,826,797	0.17
USD 946,000	Morgan Stanley 2.511% 20/10/2032	746,338	0.06
USD 833,000	Morgan Stanley 2.943% 21/1/2033	678,130	0.06
USD 167,000	Morgan Stanley 3.622% 1/4/2031	147,404	0.01
USD 1,100,000	Morgan Stanley 4.431% 23/1/2030	1,032,327	0.10
USD 3,307,000	Morgan Stanley 4.889% 20/7/2033	3,125,556	0.29
USD 915,000	Morgan Stanley 6.342% 18/10/2033	962,415	0.09
USD 555,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.994% 15/12/2049	514,624	0.05
USD 1,000,000	Morgan Stanley Capital I 2017-HR2 3.89% 15/12/2050	915,344	0.08
USD 852,000	Morgan Stanley Capital I Trust 2014-150E 3.912% 9/9/2032	751,513	0.07
USD 1,449,748	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	1,324,541	0.12
USD 289,971	Morgan Stanley Capital I Trust 2018-L1 4.719% 15/10/2051	264,412	0.02
USD 634,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	557,144	0.05
USD 129,755	Mosaic Solar Loan Trust 2020-1 3.1% 20/4/2046	110,603	0.01
USD 344,684	Mosaic Solar Loan Trust 2020-2 1.44% 20/8/2046	286,310	0.03
USD 209,071	Mosaic Solar Loan Trust 2020-2 2.21% 20/8/2046	170,054	0.02
USD 231,883	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	216,087	0.02
USD 1,039,000	MPLX 4% 15/3/2028	971,168	0.09
USD 714,562	Navient Private Education Refi Loan Trust 2020-C 6.188% 15/11/2068	716,638	0.07
USD 626,909	New Century Home Equity Loan Trust Series 2005-B 5.337% 25/10/2035	609,079	0.06
USD 140,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	101,065	0.01
GBP 150,000	New York Life Global Funding 4.35% 16/9/2025	179,403	0.02
USD 936,112	Newcastle Mortgage Trust 2007-1 4.847% 25/4/2037	918,368	0.08
USD 2,611,000	NextEra Energy Capital 1.9% 15/6/2028	2,206,370	0.21
USD 3,678,000	NextEra Energy Capital 2.25% 1/6/2030	2,966,674	0.28
USD 352,000	NextEra Energy Capital 2.75% 1/11/2029	299,583	0.03
USD 700,000	NextEra Energy Capital 5.05% 28/2/2033	673,407	0.06
USD 656,000	Norfolk Southern 3% 15/3/2032	551,168	0.05
USD 542,000	NVIDIA 2% 15/6/2031*	435,536	0.04
USD 1,010,000	Olympic Tower 2017-OT Mortgage Trust 3.566% 10/5/2039	911,640	0.08
USD 690,000	Olympic Tower 2017-OT Mortgage Trust 3.945% 10/5/2039	530,654	0.05
EUR 100,000	Olympus Water US 3.875% 1/10/2028	91,443	0.01
USD 684,000	Oncor Electric Delivery 3.1% 15/9/2049	476,026	0.04
USD 37,000	Oncor Electric Delivery 3.8% 30/9/2047	29,939	0.00
USD 949,000	Oncor Electric Delivery 4.15% 1/6/2032	889,727	0.08
USD 551,000	Oncor Electric Delivery 4.55% 15/9/2032	531,674	0.05
USD 1,162,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	1,061,325	0.10
USD 721,755	OneMain Financial Issuance Trust 2020-A 3.84% 14/5/2032	717,538	0.07
USD 150,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	122,994	0.01

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 170,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	132,363	0.01
USD 132,000	Oracle 1.65% 25/3/2026	117,850	0.01
USD 2,149,000	Oracle 2.875% 25/3/2031	1,775,376	0.16
USD 4,429,000	Oracle 2.95% 1/4/2030	3,772,328	0.35
EUR 400,000	Oracle 3.125% 10/7/2025*	419,641	0.04
USD 2,042,000	Oracle 4.3% 8/7/2034	1,789,726	0.17
USD 169,000	Oracle 6.15% 9/11/2029	174,579	0.02
USD 2,538,000	Oracle 6.25% 9/11/2032	2,629,623	0.24
EUR 100,000	Organon / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	91,332	0.01
USD 500,000	Otis Worldwide 2.565% 15/2/2030	420,541	0.04
USD 412,000	Paramount Global 4.2% 19/5/2032	339,029	0.03
USD 204,000	PECO Energy 2.85% 15/9/2051	133,497	0.01
USD 490,000	PECO Energy 4.375% 15/8/2052	427,619	0.04
USD 132,000	PECO Energy 4.6% 15/5/2052	119,165	0.01
USD 31,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	29,659	0.00
USD 200,000	Periama 5.95% 19/4/2026	188,698	0.02
EUR 915,000	PPG Industries 1.4% 13/3/2027	880,212	0.08
EUR 400,000	Prologis Euro Finance 0.25% 10/9/2027	356,232	0.03
EUR 280,000	Prologis Euro Finance 0.625% 10/9/2031	218,747	0.02
EUR 300,000	Prologis Euro Finance 1.5% 8/2/2034	238,558	0.02
USD 9,000	Public Service Electric and Gas 3.6% 1/12/2047	6,931	0.00
USD 490,000	Public Service Electric and Gas 4.9% 15/12/2032	486,066	0.05
USD 1,373,000	QUALCOMM 2.15% 20/5/2030	1,148,015	0.11
USD 640,000	QUALCOMM 4.5% 20/5/2052	563,102	0.05
USD 148,000	QUALCOMM 6% 20/5/2053	158,309	0.01
USD 554,815	Ready Capital Mortgage Financing 2022-FL9 7.072% 25/6/2037	556,563	0.05
USD 232,413	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	228,019	0.02
USD 313,000	Republic Services 2.375% 15/3/2033	246,547	0.02
USD 19,000	RPM International 5.25% 1/6/2045	16,395	0.00
USD 1,250,000	RR 1 6.392% 15/7/2035	1,230,974	0.11
USD 173,000	S&P Global 3.9% 1/3/2062	134,619	0.01
USD 617,000	Salesforce 1.95% 15/7/2031	492,519	0.05
USD 2,425,000	San Diego County Water Authority 5% 1/5/2052	2,651,061	0.24
USD 501,800	Sesac Finance 5.216% 25/7/2049	467,333	0.04
USD 168,000	Sherwin-Williams 2.9% 15/3/2052	102,564	0.01
EUR 100,000	Silgan 2.25% 1/6/2028	90,553	0.01
USD 491,680	SLM Private Credit Student Loan Trust 2004-A 5.169% 15/6/2033	478,504	0.04
USD 1,684,694	SLM Private Credit Student Loan Trust 2005-B 5.099% 15/6/2039	1,611,005	0.15
USD 2,062,559	SLM Private Credit Student Loan Trust 2006-A 5.059% 15/6/2039	1,944,292	0.18
USD 424,977	SLM Private Credit Student Loan Trust 2006-B 4.969% 15/12/2039	397,786	0.04
USD 1,128,226	SLM Private Education Loan Trust 2010-C 9.338% 15/10/2041	1,211,084	0.11
USD 680,000	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	641,415	0.06
USD 885,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	745,307	0.07
USD 1,595,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	1,258,893	0.12
USD 1,090,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	861,556	0.08
USD 2,005,804	SMB Private Education Loan Trust 2021-A 5.318% 15/1/2053	1,963,462	0.18
USD 2,065,425	SMB Private Education Loan Trust 2022-B 5.851% 16/2/2055	2,062,146	0.19
USD 1,627,766	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,567,092	0.15
USD 525,321	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	505,425	0.05
USD 314,000	Southern California Edison 2.5% 1/6/2031	256,952	0.02
USD 1,188,000	Southern California Edison 2.75% 1/2/2032	979,417	0.09
USD 2,150,000	Southern California Edison 5.95% 1/11/2032	2,228,656	0.21
USD 355,000	State Street 2.623% 7/2/2033	289,030	0.03
USD 235,000	Tenet Healthcare 6.125% 15/6/2030	222,996	0.02
USD 475,000	Thermo Fisher Scientific 2.6% 1/10/2029	410,309	0.04
USD 136,000	Time Warner Cable 6.55% 1/5/2037	129,458	0.01
USD 185,000	T-Mobile USA 3.3% 15/2/2051	122,845	0.01
USD 973,000	T-Mobile USA 3.875% 15/4/2030	880,071	0.08
USD 675,000	T-Mobile USA 5.05% 15/7/2033	646,773	0.06
USD 83,000	Transcontinental Gas Pipe Line 4% 15/3/2028	77,918	0.01
USD 1,390,100	Tricon American Homes 2019-SFR1 Trust 2.75% 17/3/2038	1,280,297	0.12
USD 276,000	Union Pacific 2.973% 16/9/2062	171,521	0.02
USD 186,000	Union Pacific 3.799% 6/4/2071	134,333	0.01
USD 305,000	Union Pacific 3.839% 20/3/2060	230,671	0.02
USD 260,000	Union Pacific 5.15% 20/1/2063	247,241	0.02
USD 99,370	United Airlines 2016-1 Class AA Pass Through Trust 3.1% 7/1/2030	88,407	0.01
USD 606,835	United Airlines 2018-1 Class AA Pass Through Trust 3.5% 1/9/2031	544,104	0.05
USD 914,039	United Airlines 2019-2 Class A Pass Through Trust 2.9% 1/11/2029	777,751	0.07
USD 4,800	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	5,130	0.00
USD 2,600,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026†	2,659,855	0.24

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 3,900,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031†	3,962,130	0.37
USD 111,000	United States Treasury Note/Bond 1.125% 15/2/2031	89,908	0.01
USD 640,000	United States Treasury Note/Bond 1.375% 15/11/2040†	416,587	0.04
USD 3,220,000	United States Treasury Note/Bond 3.5% 31/1/2028*	3,115,727	0.29
USD 2,020,000	United States Treasury Note/Bond 4% 15/11/2052*,†	2,029,469	0.19
USD 6,500,000	United States Treasury Note/Bond 4.125% 31/1/2025†	6,412,402	0.59
USD 765,000	UnitedHealth 2.875% 15/8/2029	672,092	0.06
USD 963,000	UnitedHealth 3.875% 15/12/2028	908,041	0.08
USD 1,674,000	UnitedHealth 5.3% 15/2/2030*	1,691,224	0.15
GBP 100,000	Verizon Communications 1.125% 3/11/2028	97,822	0.01
USD 2,664,000	Verizon Communications 1.45% 20/3/2026	2,382,587	0.22
USD 1,951,000	Verizon Communications 1.5% 18/9/2030	1,504,173	0.14
USD 1,000,000	Verizon Communications 1.68% 30/10/2030	770,429	0.07
USD 2,467,000	Verizon Communications 1.75% 20/1/2031	1,900,257	0.18
USD 982,000	Verizon Communications 2.1% 22/3/2028	847,164	0.08
USD 108,000	Verizon Communications 2.355% 15/3/2032	84,563	0.01
USD 473,000	Verizon Communications 3.7% 22/3/2061	328,534	0.03
USD 1,047,000	Verizon Communications 4.4% 1/11/2034	947,043	0.09
USD 426,000	Visa 2.05% 15/4/2030	359,429	0.03
USD 492,000	VMware 2.2% 15/8/2031	371,905	0.03
USD 1,045,000	Walt Disney 2% 1/9/2029	870,309	0.08
USD 533,000	Walt Disney 3.8% 22/3/2030*	494,572	0.05
USD 1,352,202	WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust 3.753% 25/9/2046	1,103,673	0.10
USD 2,467,222	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 3.673% 25/10/2046	2,083,273	0.19
USD 1,547,844	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 3.591% 25/6/2047	1,189,785	0.11
USD 2,287,455	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 3.643% 25/10/2046	1,881,350	0.17
EUR 530,000	Wells Fargo 2.125% 4/6/2024	552,245	0.05
USD 1,207,000	Wells Fargo 3.35% 2/3/2033	1,019,973	0.09
USD 255,000	Wells Fargo Commercial Mortgage Trust 2016-LC24 3.621% 15/10/2049	225,871	0.02
USD 257,000	Wells Fargo Commercial Mortgage Trust 2017-C38 3.903% 15/7/2050	215,026	0.02
USD 1,390,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.749% 15/6/2036	1,206,160	0.11
USD 413,000	Wells Fargo Commercial Mortgage Trust 2018-C45 4.556% 16/6/2051	361,809	0.03
USD 440,000	WFRBS Commercial Mortgage Trust 2014-C21 3.891% 15/8/2047	423,234	0.04
USD 2,282,000	Williams 2.6% 15/3/2031	1,843,939	0.17
USD 1,790,000	Williams 4.65% 15/8/2032	1,659,260	0.15
USD 319,209	WinWater Mortgage Loan Trust 2014-1 3.918% 20/6/2044	297,994	0.03
		355,718,139	32.98
	Uruguay		
USD 200,000	Uruguay Government International Bond 4.375% 27/10/2027	199,200	0.02
USD 199,847	Uruguay Government International Bond 5.1% 18/6/2050	196,150	0.02
		395,350	0.04
Total Bonds		1,013,225,666	93.96
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,015,344,317	94.15
Total Portfolio		1,015,344,317	94.15
Other Net Assets		63,046,755	5.85
Total Net Assets (USD)		1,078,391,072	100.00

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Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD	1,660,000	USD	1,120,415	Royal Bank of Canada	15/3/2023	(332)
BRL	8,720,000	USD	1,633,298	Barclays	15/3/2023	35,228
BRL	48,066,893	USD	8,871,550	BNP Paribas	15/3/2023	325,801
BRL	21,159,922	USD	4,041,015	BNY Mellon	15/3/2023	7,826
BRL	14,320,000	USD	2,776,867	Goldman Sachs	15/3/2023	(36,810)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
CAD	5,965,000	EUR	4,097,285	State Street	2/3/2023	30,130
CAD	5,965,000	EUR	4,142,128	Nomura	4/4/2023	(25,287)
CHF	615,254	USD	670,000	State Street	15/3/2023	(11,255)
CNH	27,865,887	USD	4,015,605	Barclays	15/3/2023	(2,565)
CNH	1,125,000	USD	162,092	UBS	15/3/2023	(77)
CNH	1,125,000	USD	162,030	JP Morgan	15/3/2023	(16)

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH	1,125,000	USD	162,264	Morgan Stanley	15/3/2023	(250)
CNH	1,125,000	USD	162,586	Bank of America	15/3/2023	(572)
CNH	7,500,000	USD	1,093,709	Deutsche Bank	15/3/2023	(13,614)
CNH	3,760,000	USD	555,966	Nomura	15/3/2023	(14,479)
CZK	64,485,000	USD	2,917,640	Barclays	15/3/2023	(1,463)
CZK	9,295,643	USD	416,287	Goldman Sachs	2/3/2023	4,434
EUR	10,695,000	USD	11,493,756	Bank of America	15/3/2023	(107,995)
EUR	5,440,000	USD	5,826,319	Goldman Sachs	15/3/2023	(34,966)
EUR	2,070,000	USD	2,222,678	Citigroup	15/3/2023	(18,982)
EUR	5,260,000	USD	5,674,909	Deutsche Bank	15/3/2023	(75,181)
EUR	3,959,689	USD	4,295,120	HSBC Bank	15/3/2023	(79,687)
EUR	19,150,000	JPY	2,788,125,100	State Street	15/3/2023	(65,215)
EUR	9,527,000	USD	10,247,407	State Street	15/3/2023	(105,085)
EUR	3,150,000	USD	3,383,049	JP Morgan	15/3/2023	(29,600)
EUR	861,591	NOK	9,145,000	Bank of America	15/3/2023	30,586
EUR	785,665	NOK	8,340,000	Barclays	15/3/2023	27,805
EUR	886,265	NOK	9,415,000	BNP Paribas	15/3/2023	30,675
EUR	1,300,000	GBP	1,147,736	State Street	15/3/2023	(9,621)
EUR	2,080,311	USD	2,253,724	Barclays	15/3/2023	(39,052)
EUR	12,130,000	USD	13,198,802	BNP Paribas	15/3/2023	(285,358)
EUR	1,020,000	USD	1,107,224	Toronto-Dominion	15/3/2023	(21,346)
EUR	2,530,000	USD	2,769,391	Morgan Stanley	15/3/2023	(75,985)
EUR	720,309	AUD	1,110,000	Standard Chartered Bank	2/3/2023	17,603
EUR	1,730,000	USD	1,881,997	Morgan Stanley	2/3/2023	(41,788)
EUR	128,898	HUF	50,000,000	JP Morgan	16/3/2023	(3,052)
EUR	1,520,000	USD	1,613,696	Standard Chartered Bank	2/3/2023	3,135
EUR	704,200	AUD	1,110,000	Goldman Sachs	4/4/2023	1,079
GBP	13,080,133	EUR	14,970,000	Morgan Stanley	15/3/2023	(54,940)
GBP	1,154,430	EUR	1,300,000	State Street	15/3/2023	17,748
GBP	4,100,000	EUR	4,653,713	Royal Bank of Canada	2/3/2023	26,813
GBP	1,000,572	USD	1,207,242	Barclays	15/3/2023	7,655
GBP	1,619,428	USD	1,955,149	JP Morgan	15/3/2023	11,164
GBP	1,680,000	USD	2,033,994	Morgan Stanley	15/3/2023	5,866
GBP	1,860,000	USD	2,253,148	Goldman Sachs	15/3/2023	5,268
GBP	4,100,000	EUR	4,649,467	Standard Chartered Bank	4/4/2023	24,179
HUF	50,000,000	EUR	126,369	JP Morgan	16/3/2023	5,744
IDR	12,920,000,000	USD	829,009	JP Morgan	15/3/2023	17,959
IDR	22,180,000,000	USD	1,420,432	BNP Paribas	15/3/2023	33,573
IDR	8,415,000,000	USD	539,838	UBS	15/3/2023	11,805
IDR	8,415,000,000	USD	539,838	Citibank	15/3/2023	11,805
IDR	10,085,000,000	USD	665,457	Citibank	17/4/2023	(4,776)
IDR	33,988,225,000	USD	2,259,915	BNY Mellon	15/3/2023	(31,825)
IDR	4,987,462,737	USD	327,821	Citigroup	15/3/2023	(869)
INR	291,050,000	USD	3,505,696	Barclays	15/3/2023	12,115
INR	53,140,000	USD	651,146	Citibank	17/4/2023	(10,232)
JPY	548,820,000	USD	4,188,250	JP Morgan	15/3/2023	(162,425)
JPY	6,309,030,000	USD	46,564,168	UBS	15/3/2023	(284,804)
JPY	601,077,592	USD	4,674,880	Deutsche Bank	15/3/2023	(265,725)
JPY	194,130,000	USD	1,484,741	HSBC Bank	15/3/2023	(60,717)
JPY	57,345,444	USD	441,158	Standard Chartered Bank	15/3/2023	(20,505)
JPY	112,000,000	USD	855,406	BNP Paribas	15/3/2023	(33,839)
JPY	639,323,561	USD	4,920,652	Morgan Stanley	15/3/2023	(230,947)
JPY	22,780,000	USD	174,535	State Street	15/3/2023	(7,434)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY	68,750,000	USD	525,835	Bank of America	15/3/2023	(21,526)
JPY	498,000,000	USD	3,853,784	Goldman Sachs	15/3/2023	(200,747)
JPY	96,120,000	USD	737,593	Citibank	15/3/2023	(32,513)
JPY	193,860,000	USD	1,494,022	Citigroup	15/3/2023	(71,978)
JPY	36,093,684	NZD	430,000	Deutsche Bank	15/3/2023	(984)
KRW	1,425,000,000	USD	1,120,089	BNP Paribas	15/3/2023	(41,170)
KRW	715,000,000	USD	576,195	Barclays	15/3/2023	(34,842)
MXN	275,016,000	USD	13,881,021	JP Morgan	15/3/2023	1,087,572
MXN	157,835,000	USD	7,848,154	Barclays	15/3/2023	742,503
MXN	52,200,000	USD	2,750,459	Morgan Stanley	15/3/2023	90,687
MXN	11,544,785	USD	625,290	BNY Mellon	15/3/2023	3,071
MXN	11,971,830	USD	647,249	UBS	2/3/2023	6,057
MYR	2,400,000	USD	557,491	Goldman Sachs	15/3/2023	(22,221)
NOK	5,800,000	EUR	557,541	RBS	15/3/2023	(31,212)
NOK	19,788,346	USD	2,040,106	Bank of America	15/3/2023	(121,527)
NOK	12,195,000	EUR	1,154,149	Bank of America	15/3/2023	(46,326)
NOK	9,495,000	EUR	905,076	Barclays	15/3/2023	(42,945)
NOK	2,110,000	EUR	200,981	Morgan Stanley	15/3/2023	(9,387)
NOK	25,130,000	USD	2,531,188	JP Morgan	15/3/2023	(94,708)
NOK	31,470,000	USD	3,177,250	Deutsche Bank	15/3/2023	(126,076)
NOK	2,430,000	USD	245,172	Goldman Sachs	15/3/2023	(9,572)
NZD	430,000	JPY	35,897,389	Deutsche Bank	15/3/2023	2,424
SEK	44,971,346	USD	4,340,905	JP Morgan	15/3/2023	(21,431)
SEK	7,010,000	USD	672,678	Deutsche Bank	15/3/2023	630
SEK	5,200,000	USD	500,424	Bank of America	15/3/2023	(967)
SGD	1,870,000	USD	1,380,542	BNP Paribas	15/3/2023	7,950
SGD	1,870,000	USD	1,378,141	Bank of America	15/3/2023	10,351
SGD	4,450,000	USD	3,281,607	HSBC Bank	15/3/2023	22,559
SGD	730,000	USD	550,903	Goldman Sachs	15/3/2023	(8,871)
THB	19,200,000	USD	549,490	Barclays	15/3/2023	(5,480)
THB	18,500,000	USD	553,793	Goldman Sachs	15/3/2023	(29,617)
TRY	164,000	USD	8,594	Barclays	2/3/2023	91
TRY	164,000	USD	8,523	HSBC Bank	4/4/2023	7
TWD	47,700,000	USD	1,571,784	Barclays	15/3/2023	(9,839)
TWD	3,300,000	USD	108,935	JP Morgan	15/3/2023	(875)
TWD	16,900,000	USD	565,937	BNP Paribas	15/3/2023	(12,543)
USD	500,202	TWD	15,100,000	Barclays	15/3/2023	5,750
USD	1,991,570	JPY	262,398,655	UBS	15/3/2023	66,767
USD	624,021	EUR	590,000	UBS	15/3/2023	(4,085)
USD	649,810	CNH	4,500,000	Morgan Stanley	15/3/2023	1,754
USD	15,921,834	EUR	14,776,490	Deutsche Bank	15/3/2023	190,972
USD	2,028,003	SEK	20,581,346	BNP Paribas	15/3/2023	51,175
USD	32,698,236	EUR	30,353,510	Bank of America	15/3/2023	384,280
USD	837,272	EUR	780,000	Citigroup	15/3/2023	6,894
USD	551,357	KRW	715,000,000	Bank of America	15/3/2023	10,005
USD	25,953,395	JPY	3,517,063,095	Morgan Stanley	15/3/2023	154,272
USD	15,683,719	GBP	12,750,000	State Street	15/3/2023	202,637
USD	2,300,000	CNY	15,956,535	BNY Mellon	15/3/2023	(1,120)
USD	687,968	BRL	3,728,593	Goldman Sachs	15/3/2023	(25,479)
USD	1,930,700	ZAR	33,910,000	Deutsche Bank	15/3/2023	85,922
USD	1,765,388	MXN	34,493,563	Goldman Sachs	15/3/2023	(112,031)
USD	9,910,200	IDR	155,285,000,000	Toronto-Dominion	15/3/2023	(269,469)
USD	342,065	KRW	450,000,000	Citigroup	15/3/2023	1,353

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Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	1,279,200	INR	106,630,000	Citigroup	15/3/2023	(9,597)
USD	13,826,898	KRW	18,183,456,000	BNP Paribas	15/3/2023	59,540
USD	3,663,267	MYR	16,150,000	Barclays	15/3/2023	61,345
USD	276,725	TWD	8,400,000	BNP Paribas	15/3/2023	1,666
USD	10,588,646	EUR	9,815,000	BNP Paribas	15/3/2023	139,723
USD	4,701,958	NOK	47,118,346	JP Morgan	15/3/2023	133,597
USD	1,933,615	SGD	2,600,000	UBS	15/3/2023	3,091
USD	1,384,417	SGD	1,870,000	Barclays	15/3/2023	(4,075)
USD	681,575	NOK	6,770,000	Deutsche Bank	15/3/2023	25,191
USD	3,711,225	JPY	484,524,756	JP Morgan	15/3/2023	157,032
USD	50,840	JPY	6,585,244	Barclays	15/3/2023	2,534
USD	846,663	EUR	790,000	HSBC Bank	15/3/2023	5,639
USD	2,545,672	SEK	26,330,000	JP Morgan	15/3/2023	16,690
USD	3,194,541	SEK	32,810,000	Deutsche Bank	15/3/2023	43,158
USD	1,124,048	AUD	1,660,000	Morgan Stanley	15/3/2023	3,965
USD	2,173,831	GBP	1,820,000	Barclays	15/3/2023	(36,018)
USD	2,850,064	INR	236,400,000	BNP Paribas	15/3/2023	(7,213)
USD	1,067,230	CNH	7,310,000	State Street	15/3/2023	14,498
USD	3,139,854	JPY	404,330,000	HSBC Bank	15/3/2023	173,926
USD	2,009,518	IDR	30,789,976,246	Bank of America	15/3/2023	(8,913)
USD	1,664,029	EUR	1,530,000	Barclays	15/3/2023	35,211
USD	182,427	EUR	170,000	State Street	15/3/2023	1,447
USD	1,596,446	IDR	24,692,566,000	HSBC Bank	15/3/2023	(22,271)
USD	1,879,811	JPY	239,310,000	Bank of America	15/3/2023	124,373
USD	426,072	JPY	54,290,000	Société Générale	15/3/2023	27,832
USD	6,928,983	JPY	894,000,000	Deutsche Bank	15/3/2023	371,121
USD	10,190,602	EUR	9,460,000	JP Morgan	15/3/2023	119,606
USD	935,279	ZAR	16,345,000	Morgan Stanley	17/4/2023	48,602
USD	672,930	INR	54,650,000	Barclays	15/3/2023	12,396
USD	250,683	SEK	2,560,000	Goldman Sachs	15/3/2023	4,796
USD	4,961,579	MXN	93,100,000	UBS	15/3/2023	(105,676)
USD	4,200,345	BRL	21,685,000	BNP Paribas	15/3/2023	51,033
USD	2,272,906	IDR	33,988,225,000	UBS	15/3/2023	44,816
USD	31,968,561	GBP	25,815,495	Citigroup	2/3/2023	631,132
USD	5,215,000	GBP	4,210,426	BNY Mellon	2/3/2023	103,964
USD	2,334,390	CHF	2,146,000	RBS	2/3/2023	40,221
USD	103,736,766	CNH	699,332,072	Barclays	2/3/2023	3,112,194
USD	3,547,905	SEK	36,675,000	Deutsche Bank	2/3/2023	27,831
USD	425,000	ZAR	7,395,807	HSBC Bank	2/3/2023	22,166
USD	5,044,703	CZK	110,705,000	Barclays	2/3/2023	34,196
USD	4,276,597	JPY	554,588,243	UBS	2/3/2023	216,357
USD	13,698,480	CAD	18,274,233	Morgan Stanley	2/3/2023	254,183
USD	20,987,750	MXN	396,308,299	HSBC Bank	2/3/2023	(638,914)
USD	1,114,534	NZD	1,718,000	RBS	2/3/2023	52,815
USD	3,244,661	AUD	4,580,756	State Street	2/3/2023	155,364
USD	292,135,555	EUR	267,895,315	Morgan Stanley	2/3/2023	7,174,003
USD	1,462,876	MXN	27,357,143	Morgan Stanley	2/3/2023	(30,012)
USD	8,937,389	ZAR	155,495,292	State Street	2/3/2023	467,879
USD	400,139	EUR	370,000	Deutsche Bank	2/3/2023	6,568
USD	3,632,970	PLN	15,740,000	HSBC Bank	2/3/2023	77,690
USD	1,929,313	DKK	13,151,000	Morgan Stanley	2/3/2023	49,869
USD	1,881,103	THB	61,371,000	JP Morgan	2/3/2023	144,578
USD	41,335,396	JPY	5,360,095,973	Citigroup	2/3/2023	2,093,167
USD	382,956	RON	1,730,000	JP Morgan	2/3/2023	9,102
USD	479,382	HUF	173,790,000	Goldman Sachs	2/3/2023	(10,736)
USD	678,684	NOK	6,730,000	HSBC Bank	2/3/2023	26,648
USD	1,663,907	EUR	1,530,000	Morgan Stanley	15/3/2023	35,089

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	2,858,447	SGD	3,750,000	HSBC Bank	2/3/2023	74,954
USD	98,464	GBP	80,000	Royal Bank of Canada	2/3/2023	1,352
USD	951,176	KRW	1,171,820,000	JP Morgan	15/3/2023	63,948
USD	1,547,472	MXN	29,240,000	Deutsche Bank	2/3/2023	(48,164)
USD	2,044,859	GBP	1,660,000	Toronto-Dominion	2/3/2023	29,785
USD	4,961,316	EUR	4,560,000	Toronto-Dominion	2/3/2023	110,822
USD	606,903	THB	20,375,000	Goldman Sachs	15/3/2023	29,601
USD	2,501,934	JPY	333,298,764	Citigroup	15/3/2023	57,049
USD	501,051	JPY	64,560,000	Bank of America	2/3/2023	28,395
USD	139,195	JPY	17,900,000	BNP Paribas	15/3/2023	7,891
USD	5,559,749	MXN	104,700,000	State Street	15/3/2023	(138,871)
USD	9,325,384	EUR	8,480,000	HSBC Bank	2/3/2023	305,167
USD	61,565	GBP	50,000	Morgan Stanley	2/3/2023	870
USD	5,530,668	MXN	103,300,000	Deutsche Bank	15/3/2023	(91,753)
USD	3,360,960	BRL	16,996,912	JP Morgan	15/3/2023	108,690
USD	514,684	THB	17,325,000	Citigroup	15/3/2023	23,801
USD	405,022	EUR	370,000	Royal Bank of Canada	2/3/2023	11,451
USD	465,665	GBP	380,000	Barclays	2/3/2023	4,383
USD	640,750	ZAR	11,010,000	Morgan Stanley	2/3/2023	41,058
USD	1,661,478	CNH	11,260,000	Citigroup	15/3/2023	39,896
USD	348,901	GBP	290,000	UBS	2/3/2023	(3,130)
USD	72,933	GBP	60,000	State Street	2/3/2023	99
USD	38,357,387	EUR	35,900,000	State Street	2/3/2023	170,382
USD	2,740,000	JPY	366,576,654	RBS	15/3/2023	51,008
USD	3,843,719	GBP	3,210,000	JP Morgan	15/3/2023	(53,871)
USD	1,370,274	GBP	1,140,000	Morgan Stanley	15/3/2023	(13,916)
USD	542,664	IDR	8,255,000,000	BNP Paribas	15/3/2023	1,509
USD	2,699,749	GBP	2,260,000	Goldman Sachs	15/3/2023	(44,349)
USD	774,861	ZAR	14,017,904	Barclays	15/3/2023	12,257
USD	159,923	EUR	150,000	UBS	2/3/2023	367
USD	130,441	ZAR	2,400,000	Citigroup	15/3/2023	(124)
USD	2,594,293	BRL	13,468,010	Citigroup	15/3/2023	17,258
USD	415,495	CZK	9,295,643	Deutsche Bank	15/3/2023	(4,878)
USD	589,678	GBP	490,000	Bank of America	15/3/2023	(5,281)
USD	116,784	EUR	110,000	RBS	2/3/2023	(224)
USD	255,134	ZAR	4,663,669	JP Morgan	15/3/2023	1,420
USD	1,120,680	JPY	152,000,000	Toronto-Dominion	15/3/2023	5,696
USD	12,649,251	CAD	17,133,402	Toronto-Dominion	4/4/2023	40,116
USD	1,758,557	THB	61,371,000	UBS	4/4/2023	16,120
USD	651,417	NOK	6,730,000	HSBC Bank	4/4/2023	(1,803)
USD	40,085,603	JPY	5,424,655,973	JP Morgan	4/4/2023	175,860
USD	3,526,826	SEK	36,675,000	UBS	4/4/2023	311
USD	4,535,886	CZK	101,409,357	HSBC Bank	4/4/2023	(44,431)
USD	4,276,597	JPY	578,847,411	Morgan Stanley	4/4/2023	17,958
USD	855,000	CAD	1,159,390	Royal Bank of Canada	4/4/2023	1,760
USD	1,057,525	NZD	1,718,000	UBS	4/4/2023	(4,255)
USD	9,206,167	ZAR	169,673,968	UBS	4/4/2023	(7,680)
USD	5,215,000	GBP	4,333,835	State Street	4/4/2023	(49,153)
USD	334,126,967	EUR	314,687,167	JP Morgan	4/4/2023	(1,303,199)
USD	2,297,835	CHF	2,146,000	Morgan Stanley	4/4/2023	(5,162)
USD	34,147,643	GBP	28,335,495	HSBC Bank	4/4/2023	(270,454)
USD	481,568	HUF	173,790,000	BNP Paribas	4/4/2023	(2,729)
USD	23,148,073	MXN	428,677,381	UBS	4/4/2023	(91,343)

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Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	649,129	MXN	11,971,830	Morgan Stanley	15/3/2023	(2,475)
USD	100,693,733	CNH	699,332,072	Bank of America	4/4/2023	(155,029)
USD	3,097,111	AUD	4,601,392	Goldman Sachs	4/4/2023	(10,029)
USD	2,214,333	MXN	40,700,000	Barclays	15/3/2023	(890)
USD	1,875,088	DKK	13,151,000	Bank of America	4/4/2023	(8,869)
USD	371,987	RON	1,730,000	Goldman Sachs	4/4/2023	(1,331)
USD	3,528,808	PLN	15,740,000	UBS	4/4/2023	(17,742)
USD	2,784,460	SGD	3,750,000	BNP Paribas	4/4/2023	(1,373)
USD	9,612,596	EUR	9,040,000	Deutsche Bank	4/4/2023	(23,287)
ZAR	37,800,000	USD	2,160,102	Morgan Stanley	15/3/2023	(103,700)
ZAR	48,510,000	USD	2,819,459	JP Morgan	15/3/2023	(180,410)
ZAR	2,400,000	USD	140,065	Bank of America	15/3/2023	(9,500)
ZAR	14,017,904	USD	774,586	Goldman Sachs	15/3/2023	(11,981)
ZAR	4,663,669	USD	255,067	Société Générale	2/3/2023	(1,046)
Net unrealised appreciation						14,446,688
CHF Hedged Share Class						
CHF	4,873,949	USD	5,317,866	BNY Mellon	15/3/2023	(99,233)
USD	111,721	CHF	103,126	BNY Mellon	15/3/2023	1,303
Net unrealised depreciation						(97,930)
CNH Hedged Share Class						
CNY	742,208	USD	109,612	BNY Mellon	15/3/2023	(2,722)
USD	2,192	CNY	15,018	BNY Mellon	15/3/2023	29
Net unrealised depreciation						(2,693)
DKK Hedged Share Class						
DKK	544	USD	79	BNY Mellon	15/3/2023	(1)
USD	1	DKK	10	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(1)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	114,678,558	USD	123,663,490	BNY Mellon	15/3/2023	(1,576,860)
USD	2,449,505	EUR	2,293,057	BNY Mellon	15/3/2023	8,339
Net unrealised depreciation						(1,568,521)
GBP Hedged Share Class						
GBP	239,475,704	USD	291,120,048	BNY Mellon	15/3/2023	(347,996)
USD	6,331,474	GBP	5,245,114	BNY Mellon	15/3/2023	(37,145)
Net unrealised depreciation						(385,141)
NOK Hedged Share Class						
NOK	605,138,325	USD	59,742,807	BNY Mellon	15/3/2023	(1,070,854)
USD	1,137,265	NOK	11,626,846	BNY Mellon	15/3/2023	9,977
Net unrealised depreciation						(1,060,877)
NZD Hedged Share Class						
NZD	9,205	USD	5,861	BNY Mellon	15/3/2023	(172)
USD	104	NZD	166	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(170)
SGD Hedged Share Class						
SGD	198,868	USD	150,485	BNY Mellon	15/3/2023	(2,823)
USD	4,300	SGD	5,734	BNY Mellon	15/3/2023	43
Net unrealised depreciation						(2,780)
Total net unrealised appreciation						11,328,575

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(606)	EUR	Euro BOBL	March 2023	1,394,461
(104)	EUR	Euro Bund	March 2023	245,791
4	EUR	Euro BUXL	March 2023	(19,679)
47	EUR	Euro Schatz	March 2023	(47,553)
(56)	EUR	Euro-BTP	March 2023	128,910
124	EUR	Euro-OAT	March 2023	(908,053)
50	EUR	Short-Term Euro-BTP	March 2023	(70,577)
(49)	JPY	Japanese 10 Year Bond (OSE)	March 2023	(372,745)
80	AUD	Australian 10 Year Bond	March 2023	(274,593)
60	AUD	Australian 3 Year Bond	March 2023	(52,070)
7	KRW	Korean 10 Year Bond	March 2023	(4,338)
48	KRW	Korean 3 Year Bond	March 2023	(33,002)
(8)	AUD	90 Day Bank Bill	June 2023	6,914
(34)	EUR	Euro BOBL	June 2023	26,891
(2)	EUR	Euro Bund	June 2023	3,159
(117)	EUR	Euro Schatz	June 2023	25,933
(14)	JPY	Japanese 10 Year Bond (OSE)	June 2023	(12,739)
(85)	EUR	3 Month EURIBOR	June 2023	20,583

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(49)	CAD	Banker's Acceptance	June 2023	17,574
165	CAD	Canadian 10 Year Bond	June 2023	(55,839)
48	USD	US Long Bond (CBT)	June 2023	(76,743)
(666)	USD	US Treasury 10 Year Note (CBT)	June 2023	437,499
(997)	USD	US Ultra 10 Year Note	June 2023	526,950
204	USD	US Ultra Bond (CBT)	June 2023	(273,457)
71	GBP	Long Gilt	June 2023	(199,208)
(254)	USD	US Treasury 2 Year Note (CBT)	June 2023	71,901
586	USD	US Treasury 5 Year Note (CBT)	June 2023	(292,691)
(17)	AUD	90 Day Bank Bill	September 2023	14,073
(85)	EUR	3 Month EURIBOR	September 2023	43,428
79	GBP	3 Month SONIA	September 2023	(46,128)
17	AUD	90 Day Bank Bill	March 2024	(16,459)
8	GBP	3 Month SONIA	March 2024	7,875
8	AUD	90 Day Bank Bill	June 2024	(9,821)
12	GBP	3 Month SONIA	June 2024	(32,224)
23	GBP	3 Month SONIA	September 2024	(66,676)
85	EUR	3 Month EURIBOR	December 2024	(87,676)
21	GBP	3 Month SONIA	December 2024	(62,330)
8	GBP	3 Month SONIA	March 2025	2,671
Total				(39,988)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (816,276)	Fund provides default protection on ITRAXX.XO.34.V2; and receives Fixed 5%	Bank of America	20/12/2025	(59,888)	45,544
CDS	EUR 1,530,000	Fund receives default protection on ITRAXX.EUR.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	(157)	(14,668)
CDS	USD 110,000	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	2,502	(1,664)
CDS	EUR 660,000	Fund receives default protection on ITRAXX.XO.38.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	(267)	(23,823)
CDS	USD (7,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(509)	(1,271)
CDS	USD (9,000,000)	Fund provides default protection on Mexico Government International Bond; and receives Fixed 1%	JP Morgan	20/12/2024	(9,004)	86,479
CDS	USD (329,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	4,619	(59,734)
IFS	EUR 1,065,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.72%	Bank of America	16/10/2027	24,772	24,772
IFS	EUR 1,110,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.555%	Bank of America	16/10/2027	35,142	35,142
IFS	EUR 970,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 3%	Bank of America	16/11/2027	3,264	3,264
IFS	EUR 710,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 3.0467%	Bank of America	16/11/2027	679	679
IFS	EUR 1,900,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.7%	Bank of America	16/12/2027	19,508	19,508
IFS	EUR 1,120,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.27375%	Bank of America	16/1/2028	22,910	23,880
IFS	EUR 1,520,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.3125%	Bank of America	16/1/2028	29,446	29,472

[3]Fund name changed during the period, see Note 1, for further details.
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Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS	EUR 1,020,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.539%	Bank of America	16/1/2028	8,196	8,196
IFS	EUR 1,530,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.295%	Bank of America	17/1/2028	31,001	31,001
IFS	EUR 1,155,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.415%	Bank of America	16/10/2032	(47,820)	(47,820)
IFS	EUR 260,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.545%	Bank of America	16/10/2032	(7,420)	(7,420)
IFS	EUR 1,080,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.5475%	Bank of America	16/10/2032	(30,551)	(30,551)
IFS	EUR 940,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.67625%	Bank of America	16/11/2032	(9,342)	(9,342)
IFS	EUR 710,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.70603%	Bank of America	16/11/2032	(4,930)	(4,930)
IFS	EUR 1,790,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.50481%	Bank of America	16/12/2032	(33,445)	(33,445)
IFS	EUR 1,120,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.29%	Bank of America	16/1/2033	(30,440)	(32,955)
IFS	EUR 1,020,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.4475%	Bank of America	16/1/2033	(14,392)	(14,392)
IFS	EUR 3,050,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.3%	Bank of America	17/1/2033	(86,772)	(86,798)
IRS	GBP 31,230,000	Fund receives Fixed 4.255%; and pays Floating GBP SONIA 1 Day	Bank of America	6/9/2024	(189,595)	(188,418)
IRS	CNY 19,835,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.455%	Bank of America	21/12/2024	6,252	6,252
IRS	CNY 22,190,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.4625%	Bank of America	21/12/2024	6,524	6,524
IRS	CNY 19,835,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.53%	Bank of America	21/12/2024	1,934	1,934
IRS	BRL 1,560,088	Fund receives Fixed 13.125%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	2,211	2,211
IRS	BRL 32,488,194	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	48,691	48,691
IRS	JPY 530,410,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2724%	Bank of America	6/1/2025	(7,523)	(7,523)
IRS	JPY 396,100,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.265%	Bank of America	12/1/2025	(5,185)	(5,185)
IRS	MXN 56,811,800	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	4/2/2025	(52,661)	(52,661)
IRS	MXN 213,445,735	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	5/2/2025	(177,211)	(177,211)
IRS	MXN 102,845,265	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	5/2/2025	(83,414)	(83,414)
IRS	MXN 315,940,000	Fund receives Fixed 9.95%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	7/2/2025	(246,648)	(246,648)
IRS	AUD 4,180,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.8025%	Bank of America	9/2/2025	21,443	21,443
IRS	NZD 4,650,000	Fund receives Fixed 4.94%; and pays Floating NZD BBR FRA 3 Month	Bank of America	10/2/2025	(22,304)	(22,304)
IRS	GBP 8,650,000	Fund receives Fixed 3.9825%; and pays Floating GBP SONIA 1 Day	Bank of America	16/2/2025	(55,477)	(55,477)
IRS	USD 28,412,000	Fund receives Fixed 2.601%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(1,235,628)	(1,235,628)
IRS	USD 28,410,000	Fund receives Fixed 2.701%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(1,182,740)	(1,182,740)
IRS	GBP 7,220,000	Fund receives Fixed 4.03%; and pays Floating GBP SONIA 1 Day	Bank of America	19/2/2025	(42,047)	(42,047)
IRS	THB 92,550,000	Fund receives Floating THB BKIBOR 3 Month; and pays Fixed 1.735%	Bank of America	15/3/2025	19,772	19,772

[3]Fund name changed during the period, see Note 1, for further details.
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Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	MYR 12,790,000	Fund receives Fixed 3.5%; and pays Floating MYR KLIB3M 3 Month	Bank of America	21/6/2025	(6,383)	(6,383)
IRS	CNY 8,390,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.69%	Bank of America	21/6/2025	263	263
IRS	KRW 695,631,583	Fund receives Fixed 3.2825%; and pays Floating KRW KORIBOR 3 Month	Bank of America	15/3/2026	(7,056)	(7,056)
IRS	KRW 1,375,180,000	Fund receives Fixed 3.303%; and pays Floating KRW KORIBOR 3 Month	Bank of America	15/3/2026	(13,348)	(13,348)
IRS	KRW 7,671,377,700	Fund receives Fixed 3.023%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/6/2026	(115,753)	(115,752)
IRS	KRW 4,505,412,300	Fund receives Fixed 3.05%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/6/2026	(65,414)	(65,414)
IRS	JPY 3,044,390,542	Fund receives Fixed 0.035%; and pays Floating JPY TONAR 1 Day	Bank of America	18/1/2027	(216,558)	(252,352)
IRS	CNY 8,170,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.7975%	Bank of America	15/3/2028	8,648	8,648
IRS	CNY 8,130,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.956%	Bank of America	15/3/2028	(32)	(32)
IRS	CNY 8,100,000	Fund receives Floating CNRR 3 Month; and pays Fixed 2.93750%	Bank of America	21/6/2028	3,782	3,782
IRS	USD 6,760,000	Fund receives Fixed 3.04%; and pays Floating USD SOFR 1 Day	Bank of America	28/10/2032	(364,300)	(364,300)
IRS	USD 6,770,000	Fund receives Fixed 2.868%; and pays Floating USD SOFR 1 Day	Bank of America	2/11/2032	(458,271)	(458,271)
IRS	USD 6,820,000	Fund receives Fixed 2.908%; and pays Floating USD SOFR 1 Day	Bank of America	4/11/2032	(439,925)	(439,925)
IRS	USD 16,474,500	Fund receives Fixed 2.8905%; and pays Floating USD SOFR 1 Day	Bank of America	15/11/2032	(1,087,307)	(1,087,307)
IRS	USD 6,770,000	Fund receives Fixed 3.191%; and pays Floating USD SOFR 1 Day	Bank of America	28/11/2032	(283,648)	(283,648)
IRS	AUD 970,000	Fund receives Fixed 4.15%; and pays Floating AUD BBSW 6 Month	Bank of America	9/2/2033	(17,799)	(17,799)
IRS	NZD 1,080,000	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 4.2525%	Bank of America	10/2/2033	23,042	23,042
IRS	KRW 2,543,732,100	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 2.97%	Bank of America	21/6/2033	88,854	88,854
IRS	KRW 1,493,937,900	Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 2.973%	Bank of America	21/6/2033	51,904	51,904
IRS	USD 3,537,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.23%	Bank of America	9/8/2033	110,275	110,275
IRS	EUR 190,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.7395%	Bank of America	4/11/2042	10,619	10,619
IRS	GBP 9,370,000	Fund receives Fixed 0.70116116%; and pays Floating GBP SONIA 1 Day	Bank of America	13/9/2051	(4,660,847)	(5,751,388)
IRS	EUR 130,000	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.2705%	Bank of America	4/3/2053	13,240	13,240
IRS	NZD 5,165,000	Fund receives Fixed 4.697%; and pays Floating NZD BBR FRA 3 Month	BNP Paribas	20/12/2024	(17,518)	(17,518)
IRS	AUD 4,475,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 4.0425%	BNP Paribas	20/12/2024	7,949	7,949
IRS	BRL 6,839,826	Fund receives Fixed 13.78%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2025	25,064	25,064
IRS	JPY 535,900,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	BNP Paribas	11/1/2025	(4,440)	(4,440)
IRS	JPY 872,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	BNP Paribas	19/1/2025	(7,734)	(7,734)
IRS	EUR 8,890,000	Fund receives Fixed 3.27%; and pays Floating EURIBOR 1 Day	BNP Paribas	20/2/2025	(32,689)	(32,429)
IRS	CHF 8,570,000	Fund receives Floating CHF SARON 1 Day; and pays Fixed 1.708%	BNP Paribas	20/2/2025	19,717	20,536

[3]Fund name changed during the period, see Note 1, for further details.
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Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 19,530,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.42%	BNP Paribas	28/2/2025	13,688	13,577
IRS	NZD 2,325,000	Fund receives Fixed 4.97%; and pays Floating NZD BBR FRA 3 Month	BNP Paribas	15/3/2025	(10,563)	(10,563)
IRS	USD 2,750,000	Fund receives Fixed 3.6%; and pays Floating USD SOFR 1 Day	BNP Paribas	1/12/2025	(48,367)	(33,501)
IRS	USD 2,750,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.47%	BNP Paribas	1/12/2025	40,917	40,917
IRS	GBP 3,410,000	Fund receives Fixed 3.09%; and pays Floating GBP SONIA 1 Day	BNP Paribas	2/2/2027	(22,833)	(22,541)
IRS	GBP 10,530,000	Fund receives Fixed 3.514%; and pays Floating GBP SONIA 1 Day	BNP Paribas	17/2/2027	(78,237)	(78,237)
IRS	USD 5,110,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1055%	BNP Paribas	19/2/2027	31,058	31,058
IRS	USD 7,830,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.193%	BNP Paribas	19/2/2027	35,614	35,614
IRS	GBP 2,360,000	Fund receives Fixed 3.165%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(8,717)	(8,634)
IRS	GBP 5,250,000	Fund receives Fixed 3.175%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(18,835)	(18,683)
IRS	GBP 1,880,000	Fund receives Fixed 3.2%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(6,860)	(6,222)
IRS	GBP 21,420,000	Fund receives Fixed 2.92%; and pays Floating GBP SONIA 1 Day	BNP Paribas	2/2/2028	(129,769)	(129,769)
IRS	GBP 12,390,000	Fund receives Fixed 2.81702%; and pays Floating GBP SONIA 1 Day	BNP Paribas	3/2/2028	(79,256)	(87,694)
IRS	USD 37,850,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.231%	BNP Paribas	26/2/2028	(5,984)	(5,984)
IRS	USD 5,120,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.24%	BNP Paribas	26/2/2028	(1,128)	(1,195)
IRS	EUR 1,080,000	Fund receives Fixed 2.41%; and pays Floating EURIBOR 1 Day	BNP Paribas	27/1/2033	(22,721)	(22,721)
IRS	EUR 2,510,000	Fund receives Fixed 2.618%; and pays Floating EURIBOR 1 Day	BNP Paribas	9/2/2033	(31,533)	(30,836)
IRS	USD 2,840,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.01946%	BNP Paribas	9/2/2033	29,505	31,828
IRS	USD 1,190,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2565%	BNP Paribas	28/2/2033	2,739	2,739
IRS	NZD 548,000	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 4.23%	BNP Paribas	15/3/2033	12,326	12,326
IRS	EUR 749,800	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.72691%	BNP Paribas	4/11/2042	40,939	43,370
IRS	EUR 279,300	Fund receives Floating EURIBOR 6 Month; and pays Fixed 2.263%	BNP Paribas	4/3/2053	28,886	28,886
IRS	BRL 8,917,509	Fund receives Fixed 13.22%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	15,385	15,385
IRS	BRL 32,492,143	Fund receives Fixed 13.225%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	56,655	56,655
IRS	BRL 33,920,361	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	50,748	50,748
IRS	BRL 16,951,636	Fund receives Fixed 13.18%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	27,026	27,026

[3]Fund name changed during the period, see Note 1, for further details.
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Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 8,936,520	Fund receives Fixed 12.755%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	1,995	1,995
IRS	BRL 83,860,239	Fund receives Fixed 12.7825%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	26,668	26,668
Total					(10,832,824)	(11,852,013)

CDS: Credit Default Swap
IFS: Inflation Rate Swaps
IRS: Interest Rate Swaps

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
420,000	Call	OTC AUD/NZD	Bank of America	AUD 1.09	13/3/2023	(2,524)	1,683
250,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(15,000)	-
250,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(15,000)	-
180,000	Put	OTC USD/JPY	Bank of America	USD 110	19/4/2023	(12,939)	237
10,290,000	Call	OTC EUR/USD	Bank of America	EUR 1.13	21/4/2023	(42,210)	4,035
22,370,000	Put	OTC USD/JPY	Bank of America	USD 123.25	6/6/2023	(261,529)	75,117
14,660,000	Put	OTC USD/JPY	Bank of America	USD 126.7	16/6/2023	(78,139)	103,513
420,000	Call	OTC AUD/NZD	Citibank	AUD 1.06	13/3/2023	4,274	8,235
2,270,000	Put	OTC USD/MXN	Deutsche Bank	USD 19.5	7/3/2023	117,933	142,810
10,400,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.1	14/3/2023	(67,689)	1,862
12,920,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.11	5/5/2023	(38,576)	28,613
7,460,000	Call	OTC EUR/USD	JP Morgan	EUR 1.1	7/3/2023	(24,049)	86
10,290,000	Call	OTC EUR/USD	JP Morgan	EUR 1.1	7/3/2023	(34,691)	119
62	Call	US Treasury 10 Year Note	Exchange Traded	USD 119.5	26/5/2023	(22,520)	4,844
1,500	Put	SOFR 3 Month Index	Exchange Traded	USD 95.5	15/3/2024	1,871,805	2,643,750
Total						1,379,146	3,014,904

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(10,290,000)	Call	OTC EUR/USD	Bank of America	EUR 1.1	7/3/2023	74,855	(119)
(420,000)	Call	OTC AUD/NZD	Bank of America	AUD 1.06	13/3/2023	3,003	(8,235)
(22,370,000)	Put	OTC USD/JPY	Bank of America	USD 121.31	6/6/2023	211,436	(45,953)
(14,660,000)	Put	OTC USD/JPY	Bank of America	USD 124.7	16/6/2023	62,196	(74,435)
(420,000)	Call	OTC AUD/NZD	Citibank	AUD 1.09	13/3/2023	(507)	(1,683)
(2,270,000)	Call	OTC USD/MXN	Deutsche Bank	USD 21	7/3/2023	24,330	-
(2,270,000)	Put	OTC USD/MXN	Deutsche Bank	USD 18.75	7/3/2023	(46,312)	(52,958)
(2,000)	Put	SOFR 3 Month Index	Exchange Traded	USD 95	15/3/2024	(1,666,760)	(2,112,500)
Total						(1,337,759)	(2,295,883)

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR 40,900,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EURIBOR 6 Month semi-annually from 4/11/2023; and pays 1% Fixed annually from 4/5/2024	Goldman Sachs	2/5/2023	1,023,496	1,240,583
USD 5,714,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/4/2024; and pays 3.8% Fixed semi-annually from 5/10/2023	Citibank	3/4/2023	(2,492)	51,545
USD 2,068,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 9/11/2024	Citibank	14/11/2023	(33,979)	56,954
USD 5,784,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 9/2/2024; and pays Floating USD SOFR annually from 9/8/2024	Goldman Sachs	7/8/2023	(37,566)	23,538
USD 2,740,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 2.82% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	(12,429)	20,877
USD 2,740,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 4.82% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	(30,278)	14,294
EUR 10,960,000	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EURIBOR annually from 19/2/2025; and pays 2.2% Fixed semi-annually from 19/2/2026	Morgan Stanley	17/2/2025	(10,855)	45,397
Total				895,897	1,453,188

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (6,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed semi-annually from 10/10/2023; and pays Floating USD SOFR annually from 10/4/2024	Bank of America	6/4/2023	(114,134)	(196,934)
USD (6,820,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/4/2024; and pays 3.45% Fixed semi-annually from 20/10/2023	Bank of America	18/4/2023	(77,144)	(181,149)
GBP (1,200,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.2% Fixed semi-annually from 17/7/2024; and pays Floating GBP SONIA annually from 14/7/2024	Barclays	17/7/2023	(8,303)	(15,112)
USD (2,850,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.45% Fixed semi-annually from 6/8/2024; and pays Floating USD SOFR annually from 6/2/2025	Barclays	2/2/2024	(28,444)	(47,026)
USD (27,900,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/6/2024; and pays 3.3% Fixed semi-annually from 1/12/2023	Citibank	30/5/2023	69,598	(4,337)
GBP (1,273,554)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.7% Fixed semi-annually from 14/6/2024; and pays Floating GBP SONIA annually from 14/6/2024	Citibank	14/6/2023	243	(7,616)
GBP (1,011,240)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.7% Fixed semi-annually from 14/6/2024; and pays Floating GBP SONIA annually from 14/6/2024	Citibank	14/6/2023	193	(6,047)
USD (5,714,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.85% Fixed semi-annually from 6/1/2024; and pays Floating USD SOFR annually from 6/7/2024	Citibank	3/7/2023	(3,863)	(86,079)
USD (20,680,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/11/2024; and pays 2.75% Fixed semi-annually from 16/5/2024	Citibank	14/11/2023	46,334	(22,111)
USD (20,680,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	(31,257)	(97,746)

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (62,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 5/6/2024; and pays Floating USD SOFR annually from 5/12/2024	Citibank	1/12/2023	(368,431)	(759,031)
USD (62,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/1/2025; and pays 2.75% Fixed semi-annually from 19/7/2024	Citibank	17/1/2024	242,828	(110,571)
USD (11,160,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/6/2024; and pays 2.8% Fixed semi-annually from 1/12/2023	Deutsche Bank	30/5/2023	58,256	(5,913)
USD (10,970,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.27% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	Goldman Sachs	23/3/2023	(315,104)	(404,236)
EUR (81,800,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed annually from 4/5/2024; and pays Floating EURIBOR 6 Month semi-annually from 4/11/2023	Goldman Sachs	2/5/2023	(1,641,232)	(1,852,475)
USD (11,213,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/6/2024; and pays 2.8% Fixed semi-annually from 1/12/2023	Goldman Sachs	30/5/2023	92,039	(5,942)
USD (28,032,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/6/2024; and pays 3.3% Fixed semi-annually from 1/12/2023	Goldman Sachs	30/5/2023	90,421	(4,358)
USD (5,730,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 12/6/2024; and pays 2.5% Fixed semi-annually from 12/12/2023	Goldman Sachs	8/6/2023	32,604	(1,619)
USD (11,450,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 12/12/2023; and pays Floating USD SOFR annually from 12/6/2024	Goldman Sachs	8/6/2023	(47,972)	(121,306)
USD (13,110,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 16/12/2023; and pays Floating USD SOFR annually from 16/6/2024	Goldman Sachs	14/6/2023	(95,764)	(169,242)
USD (13,110,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/6/2024; and pays 2.5% Fixed semi-annually from 16/12/2023	Goldman Sachs	14/6/2023	68,935	(4,420)
USD (7,230,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/2/2024; and pays Floating USD SOFR annually from 9/8/2024	Goldman Sachs	7/8/2023	(76,238)	(144,198)
USD (10,970,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 3.26% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	21,614	(22,463)
Total				(2,084,821)	(4,269,931)

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

To Be Announced Securities Contracts as at 28 February 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
	United States		
USD 2,772,000	Fannie Mae or Freddie Mac 1.5% TBA	2,392,433	0.22
USD 2,013,500	Fannie Mae or Freddie Mac 1.5% TBA	1,548,822	0.14
USD 5,120,000	Fannie Mae or Freddie Mac 2% TBA	4,543,901	0.42
USD 13,025,008	Fannie Mae or Freddie Mac 2% TBA	10,568,573	0.98
USD 1,851,000	Fannie Mae or Freddie Mac 2.5% TBA	1,682,782	0.16
USD 9,991,900	Fannie Mae or Freddie Mac 2.5% TBA	8,438,472	0.78
USD 1,124,000	Fannie Mae or Freddie Mac 3% TBA	1,045,847	0.10
USD 5,711,537	Fannie Mae or Freddie Mac 3% TBA	5,013,659	0.46
USD 317,000	Fannie Mae or Freddie Mac 3.5% TBA	301,590	0.03
USD 21,621,120	Fannie Mae or Freddie Mac 3.5% TBA	19,639,747	1.82
USD 160,000	Fannie Mae or Freddie Mac 4% TBA	155,532	0.01
USD 4,111,000	Fannie Mae or Freddie Mac 4% TBA	3,847,960	0.36
USD 114,000	Fannie Mae or Freddie Mac 4.5% TBA	112,196	0.01
USD 36,268,700	Fannie Mae or Freddie Mac 4.5% TBA	34,809,452	3.23
USD 3,299,000	Fannie Mae or Freddie Mac 5% TBA	3,232,930	0.30
USD 600,000	Fannie Mae or Freddie Mac 5% TBA	587,984	0.05
USD 555,000	Fannie Mae or Freddie Mac 5.5% TBA	552,781	0.05
USD 370,000	Fannie Mae or Freddie Mac 6% TBA	373,816	0.03
USD 4,624,700	Ginnie Mae 2% TBA	3,863,070	0.36
USD 3,029,400	Ginnie Mae 2.5% TBA	2,613,331	0.24
USD 3,333,600	Ginnie Mae 3% TBA	2,970,029	0.28
USD 2,769,000	Ginnie Mae 3.5% TBA	2,542,072	0.24
USD 1,709,000	Ginnie Mae 4% TBA	1,613,002	0.15
USD 1,103,000	Ginnie Mae 4.5% TBA	1,066,463	0.10
USD 100,000	Ginnie Mae 5% TBA	98,628	0.01
USD 622,000	Ginnie Mae 5% TBA	613,493	0.06
USD 407,000	Ginnie Mae 5.5% TBA	407,407	0.04
USD 220,000	Ginnie Mae 6% TBA	222,879	0.02
Total TBA		114,858,851	10.65

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Swiss Small & MidCap Opportunities Fund[4]

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (CHF)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
75,269	BlackRock ICS US Dollar Ultra Short Bond Fund~	7,456,046	1.13
Total Funds		7,456,046	1.13
COMMON STOCKS (SHARES)			
	Denmark		
148,077	DSV	25,189,543	3.83
	Switzerland		
52,228	ALSO	9,630,843	1.46
110,762	Bachem*	10,317,480	1.57
182,753	Baloise	28,546,019	4.34
20,254	Barry Callebaut*	38,239,552	5.80
45,674	Belimo*	22,083,379	3.35
89,252	BKW*	12,191,823	1.85
54,896	Burckhardt Compression	31,345,616	4.76
4,566	Chocoladefabriken Lindt & Spruengli*	47,212,440	7.17
51	Chocoladefabriken Lindt & Spruengli	5,298,900	0.80
81,289	Cie Financiere Richemont	11,547,103	1.75
36,803	Coltene	2,679,258	0.41
257,928	DKSH*	19,795,974	3.01
11,040	Forbo*	13,579,200	2.06
118,677	Galenica	8,604,083	1.31
496,547	Georg Fischer*	31,729,353	4.82
169,982	Helvetia	20,499,829	3.11
186,146	Huber + Suhner	15,934,098	2.42
354,726	Julius Baer*	22,156,186	3.37
93,239	Klingelnberg	1,505,810	0.23
50,856	Lonza*	28,784,496	4.37
68,726	Medartis	4,858,928	0.74
148,298	Nestle*	15,856,022	2.41
235,015	PolyPeptide	6,049,286	0.92
36,418	Roche	9,920,263	1.50
63,693	Roche	18,458,231	2.80
17,163	Schindler*	3,623,109	0.55
197,676	Schindler*	39,831,714	6.05
19,147	Siegfried*	12,627,447	1.92
98,315	Sika*	25,886,339	3.93
102,081	SKAN	7,166,086	1.09
263,293	Softwareone	4,138,966	0.63
394,525	Straumann*	49,000,005	7.44
61,019	Tecan*	23,345,870	3.54
30,335	VAT*	8,603,006	1.30
12,703	Vontobel	739,315	0.11
222,852	VZ	16,290,481	2.47
		628,076,510	95.36
Total Common Stocks (Shares)		653,266,053	99.19
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		660,722,099	100.32
Total Portfolio		660,722,099	100.32
Other Net Liabilities		(2,093,138)	(0.32)
Total Net Assets (CHF)		658,628,961	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	43.79
Industrial	33.30
Financials	13.40
Consumer Cyclical	3.21
Communications	3.01
Utilities	1.85
Investment Funds	1.13
Technology	0.63
Other Net Liabilities	(0.32)
	100.00

[4]Fund closed to subscriptions, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

NM0423U-2875152-852/1102

Systematic China A-Share Opportunities Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
COMMON STOCKS (SHARES)			
	China		
421,100	AECC Aero-Engine Control	1,534,156	0.29
363,800	Air China	581,564	0.11
10,300	Angel Yeast	59,933	0.01
622,600	Anhui Anke Biotechnology	1,024,839	0.19
357,306	Anhui Guangxin Agrochemical	1,681,158	0.31
470,500	Anhui Transport Consulting & Design Institute	678,341	0.13
66,147	Anjoy Foods	1,555,949	0.29
273,300	Avary Shenzhen	1,118,381	0.21
48,800	AVICOPTER	318,714	0.06
1,243,500	Bank of Communications	876,723	0.16
5,509,500	Bank of Jiangsu	5,699,827	1.06
91,400	Bank of Suzhou	98,634	0.02
5,285,021	Baoshan Iron & Steel	5,003,722	0.93
160,500	Beijing Enlight Media	175,513	0.03
51,612	Beijing Tiantan Biological Products	173,404	0.03
642,100	Beijing Yanjing Brewery	1,246,336	0.23
1,844,000	Beijing-Shanghai High Speed Railway	1,313,369	0.25
35,500	BGI Genomics	284,361	0.05
760,600	Blue Sail Medical	903,976	0.17
347,300	Bluestar Adisseo	451,246	0.08
6,073,400	BOE Technology	3,644,085	0.68
96,400	BTG Hotels	340,664	0.06
506,720	BYD	19,014,996	3.55
132,951	Camel	171,404	0.03
165,733	Centre Testing International	533,929	0.10
786,900	Chengdu Xingrong Environment	581,974	0.11
93	China Construction Bank	75	0.00
535,100	China Eastern Airlines	418,076	0.08
1,534,634	China Galaxy	2,124,225	0.40
815,200	China International Capital	4,915,893	0.92
1,279,367	China International Marine Containers	1,399,037	0.26
2,079,200	China Merchants Bank	11,162,003	2.08
2,341,900	China National Chemical Engineering	3,039,453	0.57
51,040	China National Medicines	235,962	0.04
169,600	China Petroleum & Chemical	113,719	0.02
222,000	China Resources Sanjiu Medical & Pharmaceutical	1,626,849	0.30
19,088,494	China State Construction Engineering	15,435,780	2.88
137,500	China Tourism Duty Free	3,909,005	0.73
9,729,400	China United Network Communications	7,391,636	1.38
112,100	Chongqing Zhifei Biological Products	1,446,189	0.27
1,108,325	CITIC	3,293,122	0.61
400,960	Contemporary Amperex Technology	23,302,124	4.35
2,025,900	CRRC	1,661,550	0.31
4,271,000	Daqin Railway	4,172,727	0.78
420,400	DaShenLin Pharmaceutical	2,334,912	0.44
24,400	Deppon Logistics	67,794	0.01
48,300	Dong-E-E-Jiao	332,405	0.06
467,600	Financial Street	355,919	0.06
621,100	First Tractor	1,092,077	0.20
1,579,900	Focus Media Information Technology	1,486,716	0.28
906,565	Fuyao Glass Industry	4,835,508	0.90
52,700	Gaona Aero Material	336,602	0.06
4,702	G-bits Network Technology Xiamen	238,824	0.05
2,612,900	Gemdale	3,635,548	0.68
111,209	Glodon	961,370	0.18
19,152	GoodWe Technologies	1,070,569	0.20
143,200	Gotion High-tech	609,277	0.11
3,210,372	Gree Electric Appliances of Zhuhai	16,407,746	3.06
1,423,800	Guangdong Baolihua New Energy Stock	1,235,341	0.23
1,888,200	Guangzhou Automobile	3,116,248	0.58
31,300	Guangzhou Wondfo Biotech	149,747	0.03
2,302,868	Haier Smart Home	8,717,872	1.63
31,500	Haitong	41,472	0.01
166,700	Heilongjiang Agriculture	341,559	0.06
210,000	Henan Lingrui Pharmaceutical	483,157	0.09
1,563,649	Henan Shenhuo Coal & Power	4,207,281	0.78
1,027,500	Hengdian DMEGC Magnetics	3,217,076	0.60
133,400	Hithink RoyalFlush Information Network	2,274,546	0.42
1	Huagong Tech	3	0.00
139,700	Hualan Biological Engineering	446,041	0.08
429,233	Hubei Jumpcan Pharmaceutical	1,806,507	0.34
116,100	Humanwell Healthcare	445,696	0.08
4,411,380	Hunan Valin Steel	3,567,232	0.67
1,700	Hundsun Technologies	10,861	0.00
17,900	IKD	65,368	0.01
2,296,514	Industrial	2,124,715	0.40
4,810,020	Industrial Bank	11,703,374	2.18
103,100	JA Solar Technology	906,698	0.17
637,300	JCET	2,580,409	0.48
80,708	Jiajiayue	150,386	0.03
380,711	Jiangsu King's Luck Brewery	3,511,350	0.66
90,200	Jiangsu Yanghe Brewery Joint-Stock	2,206,488	0.41
33,092	Jiangsu Yangnong Chemical	511,099	0.10
43,800	Jiangxi Copper	123,650	0.02
916,000	Jiangzhong Pharmaceutical	2,198,427	0.41
3,641,522	Joincare Pharmaceutical Industry	6,911,118	1.29
88,500	Jointown Pharmaceutical	184,261	0.04
86,700	Juneyao Airlines	224,300	0.04

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
275,100	Kehua Data	1,766,203	0.33
1,051,800	Kuang-Chi Technologies	2,649,964	0.49
94,601	Kweichow Moutai	24,688,310	4.61
56,200	Lakala Payment	154,451	0.03
25,019	LB	78,874	0.01
121,533	Lepu Medical Technology Beijing Co Ltd	410,594	0.08
456,900	Lianhe Chemical Technology	1,081,453	0.20
204,500	Livzon Pharmaceutical	1,053,703	0.20
3,058,437	LONGi Green Energy Technology	19,468,624	3.63
2,119,204	Maanshan Iron & Steel	942,219	0.18
683,300	Midea	5,157,750	0.96
201,500	New China Life Insurance	903,717	0.17
2,175,300	Ningbo Joyson Electronic	4,923,438	0.92
1,463,680	Northeast	1,442,638	0.27
1,971,500	Offshore Oil Engineering	1,934,647	0.36
59,300	Olympic Circuit Technology	146,076	0.03
70,908	ORG Technology	53,768	0.01
3,980,300	People's Insurance of China	2,989,557	0.56
15,554,243	PetroChina	11,704,993	2.19
1,507,400	Ping An Bank	2,988,810	0.56
3,450,309	Ping An Insurance of China	23,929,059	4.47
19,805	Proya Cosmetics	520,066	0.10
45,700	Qianhe Condiment and Food	163,075	0.03
186,190	Qingdao Gaoce Technology	1,979,800	0.37
1,414,200	RiseSun Real Estate Development	439,527	0.08
154,174	Sansure Biotech	526,195	0.10
64	SDIC Capital	65	0.00
7,728,763	Shandong Nanshan Aluminum	4,014,559	0.75
30,200	Shandong Weifang Rainbow Chemical	336,767	0.06
82,200	Shanghai Bairun Investment	497,109	0.09
2,029,600	Shanghai Electric	1,223,616	0.23
164,800	Shanghai Fosun Pharmaceutical	799,112	0.15
136,200	Shanghai International Airport	1,149,190	0.21
64,400	Shanghai Jinjiang International Hotels	574,511	0.11
2,139,060	Shanghai Pharmaceuticals	6,081,777	1.14
590,172	Shanghai Pudong Construction	616,504	0.11
663,600	Shanghai Putailai New Energy Technology	4,801,850	0.90
1,860,900	Shanghai Tunnel Engineering	1,499,449	0.28
40,919	Shanghai Yuyuan Tourist Mart	46,160	0.01
516,800	Shanghai Zijiang Enterprise	435,753	0.08
4,254,200	Shanxi Taigang Stainless Steel	2,925,947	0.55
352,345	Shanxi Xinghuacun Fen Wine Factory	14,329,720	2.68
144,200	Shenzhen Airport	154,161	0.03
604,300	Shenzhen Everwin Precision Technology	1,091,232	0.20
547,621	Shenzhen Gongjin Electronics	760,375	0.14
75,527	Shenzhen Inovance Technology	796,575	0.15
87,600	Shenzhen Kangtai Biological Products	437,501	0.08
97,400	Shenzhen Kstar Science And Technology	703,531	0.13
318,871	Shenzhen Mindray Bio-Medical Electronics	14,407,643	2.69
45,200	Shenzhen New Energy Technology	839,625	0.16
1,304,400	Shenzhen Sunway Communication	3,519,109	0.66
32,536	Shenzhen YUTO Packaging Technology	143,628	0.03
115,174	Shijiazhuang Yiling Pharmaceutical	497,492	0.09
763,300	Siasun Robot & Automation	1,161,988	0.22
491,491	Sichuan Kelun Pharmaceutical	2,041,658	0.38
532,800	Sichuan Teway Food	2,109,761	0.39
128,700	Sinocare	653,138	0.12
27,900	Sonoscape Medical	196,948	0.04
4,529,940	SooChow	4,588,658	0.86
46,793	StarPower Semiconductor	1,986,270	0.37
228,752	Sungrow Power Supply	3,936,558	0.74
931,700	Sunwoda Electronic	2,898,360	0.54
2,175,700	Suzhou Dongshan Precision Manufacturing	9,141,184	1.71
25,500	Suzhou Maxwell Technologies	1,347,041	0.25
5,030,800	Tian Di Science & Technology	3,908,872	0.73
617,900	Tianma Microelectronics	850,846	0.16
1,547,700	Tongwei	9,330,854	1.74
30,100	Topchoice Medical	632,541	0.12
131,500	Tsingtao Brewery	2,109,324	0.39
1,447,827	Universal Scientific Industrial Shanghai	3,299,837	0.62
720,100	Visionox Technology	692,133	0.13
211,933	Walvax Biotechnology	1,167,018	0.22
170,400	Wanda Film	331,487	0.06
3,358,200	Wangsu Science & Technology	2,995,842	0.56
77,900	Weihai Guangwei Composites	747,065	0.14
39,100	Wellhope Foods	70,662	0.01
432,724	Wolong Electric	843,044	0.16
273,200	Wuliangye Yibin	8,035,718	1.50
11,298	Wuxi Autowell Technology	318,461	0.06
479,504	Wuxi Taiji Industry	391,197	0.07
9,100	Xiamen Faratronic	199,535	0.04
2,583,912	Xinyu Iron & Steel	1,695,365	0.32
139,510	Yangtze Optical Fibre and Cable Joint Stock	740,316	0.14
1,711,300	YTO Express	4,469,134	0.83
1,708,591	Yunnan Copper	3,132,046	0.58
1,382,700	Zangge Mining	5,552,754	1.04
29,100	Zhejiang Cfmoto Power	588,707	0.11
1,454,900	Zhejiang Crystal-Optech	2,706,776	0.50
990,100	Zhejiang Jiahua Energy Chemical Industry	1,266,489	0.24
232,300	Zhejiang Jingsheng Mechanical & Electrical	2,292,946	0.43

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
2,207,500	Zhejiang Juhua	5,984,146	1.12
38,839	Zhejiang Orient Gene Biotech	412,257	0.08
10	Zhejiang Semir Garment	9	0.00
344,800	Zhejiang Wansheng	654,384	0.12
312,900	Zhejiang Xinan Chemical Industrial	752,320	0.14
1,993,200	Zhengzhou Coal Mining Machinery	4,020,865	0.75
1,476,000	Zhongji Innolight	7,539,374	1.41
210,066	Zhuzhou CRRC Times Electric	1,564,180	0.29
648,400	Zoomlion Heavy Industry Science and Technology	626,017	0.12
1,057,300	ZTE	4,904,716	0.91
Total Common Stocks (Shares)		521,611,445	97.36
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		521,611,445	97.36
Total Portfolio		521,611,445	97.36
Other Net Assets		14,122,246	2.64
Total Net Assets (USD)		535,733,691	100.00

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	9,063,436	USD	9,768,962	BNY Mellon	15/3/2023	(120,045)
USD	719,894	EUR	675,657	BNY Mellon	15/3/2023	598
Net unrealised depreciation						(119,447)
SGD Hedged Share Class						
SGD	3,627,104	USD	2,743,253	BNY Mellon	15/3/2023	(50,076)
USD	189,565	SGD	253,826	BNY Mellon	15/3/2023	1,094
Net unrealised depreciation						(48,982)
Total net unrealised depreciation						(168,429)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
982	USD	SGX FTSE China A50 Index	March 2023	(159,633)
Total				(159,633)

The notes on pages 986 to 999 form an integral part of these financial statements.

Sector Breakdown
as at 28 February 2023

	% of Net Assets
Consumer Cyclical	21.77
Consumer Non-cyclical	19.58
Financials	15.58
Industrial	14.50
Energy	9.83
Basic Materials	9.10
Communications	3.93
Technology	2.65
Utilities	0.34
Diversified	0.08
Other Net Assets	2.64
	100.00

Systematic Global Equity High Income Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS			
	Australia		
195,299	Aristocrat Leisure	4,812,725	0.11
235,937	Telstra	661,930	0.02
		5,474,655	0.13
	Belgium		
471,445	Anheuser-Busch InBev	28,784,857	0.66
72,319	Umicore*	2,420,863	0.06
		31,205,720	0.72
	Bermuda		
961,000	CK Infrastructure	5,068,850	0.12
6,071	Credicorp	771,442	0.02
190,000	Hongkong Land	868,300	0.02
111,400	Jardine Matheson*	5,516,528	0.13
4,330,000	Kunlun Energy	3,464,442	0.08
27,000	Orient Overseas International*	433,431	0.01
		16,122,993	0.38
	Brazil		
690,285	Ambev	1,773,334	0.04
91,004	Itau Unibanco	443,307	0.01
1,254,444	Petroleo Brasileiro	7,256,384	0.17
4,376,330	Petroleo Brasileiro	22,225,199	0.51
		31,698,224	0.73
	Canada		
176,347	Bank of Nova Scotia/The	8,784,557	0.20
846,751	BCE*	37,470,572	0.87
154,045	Canadian Imperial Bank of Commerce	7,086,552	0.17
74,165	Canadian Utilities*	1,952,808	0.04
7,634	CGI	683,505	0.01
1,482	Constellation Software	2,548,637	0.06
339,795	Hydro One	8,889,508	0.21
77,654	Royal Bank of Canada*	7,913,622	0.18
1,598,611	TELUS	31,819,203	0.73
411,935	Toronto-Dominion Bank/The	27,408,686	0.63
		134,557,650	3.10
	Cayman Islands		
185,800	Alibaba	2,047,611	0.05
57,550	Baidu	988,373	0.02
329,700	Budweiser Brewing APAC*	987,126	0.02
484,400	Chow Tai Fook Jewellery	938,066	0.02
544,000	Geely Automobile	705,558	0.02
45,210	Meituan	783,932	0.02
33,400	NetEase	515,319	0.01
452,100	Tencent	19,791,257	0.46
1,844,000	Tingyi Cayman Islands	2,978,968	0.07
7,941,000	Want Want China	4,997,903	0.12
		34,734,113	0.81
	China		
1,167,300	37 Interactive Entertainment Network Technology	3,690,058	0.09
23,503,000	Agricultural Bank of China	8,144,753	0.19
184,800	Aier Eye Hospital	830,946	0.02
79,600	Amlogic Shanghai	911,804	0.02
111,900	Avary Shenzhen	457,910	0.01
59,873,000	Bank of China	21,968,946	0.51
14,048,000	Bank of Communications	8,304,590	0.19
858,470	Bank of Suzhou	926,418	0.02
32,219	Beijing Kingsoft Office Software	1,349,042	0.03
46,871	Bloomage Biotechnology	855,153	0.02
1,119,000	BOC International China	1,829,065	0.04
152,500	BYD	4,103,453	0.09
632,304	BYD	23,727,617	0.55
14,072,000	China CITIC Bank	6,508,009	0.15
23,927,000	China Construction Bank	14,632,388	0.34
2,373,000	China Everbright Bank	683,269	0.01
99,900	China International Capital	602,426	0.01
23,312,000	China Petroleum & Chemical	11,909,941	0.28
2,768,008	Chongqing Rural Commercial Bank	1,441,772	0.03
4,477,500	COSCO SHIPPING*	4,643,503	0.11
184,000	CSC Financial	709,005	0.02
3,561,359	Daan Gene	8,219,411	0.19
402,500	Do-Fluoride New Materials	2,113,875	0.05
1,897,024	East Money Information	5,710,250	0.13
565,300	First Capital	487,221	0.01
773,100	Focus Media Information Technology	727,502	0.02
243,911	Ganfeng Lithium	2,540,918	0.06
554,200	GEM	629,165	0.01
84,453	Gigadevice Semiconductor Beijing	1,274,588	0.03
1,967,400	GoerTek	6,100,431	0.14
575,700	Gree Electric Appliances of Zhuhai	2,942,319	0.07
476,100	Guangzhou Tinci Materials Technology	3,082,015	0.07
92,700	Hangzhou Lion Electronics	594,888	0.02
492,500	Henan Shenhuo Coal & Power	1,325,160	0.03
1,056,029	Henan Shuanghui Investment & Development	4,023,597	0.09
88,900	Hithink RoyalFlush Information Network	1,515,796	0.03
12,427,000	HKT Trust & HKT	16,149,244	0.37
6,200	Imeik Technology Development	524,964	0.01
33,498,000	Industrial & Commercial Bank of China	16,729,797	0.39
4,053,013	Luxi Chemical	8,461,863	0.19
262,300	Luxshare Precision Industry	1,129,980	0.03
136,200	Luzhou Laojiao	4,899,342	0.11
53,100	Maxscend Microelectronics	896,217	0.02
1,570,700	New China Life Insurance	3,802,179	0.09
17,000	Ningbo Deye Technology	809,406	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
1,442,959	Ningxia Baofeng Energy	3,280,437	0.08
98,600	Nongfu Spring*	552,733	0.01
3,749,000	People's Insurance of China	1,184,549	0.03
251,900	Perfect World Ltd/China	516,130	0.01
14,634,000	PetroChina	7,495,055	0.17
4,770,000	PICC Property & Casualty	4,187,196	0.10
1,064,400	Ping An Bank	2,110,448	0.05
5,236,000	Postal Savings Bank of China*	3,142,001	0.07
211,200	Qinghai Salt Lake Industry	753,644	0.02
22,600	SG Micro	510,831	0.01
56,100	Shanghai Putailai New Energy Technology	405,943	0.01
446,855	Shenghe Resources	1,030,030	0.02
158,654	Shenzhen Mindray Bio-Medical Electronics	7,168,511	0.17
116,600	Sichuan Yahua Industrial	411,041	0.01
172,688	Suzhou TA&A Ultra Clean Technology	1,428,731	0.03
71,000	Tianqi Lithium	837,606	0.02
381,000	Tibet Summit Resources	1,431,372	0.03
285,400	Walvax Biotechnology	1,571,567	0.04
119,300	Wuliangye Yibin	3,509,009	0.08
64,800	WuXi AppTec	770,896	0.02
59,000	Yealink Network Technology	565,813	0.01
47,500	YongXing Special Materials Technology	627,691	0.01
27,072	Yunnan Botanee Bio-Technology	539,499	0.01
270,000	Zheshang	400,926	0.01
859,073	ZTE	3,985,159	0.09
		261,337,014	6.02
	Denmark		
14,394	AP Moller - Maersk*	33,859,612	0.78
629	AP Moller - Maersk	1,452,656	0.03
142,893	Carlsberg	20,241,510	0.47
21,900	Genmab	8,278,286	0.19
365,964	Novo Nordisk	52,034,149	1.20
116,469	Novozymes	5,615,987	0.13
		121,482,200	2.80
	Finland		
78,245	Kesko	1,701,213	0.04
	France		
3,142,021	Engie*	46,483,082	1.07
146,516	Sanofi*	13,853,487	0.32
349,573	Thales	49,138,987	1.14
		109,475,556	2.53
	Germany		
39,877	Allianz	9,410,291	0.22
91,047	BASF	4,677,232	0.11
32,960	Beiersdorf	3,937,206	0.09
116,522	Deutsche Telekom*	2,644,987	0.06
108,934	Evonik Industries*	2,330,219	0.05
30,387	Mercedes-Benz	2,352,130	0.05
14,368	SAP	1,645,401	0.04
21,314	Scout24	1,175,306	0.03
1,169,332	Telefonica Deutschland*	3,594,652	0.08
		31,767,424	0.73
	Hong Kong		
3,512,400	AIA	37,254,088	0.86
246,500	Beijing Enterprises	807,116	0.02
3,412,500	BOC Hong Kong	11,543,112	0.27
964,000	CITIC	1,063,606	0.02
992,000	Guangdong Investment*	1,002,237	0.02
66,100	Hang Seng Bank	1,074,578	0.02
30,200	Hong Kong Exchanges & Clearing	1,210,463	0.03
7,990,000	Lenovo*	7,166,468	0.17
80,400	Link REIT	528,557	0.01
635,000	New World Development	1,727,258	0.04
2,315,500	Power Assets	12,390,242	0.29
820,000	Sino Land	1,050,987	0.02
60,000	Sun Hung Kai Properties	819,467	0.02
166,000	Swire Pacific	1,353,548	0.03
		78,991,727	1.82
	India		
65,514	Asian Paints	2,241,824	0.05
28,010	Kotak Mahindra Bank	585,917	0.01
20,398	Tata Consultancy Services	817,437	0.02
		3,645,178	0.08
	Indonesia		
3,847,200	Bank Mandiri Persero	2,522,754	0.06
	Ireland		
6,159	Eaton	1,074,253	0.02
12,161	Kingspan	791,148	0.02
		1,865,401	0.04
	Israel		
259,333	Check Point Software Technologies*	32,302,519	0.75
321,873	Israel Discount Bank	1,508,252	0.03
2,838	Nice*	583,784	0.01
325,372	ZIM Integrated Shipping Services*	8,013,912	0.19
		42,408,467	0.98
	Italy		
523,142	Mediobanca Banca di Credito Finanziario*	5,645,375	0.13
97,500	UniCredit	2,028,591	0.05
		7,673,966	0.18
	Japan		
224,900	Astellas Pharma	3,159,698	0.07
33,900	Daito Trust Construction*	3,184,252	0.07
162,900	Fast Retailing*	32,081,485	0.74
5,858,400	Japan Post*	51,897,387	1.20
125,700	Japan Post Bank*	1,082,240	0.03
593,500	Japan Tobacco	12,033,811	0.28
547,100	KDDI*	15,965,595	0.37
124,400	Mitsubishi	4,215,884	0.09
227,300	Mizuho Financial*	3,532,061	0.08

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
306,800	MS&AD Insurance	9,999,807	0.23
33,900	Nintendo	1,271,715	0.03
744,300	Nippon Telegraph & Telephone	21,507,813	0.50
9,300	Nissin Foods	772,106	0.02
26,200	Nitto Denko*	1,572,883	0.03
644,400	SoftBank*	26,027,929	0.60
1,008,300	SoftBank*	11,349,742	0.26
5,559,900	Sumitomo Chemical*	19,416,299	0.45
120,400	Suzuki Motor*	4,216,072	0.10
478,800	Takeda Pharmaceutical*	14,764,665	0.34
18,400	Trend Micro*	863,489	0.02
		238,914,933	5.51
	Jersey		
68,511	Experian	2,326,971	0.05
200,616	WPP	2,498,595	0.06
		4,825,566	0.11
	Malaysia		
438,500	AMMB	391,843	0.01
2,102,000	CIMB	2,627,805	0.06
347,000	IOI	296,160	0.00
10,509,100	Malayan Banking	20,608,474	0.48
100,400	Nestle Malaysia	3,022,642	0.07
196,300	Petronas Gas	728,774	0.02
98,200	PPB	382,954	0.01
2,425,500	Public Bank	2,232,281	0.05
3,192,900	RHB Bank	4,041,395	0.09
705,300	Sime Darby	356,777	0.01
1,225,000	Tenaga Nasional	2,557,840	0.06
		37,246,945	0.86
	Mexico		
661,291	America Movil	681,320	0.01
79,679	Arca Continental	673,957	0.02
894,832	Coca-Cola Femsa	6,510,182	0.15
421,450	Wal-Mart de Mexico	1,644,404	0.04
		9,509,863	0.22
	New Zealand		
253,590	Fisher & Paykel Healthcare	4,071,528	0.09
	Singapore		
91,100	DBS	2,310,586	0.06
237,300	Oversea-Chinese Banking	2,231,687	0.05
554,200	Singapore Technologies Engineering*	1,468,567	0.03
5,301,700	Singapore Telecommunications*	9,326,580	0.21
82,400	United Overseas Bank	1,829,986	0.04
606,300	Venture*	7,727,104	0.18
		24,894,510	0.57
	South Africa		
58,371	African Rainbow Minerals*	803,739	0.02
	South Korea		
16,278	KT&G	1,091,146	0.02
	Sweden		
299,417	Epiroc	5,802,223	0.13
10,155	Holmen	408,683	0.01
34,171	Industrivarden*	941,285	0.02
1,961,443	Tele2*	18,159,530	0.42
2,553,110	Telia	6,633,450	0.15
162,178	Volvo	3,246,264	0.08
		35,191,435	0.81
	Switzerland		
458,569	ABB*	15,334,415	0.35
336,335	Garmin	33,145,814	0.77
1,232	Givaudan*	3,736,507	0.09
295,222	Nestle	33,744,535	0.78
481,703	Novartis	40,944,623	0.94
30,388	Roche	8,849,220	0.20
6,355	Roche	1,968,837	0.05
		137,723,951	3.18
	Taiwan		
36,295	Advantech	425,255	0.01
879,000	Asustek Computer	8,019,884	0.19
214,000	Catcher Technology	1,295,820	0.03
3,295,000	China Steel	3,395,623	0.08
11,645,000	Compal Electronics	9,229,773	0.21
4,361,000	CTBC Financial	3,256,131	0.08
692,214	E.Sun Financial	566,820	0.01
3,640,705	First Financial	3,202,246	0.07
752,000	Formosa Plastics	2,243,448	0.05
10,378,000	Inventec	9,060,031	0.21
4,215,000	Lite-On Technology	9,614,280	0.22
1,596,950	Mega Financial	1,745,300	0.04
409,000	Novatek Microelectronics	5,469,975	0.13
249,000	Pegatron	555,703	0.01
356,000	Powerchip Semiconductor Manufacturing	389,071	0.01
2,166,000	Quanta Computer	5,694,103	0.13
213,000	Realtek Semiconductor	2,656,425	0.06
2,480,000	Synnex Technology International	5,087,051	0.12
1,972,000	Taiwan Semiconductor Manufacturing	33,072,133	0.76
2,969,480	WPG	4,804,649	0.11
		109,783,721	2.53
	Thailand		
139,500	Advanced Info Service	797,340	0.02
2,480	Srisawad (Wts 29/8/2025)	295	0.00
		797,635	0.02
	Turkey		
533,419	Haci Omer Sabanci	1,213,592	0.03
214,760	Turkcell Iletisim Hizmetleri	362,131	0.01
		1,575,723	0.04
	United Kingdom		
3,883	AstraZeneca	511,140	0.01
1,415,754	Auto Trader	10,201,513	0.23
155,081	BAE Systems	1,690,887	0.04
376,460	Barratt Developments	2,130,920	0.05
699,996	British American Tobacco	26,681,369	0.62
208,174	Burberry	6,219,007	0.14

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
34,434	Compass	802,340	0.02
11,244	Croda International	889,921	0.02
376,061	Diageo	16,125,878	0.37
88,725	GSK	1,531,756	0.04
196,011	Imperial Brands	4,775,411	0.11
2,917,561	J Sainsbury*	9,534,061	0.22
3,831,736	Melrose Industries	6,995,622	0.16
37,849	Pearson	420,212	0.01
49,952	Persimmon	873,169	0.02
17,355	Rio Tinto	1,191,141	0.03
206,349	Sage	1,875,146	0.04
332,614	Schroders	2,006,284	0.05
7,479	Spirax-Sarco Engineering	1,059,037	0.02
59,702	SSE	1,264,279	0.03
133,592	St James's Place	2,068,444	0.05
4,940,998	Tesco	15,276,594	0.35
2,160,014	Vodafone	2,629,907	0.06
		116,754,038	2.69
	United States		
54,632	Activision Blizzard	4,166,510	0.10
204,576	Adobe	66,059,636	1.52
24,124	Advance Auto Parts Inc	3,557,325	0.08
115,642	Agilent Technologies	16,477,829	0.38
15,434	Air Products and Chemicals	4,410,266	0.10
1,095,471	Alphabet^	98,570,481	2.27
550,761	Alphabet	49,689,657	1.15
164,268	Altria	7,584,253	0.18
747,410	Amazon.com	69,800,620	1.61
148,438	American Express	25,893,525	0.60
132,268	American Financial*	17,741,107	0.41
74,579	AMETEK	10,559,641	0.24
44,467	Amgen	10,358,588	0.24
576,735	Apple	85,195,294	1.97
17,766	Archer-Daniels-Midland	1,431,407	0.03
1,304,648	AT&T	24,664,370	0.57
21,259	AutoZone	54,173,672	1.25
75,685	Best Buy	6,316,670	0.15
55,125	BioMarin Pharmaceutical	5,599,597	0.13
87,849	Booz Allen Hamilton	8,327,207	0.19
729,721	Bristol-Myers Squibb	50,606,151	1.17
157,285	Cadence Design Systems	30,571,486	0.71
26,975	Campbell Soup Co	1,430,214	0.03
18,272	Cboe Global Markets	2,312,687	0.05
12,763	CF Industries	1,105,531	0.03
174,483	Chevron	28,255,777	0.65
75,086	Cigna	22,056,512	0.51
2,070	Cintas	907,384	0.02
216,187	CME	39,684,366	0.92
1,212,127	Coca-Cola	72,036,708	1.66
452,866	Colgate-Palmolive	33,104,505	0.76
41,884	Costco Wholesale	20,369,446	0.47
139,043	CVS Health	11,679,612	0.27
7,202	Darden Restaurants	1,029,166	0.02
4,010	Dollar General	875,062	0.02
25,516	Domino's Pizza*	7,525,944	0.17
84,575	DTE Energy	9,353,995	0.22
796,628	eBay*	36,334,203	0.84
71,574	Electronic Arts	7,933,978	0.18
38,988	Elevance Health	18,465,107	0.43
53,118	Eli Lilly	16,633,902	0.38
5,421	Emerson Electric	445,769	0.01
17,101	FactSet Research Systems	7,172,501	0.17
8,381	Fair Isaac*	5,655,834	0.13
255,094	Fortinet	15,257,172	0.35
161,437	Fox	5,726,170	0.13
249,532	General Mills	20,104,793	0.46
492,892	Gilead Sciences	39,697,522	0.92
145,555	Hershey	34,940,478	0.81
148,177	Home Depot	43,833,720	1.01
10,949	Honeywell International	2,087,317	0.05
20,908	Humana	10,608,510	0.24
248,223	Incyte	18,989,059	0.44
81,426	J M Smucker	12,153,645	0.28
545,572	Johnson & Johnson	84,083,557	1.94
149,409	Juniper Networks	4,585,362	0.11
126,189	Kellogg	8,405,449	0.19
7,289	Keysight Technologies	1,171,925	0.03
246,936	Kroger	10,657,758	0.25
7,488	Leidos	731,353	0.02
6,077	Lennox International	1,548,602	0.04
227,424	Lowe's*	46,696,970	1.08
101,915	Lululemon Athletica	31,481,544	0.73
2,090	Martin Marietta Materials	754,093	0.02
119,087	Mastercard	42,254,449	0.97
50,945	McDonald's	13,438,781	0.31
461,585	Merck	49,828,101	1.15
199,591	Meta Platforms	35,159,951	0.81
83,161	MetLife	6,000,898	0.14
400,077	Microsoft	99,931,233	2.31
68,355	Mohawk Industries	7,093,198	0.16
59,441	Neurocrine Biosciences	6,112,318	0.14
138,724	Newmont	6,005,362	0.14
44,274	NRG Energy	1,462,370	0.03
29,614	O'Reilly Automotive	24,992,143	0.58
292,636	PACCAR	21,140,025	0.49
53,876	Palo Alto Networks	10,242,905	0.24
414,732	Paychex	46,051,841	1.06
462,812	PepsiCo	80,594,082	1.86
422,867	Pfizer	17,069,026	0.39
7,339	PPG Industries*	968,308	0.02
11,312	Procter & Gamble	1,559,812	0.04
9,789	Regeneron Pharmaceuticals	7,413,895	0.17
11,998	Salesforce	1,953,634	0.05
5,012	Seagen*	888,427	0.02
24,643	ServiceNow	10,568,397	0.24
14,971	Sherwin-Williams	3,340,928	0.08

^All or a portion of this security is pledged, see Note 13, for further details.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
5,450,459	Sirius XM*	24,063,777	0.55
205,730	Snap-on	51,031,326	1.18
32,337	Synopsys	11,850,217	0.27
110,462	Tesla	22,955,108	0.53
79,368	T-Mobile US*	11,427,405	0.26
105,645	Travelers	19,590,809	0.45
56,454	Ulta Beauty	29,703,272	0.68
28,070	United Parcel Service	5,116,600	0.12
83,871	UnitedHealth	40,155,757	0.93
323,208	US Bancorp	15,426,718	0.36
99,259	Veeva Systems	16,593,127	0.38
61,525	VeriSign	12,223,787	0.28
1,760,842	Verizon Communications*	68,074,152	1.57
154,074	Vertex Pharmaceuticals	44,368,690	1.02
360,663	Visa*	79,490,125	1.83
7,776	Vulcan Materials	1,414,454	0.03
684,193	Walmart	96,881,729	2.23
15,805	WW Grainger	10,661,105	0.25
9,788	Xylem*	1,007,185	0.02
73,174	Yum China*	4,316,534	0.10
94,542	Yum! Brands	11,968,072	0.28
		2,462,028,527	56.81
Total Common / Preferred Stocks (Shares) & Warrants		4,101,877,515	94.63
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		4,101,877,515	94.63

Holding	Description	Market Value (USD)	% of Net Assets
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	Canada		
4,446	Lumine**	45,689	0.00
	Mexico		
1	Sitios Latinoamerica	-	0.00
Total Common Stocks (Shares)		45,689	0.00
RIGHTS			
	Hong Kong		
16,080	Link REIT (23/3/2023)**	15,160	0.00
Total Rights		15,160	0.00
Total Other Transferable Securities		60,849	0.00
Total Portfolio		4,101,938,364	94.63
Other Net Assets		232,568,117	5.37
Total Net Assets (USD)		4,334,506,481	100.00

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	314,296,043	USD	219,460,455	BNY Mellon	15/3/2023	(7,385,752)
USD	10,946,792	AUD	16,023,607	BNY Mellon	15/3/2023	134,811
Net unrealised depreciation						(7,250,941)
CAD Hedged Share Class						
CAD	69,212,474	USD	51,623,913	BNY Mellon	15/3/2023	(697,930)
USD	3,237,224	CAD	4,363,836	BNY Mellon	15/3/2023	26,350
Net unrealised depreciation						(671,580)
CHF Hedged Share Class						
CHF	80,034,462	USD	87,272,538	BNY Mellon	15/3/2023	(1,578,140)
USD	4,585,704	CHF	4,257,698	BNY Mellon	15/3/2023	26,995
Net unrealised depreciation						(1,551,145)
CNH Hedged Share Class						
CNY	2,855,079,454	USD	421,272,194	BNY Mellon	15/3/2023	(10,095,897)
USD	20,323,696	CNY	140,217,655	BNY Mellon	15/3/2023	130,471
Net unrealised depreciation						(9,965,426)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	77,306,414	USD	83,338,370	BNY Mellon	15/3/2023	(1,038,093)
USD	4,398,587	EUR	4,132,886	BNY Mellon	15/3/2023	(1,229)
Net unrealised depreciation						(1,039,322)
GBP Hedged Share Class						
GBP	87,625,774	USD	106,505,947	BNY Mellon	15/3/2023	(110,497)
USD	6,748,545	GBP	5,609,047	BNY Mellon	15/3/2023	(61,958)
Net unrealised depreciation						(172,455)
HKD Hedged Share Class						
HKD	4,837,504,920	USD	617,666,486	BNY Mellon	15/3/2023	(929,876)
USD	37,720,039	HKD	295,651,547	BNY Mellon	15/3/2023	27,253
Net unrealised depreciation						(902,623)
NZD Hedged Share Class						
NZD	45,985,735	USD	29,260,335	BNY Mellon	15/3/2023	(840,488)
USD	2,057,482	NZD	3,306,654	BNY Mellon	15/3/2023	13,924
Net unrealised depreciation						(826,564)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	18,177,997	USD	13,751,736	BNY Mellon	15/3/2023	(254,323)
USD	659,221	SGD	883,992	BNY Mellon	15/3/2023	2,849
Net unrealised depreciation						(251,474)
ZAR Hedged Share Class						
USD	295,331	ZAR	5,402,286	BNY Mellon	15/3/2023	1,437
ZAR	125,438,769	USD	7,068,578	BNY Mellon	15/3/2023	(244,733)
Net unrealised depreciation						(243,296)
Total net unrealised depreciation						(22,874,826)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
159	JPY	Nikkei 225 (Yen)	March 2023	58,421
255	EUR	EURO STOXX 50 Index	March 2023	26,923
73	GBP	FTSE 100 Index	March 2023	(24,203)
968	USD	S&P 500 E-Mini Index	March 2023	(7,155,160)
Total				(7,094,019)

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(782)	Call	S&P 500 Index	Exchange Traded	USD 4,245	3/3/2023	3,447,877	(7,820)
(296)	Call	Nikkei 225 Index	Exchange Traded	JPY 28,000	10/3/2023	373,790	(110,521)
(276)	Call	Nikkei 225 Index	Exchange Traded	JPY 28,125	10/3/2023	148,051	(66,681)
(781)	Call	S&P 500 Index	Exchange Traded	USD 4,150	10/3/2023	3,681,673	(269,445)
(1,218)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,350	17/3/2023	228,951	(257,175)
(1,034)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,325	17/3/2023	24,736	(301,365)
(322)	Call	FTSE 100 Index	Exchange Traded	GBP 8,100	17/3/2023	33,591	(32,247)
(362)	Call	FTSE 100 Index	Exchange Traded	GBP 8,150	17/3/2023	81,412	(20,873)
(785)	Call	S&P 500 Index	Exchange Traded	USD 4,135	17/3/2023	3,197,884	(887,050)
(626)	Call	S&P 500 Index	Exchange Traded	USD 4,035	24/3/2023	(81,101)	(3,549,420)
Total						11,136,864	(5,502,597)

Sector Breakdown
as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	26.05
Communications	16.49
Financials	13.92
Consumer Cyclical	12.90
Technology	12.36
Industrial	6.70
Basic Materials	2.13
Utilities	1.99
Energy	1.88
Diversified	0.21
Other Net Assets	5.37
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Systematic Global Sustainable Income & Growth Fund[1]

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
26,433	BlackRock Global High Yield Sustainable Credit Screened Fund~	2,720,099	16.50
26,406	Global Corporate Sustainable Credit Screened Fund~	2,734,516	16.59
Total Funds		5,454,615	33.09
COMMON / PREFERRED STOCKS (SHARES)			
	Australia		
1,540	Aristocrat Leisure	37,950	0.23
133	ASX	6,103	0.03
998	Fortescue Metals	14,403	0.09
		58,456	0.35
	Austria		
403	ANDRITZ	24,799	0.15
62	Verbund	5,335	0.03
		30,134	0.18
	Belgium		
338	KBC	25,512	0.15
25	Umicore	837	0.01
		26,349	0.16
	Bermuda		
79	Bunge	7,649	0.05
8,000	NWS	7,043	0.04
		14,692	0.09
	Brazil		
5,007	Ambev	12,863	0.08
2,681	Petroleo Brasileiro	15,508	0.09
3,798	Petroleo Brasileiro	19,288	0.12
		47,659	0.29
	Canada		
2,288	ARC Resources	25,317	0.15
2,341	Bank of Nova Scotia/The	116,614	0.71
39	Canadian Imperial Bank of Commerce	1,794	0.01
28	Franco-Nevada	3,561	0.02
3,496	Hydro One	91,460	0.56
1,279	National Bank of Canada	94,190	0.57
165	Shopify	6,713	0.04
139	TELUS	2,767	0.02
335	Tourmaline Oil	14,632	0.09
		357,048	2.17
	Cayman Islands		
400	Alibaba	4,408	0.03
350	Baidu	6,011	0.03
600	Li Auto	7,052	0.04
70	Meituan	1,214	0.01
699	NIO	6,434	0.04
700	Tencent	30,644	0.18
94	Vipshop	1,389	0.01
8,000	Yadea	17,144	0.11
		74,296	0.45
	China		
3,500	China Merchants Bank	18,951	0.12
14,000	HKT Trust & HKT	18,194	0.11
3,000	Ping An Insurance of China	20,372	0.12
900	WuXi AppTec	9,580	0.06
		67,097	0.41
	Colombia		
249	Bancolombia	1,941	0.01
746	Bancolombia	4,874	0.03
		6,815	0.04
	Czech Republic		
33	Komercni Banka	1,122	0.01
	Denmark		
9	AP Moller - Maersk	21,171	0.13
48	AP Moller - Maersk	110,855	0.67
10	Genmab	3,780	0.03
756	Novo Nordisk	107,491	0.65
		243,297	1.48
	Finland		
625	Elisa	35,727	0.22
1,869	Kesko	40,636	0.25
370	Neste	17,974	0.11
3,335	Nokia	15,531	0.09
1,182	Wartsila	11,467	0.07
		121,335	0.74
	France		
117	Accor	3,915	0.02
1,254	Engie	18,552	0.11
327	Gecina	37,774	0.23
80	Kering	47,203	0.29
486	Klepierre	12,273	0.07
3,111	Orange	35,812	0.22
514	Schneider Electric	83,018	0.50
205	Valeo	4,332	0.03
		242,879	1.47
	Germany		
56	Henkel	3,896	0.02
33	Mercedes-Benz	2,554	0.02
9	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	3,114	0.02
559	SAP	64,016	0.39
186	Siemens	28,672	0.17
4,613	Telefonica Deutschland	14,181	0.09
		116,433	0.71
	Hong Kong		
3,800	AIA	40,305	0.25
24,000	BOC Hong Kong	81,182	0.49
18,000	Fosun International	14,723	0.09
8,000	MTR	40,311	0.25
5,000	New World Development	13,600	0.08

~Investment in connected party fund, see further information in Note 10.

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
8,000	PCCW	3,975	0.02
15,400	Swire Properties	40,516	0.25
		234,612	1.43
	Indonesia		
13,400	Bank Central Asia	7,689	0.04
16,600	Unilever Indonesia	4,550	0.03
		12,239	0.07
	Ireland		
754	Johnson Controls International	47,268	0.29
134	Seagate Technology	8,635	0.05
626	Trane Technologies	115,810	0.70
		171,713	1.04
	Israel		
46	Nice	9,462	0.06
77	Wix.com	6,906	0.04
		16,368	0.10
	Italy		
3,973	Enel	22,369	0.13
3,502	Intesa Sanpaolo	9,594	0.06
		31,963	0.19
	Japan		
400	Ajinomoto Co Inc	11,767	0.07
2,500	Asahi Kasei	17,384	0.10
5,800	Astellas Pharma	81,486	0.49
1,500	Azbil	38,875	0.24
1,100	Benesse Holdings Inc	16,227	0.10
1,800	Daiwa	8,579	0.05
1,400	H.U.	27,469	0.17
200	Hankyu Hanshin	5,674	0.03
100	Hoya	9,862	0.06
2,100	ITOCHU	62,559	0.38
3,900	KDDI*	113,811	0.69
1,000	MS&AD Insurance	32,594	0.20
300	NGK Spark Plug	6,016	0.04
1,100	Nippon Telegraph & Telephone	31,786	0.19
1,000	Nomura Research Institute	22,256	0.13
200	Ono Pharmaceutical	4,071	0.03
900	Sekisui House	16,996	0.10
300	SoftBank	12,117	0.08
4,400	SoftBank	49,528	0.30
400	Sohgo Security Services	10,469	0.06
2,600	Sompo	111,146	0.68
17,400	Sumitomo Chemical	60,764	0.37
3,900	Teijin Ltd	40,402	0.25
1,100	Tokio Marine	23,278	0.14
4,000	Toray Industries	22,819	0.14
14,300	Yamada	50,148	0.30
		888,083	5.39
	Jersey		
89	Ferguson	12,868	0.08
	Mexico		
798	Grupo Financiero Banorte	6,741	0.04
1,999	Wal-Mart de Mexico	7,800	0.05
		14,541	0.09
	Netherlands		
49	ASML	30,272	0.19
634	Koninklijke Ahold Delhaize	20,276	0.12
32,522	Koninklijke KPN	112,222	0.68
93	Prosus	6,758	0.04
68	Wolters Kluwer	7,913	0.05
		177,441	1.08
	Norway		
1,557	DNB Bank	31,346	0.19
599	Equinor	18,591	0.11
1,896	Telenor	21,465	0.13
		71,402	0.43
	Singapore		
4,500	Capitaland Investment	12,426	0.08
2,500	City Developments	14,307	0.09
600	DBS	15,218	0.09
1,000	Oversea-Chinese Banking	9,404	0.06
100	United Overseas Bank	2,221	0.01
		53,576	0.33
	South Africa		
898	FirstRand	3,211	0.02
1,059	Vodacom	7,354	0.04
		10,565	0.06
	South Korea		
803	KB Financial	31,131	0.19
197	NAVER	31,041	0.19
555	Shinhan Financial	16,294	0.10
273	Woori Financial	2,517	0.01
		80,983	0.49
	Spain		
8,676	Iberdrola	99,578	0.60
	Sweden		
654	Boliden	26,951	0.16
474	Essity	12,879	0.08
108	Holmen	4,346	0.03
337	Svenska Handelsbanken	3,594	0.02
2,099	Tele2	19,433	0.12
10,678	Telia	27,743	0.17
181	Volvo	3,777	0.02
		98,723	0.60
	Switzerland		
4	Givaudan	12,132	0.07
69	Kuehne + Nagel International	17,578	0.11
306	Logitech International	16,762	0.10
248	Nestle	28,347	0.17
837	Novartis	71,145	0.43
2	SGS	4,609	0.03
886	Swiss Re	92,728	0.56
123	Swisscom	76,739	0.47

*All or a portion of this security represents a security on loan.

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Systematic Global Sustainable Income & Growth Fund[1]
continued

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
788	UBS	17,236	0.10
178	Zurich Insurance	85,002	0.52
		422,278	2.56
	Thailand		
1,500	SCB X	4,414	0.03
	Turkey		
2,397	Turkcell Iletisim Hizmetleri	4,042	0.02
2,853	Yapi ve Kredi Bankasi	1,473	0.01
		5,515	0.03
	United Kingdom		
1,023	3i	20,260	0.12
2,434	British Land	13,178	0.08
1,987	Burberry	59,360	0.36
160	Diageo	6,861	0.04
556	Intertek	28,421	0.17
4,849	National Grid	60,834	0.37
3,182	Schroders	19,193	0.12
477	Shell	14,658	0.09
503	SSE	10,652	0.06
		233,417	1.41
	United States		
263	3M	28,491	0.17
373	AbbVie	57,088	0.35
205	Adobe	66,196	0.40
918	Agilent Technologies	130,806	0.79
103	Akamai Technologies	7,530	0.05
259	Alphabet	23,367	0.14
487	Alphabet	43,820	0.27
914	Amazon.com	85,358	0.52
244	American Express	42,563	0.26
409	Amgen	95,277	0.58
176	Anthem	83,355	0.51
954	Apple	140,925	0.86
433	Applied Materials	50,540	0.31
70	Autodesk	13,905	0.08
495	Automatic Data Processing	109,647	0.66
12	AutoZone	30,579	0.19
32	Bank of New York Mellon	1,627	0.01
438	Best Buy	36,556	0.22
318	Biogen	85,110	0.52
2	Booking	5,079	0.03
1,450	Bristol-Myers Squibb	100,557	0.61
259	Cadence Design Systems	50,342	0.31
1,525	Campbell Soup	80,855	0.49
10	Capital One Financial	1,094	0.01
74	Cboe Global Markets	9,362	0.06
261	CH Robinson Worldwide	26,204	0.16
105	Cheniere Energy	16,561	0.10
171	Chevron	27,692	0.17
165	Cigna	48,469	0.29
1,582	Cisco Systems	77,162	0.47
1,764	Coca-Cola	104,835	0.64
1,677	Colgate-Palmolive	122,589	0.74
125	Conagra Brands	4,591	0.03
777	Consolidated Edison	69,681	0.42
25	Costco Wholesale	12,158	0.07
129	Cummins	31,383	0.19
287	CVS Health	24,108	0.15
115	Danaher	28,293	0.17
15	Darling Ingredients	923	0.01
82	Dexcom	9,131	0.06
68	Discover Financial Services	7,613	0.05
698	eBay	31,836	0.19
263	Ecolab	41,941	0.25
468	Electronic Arts	51,878	0.31
350	Eli Lilly	109,602	0.66
13	Equinix	9,082	0.05
800	Expeditors International of Washington	84,388	0.51
22	FactSet Research Systems	9,227	0.06
6	Fair Isaac	4,049	0.02
282	Fox	10,003	0.06
10	FTI Consulting	1,845	0.01
164	Gartner	53,866	0.33
1,601	General Mills	128,993	0.78
1,648	Gilead Sciences	132,730	0.80
26	Hershey	6,241	0.04
7,874	Hewlett Packard Enterprise	123,267	0.75
293	Hilton Worldwide	42,593	0.26
563	Home Depot	166,547	1.01
265	Hormel Foods	11,876	0.07
284	HP	8,435	0.05
9	HubSpot	3,526	0.02
36	IDEXX Laboratories	16,978	0.10
1,442	Intel	35,805	0.22
355	International Business Machines	46,200	0.28
18	Intuit	7,345	0.04
249	J M Smucker	37,166	0.23
5	JB Hunt Transport Services	916	0.01
238	Johnson & Johnson	36,681	0.22
1,753	Kellogg	116,767	0.71
238	Keysight Technologies	38,266	0.23
231	Kimberly-Clark	28,974	0.18
2,002	Kroger	86,406	0.52
19	Laboratory of America	4,539	0.03
46	Lam Research	22,292	0.14
104	Lennox International	26,502	0.16
1,573	LKQ	91,061	0.55
293	Lowe's	60,162	0.37
65	Lululemon Athletica	20,078	0.12
219	Marathon Petroleum	27,686	0.17
130	Mastercard	46,126	0.28
1,261	Merck	136,125	0.83
96	Meta Platforms	16,911	0.10
3	Mettler-Toledo International	4,298	0.03
956	Microsoft	238,790	1.45

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

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Systematic Global Sustainable Income & Growth Fund[1]
continued

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
220	Molson Coors Beverage	11,840	0.07
1,210	Mondelez International	79,001	0.48
22	Motorola Solutions	5,805	0.03
83	Nasdaq	4,665	0.03
127	NetApp	8,230	0.05
342	Newmont	14,805	0.09
346	NVIDIA	81,258	0.49
44	ONEOK	2,886	0.01
16	Owens Corning	1,575	0.01
939	PepsiCo	163,517	0.99
410	Pfizer	16,550	0.10
223	PPG Industries	29,423	0.18
569	Procter & Gamble	78,459	0.48
1,302	Public Service Enterprise	79,266	0.48
350	Quest Diagnostics	48,010	0.29
1	Regeneron Pharmaceuticals	757	0.00
385	Regions Financial	9,028	0.05
534	Republic Services	69,132	0.42
189	Salesforce	30,775	0.19
63	ServiceNow	27,018	0.16
11	Steel Dynamics	1,354	0.01
480	Synchrony Financial	17,134	0.10
54	Synopsys	19,789	0.12
33	Target	5,687	0.03
244	Tesla	50,706	0.31
836	Texas Instruments	142,864	0.87
197	Travelers Cos	36,532	0.22
22	Ulta Beauty	11,575	0.07
68	United Parcel Service	12,395	0.08
332	UnitedHealth	158,955	0.96
50	Veeva Systems	8,358	0.05
116	VeriSign	23,047	0.14
2,122	Verizon Communications	82,037	0.50
134	Vertex Pharmaceuticals	38,588	0.23
555	Visa	122,322	0.74
116	Walmart	16,426	0.10
376	Waste Management	56,648	0.34
23	Waters	7,170	0.04
96	Workday	17,952	0.11
194	WW Grainger	130,861	0.79
401	Xylem	41,263	0.25
756	Yum China	44,596	0.27
607	Yum! Brands	76,840	0.47
		6,054,520	36.72
	Total Common / Preferred Stocks (Shares)	10,102,411	61.28
	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	15,557,026	94.37
	Total Portfolio	15,557,026	94.37
	Other Net Assets	928,531	5.63
	Total Net Assets (USD)	16,485,557	100.00

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedged Share Class						
CNY	37,827	USD	5,585	BNY Mellon	15/3/2023	(137)
USD	209	CNY	1,437	BNY Mellon	15/3/2023	1
Net unrealised depreciation						(136)
EUR Hedged Share Class						
EUR	15,730	USD	16,915	BNY Mellon	15/3/2023	(169)
USD	556	EUR	522	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(169)
HKD Hedged Share Class						
HKD	42,401	USD	5,414	BNY Mellon	15/3/2023	(8)
USD	203	HKD	1,594	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(8)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	14,513	USD	10,979	BNY Mellon	15/3/2023	(204)
USD	396	SGD	531	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(202)
Total net unrealised depreciation						(515)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
2	JPY	Nikkei 225 Index	March 2023	3

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Systematic Global Sustainable Income & Growth Fund[1]
continued

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
6	JPY	Nikkei 225 Index	March 2023	304
2	EUR	EURO STOXX 50 Index	March 2023	234
19	USD	Micro E-mini S&P 500 Index	March 2023	(14,154)
18	USD	Micro E-mini S&P 500 Index	March 2023	(13,301)
Total				(26,914)

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(2)	Call	Nikkei 225 Index	Exchange Traded	JPY 28,000	10/3/2023	2,525	(747)
(9)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,350	17/3/2023	1,692	(1,900)
(1)	Call	FTSE 100 Index	Exchange Traded	GBP 8,150	17/3/2023	225	(58)
(8)	Call	S&P 500 Index	Exchange Traded	USD 4,135	17/3/2023	32,590	(9,040)
Total						37,032	(11,745)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Investment Funds	33.09
Consumer Non-cyclical	18.09
Financials	8.53
Technology	8.19
Consumer Cyclical	7.56
Communications	6.85
Industrial	6.57
Utilities	2.76
Basic Materials	1.52
Energy	1.21
Other Net Assets	5.63
	100.00

[1]Fund launched during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Systematic Sustainable Global SmallCap Fund[3]

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
COMMON / PREFERRED STOCKS (SHARES)			
	Australia		
16,280	Abacus Property	31,181	0.01
94,937	Alumina*	96,360	0.04
68,119	Arena REIT	177,328	0.07
2,510	carsales.com	38,409	0.02
46,091	Challenger	232,820	0.09
68,300	Charter Hall	613,086	0.24
21,124	Charter Hall Long Wale REIT*	65,532	0.03
205,794	Charter Hall Retail REIT	553,768	0.21
60,899	Charter Hall Social Infrastructure REIT	131,016	0.05
2,152	Clinuvel Pharmaceuticals	27,706	0.01
36,275	Credit*	497,111	0.19
175,825	Deterra Royalties*	530,042	0.20
12,735	Eagers Automotive*	117,578	0.04
145,567	Growthpoint Properties Australia	315,130	0.12
98,233	Iluka Resources	690,315	0.27
35,506	Incitec Pivot	82,373	0.03
5,726	Jumbo Interactive	52,441	0.02
10,663	Lifestyle Communities*	122,250	0.05
25,150	Lovisa*	408,769	0.16
24,959	Magellan Financial	144,087	0.06
37,044	Nanosonics*	113,422	0.05
153,248	National Storage REIT	260,446	0.10
240,908	oOh!media*	258,328	0.10
80,732	Orora	192,195	0.07
516,312	Perenti	369,097	0.14
37,614	Perpetual*	618,705	0.24
14,065	Pinnacle Investment Management*	87,552	0.03
18,804	Pro Medicus*	773,702	0.30
323,472	Region RE	556,288	0.21
40,776	Sims*	439,169	0.17
39,367	Steadfast	154,783	0.06
3,985	Technology One	40,044	0.02
245,245	Viva Energy*	497,839	0.19
8,448	WAYPOINT REIT	15,554	0.01
		9,304,426	3.60
	Austria		
37,572	ANDRITZ	2,312,005	0.89
6,176	BAWAG*	386,940	0.15
587	Palfinger	19,544	0.01
1,007	Raiffeisen Bank International*	16,838	0.01
		2,735,327	1.06
	Belgium		
21,346	Fagron	343,085	0.13
544	Ion Beam Applications*	10,462	0.00
5,896	Melexis*	640,331	0.25
118	Montea	9,765	0.01
2,236	Ontex	17,672	0.01
113,709	Proximus	1,059,063	0.41
		2,080,378	0.81
	Bermuda		
1,092	Argo International	31,854	0.01
1,835	Assured Guaranty	113,935	0.04
179	Axis Capital	10,833	0.01
6,006	BW LPG	52,807	0.02
42,000	Digital China	19,531	0.01
54,730	Essent	2,361,599	0.91
108	Helen of Troy*	12,323	0.01
6,114	Hiscox	84,608	0.03
15,265	Liberty Latin America	136,011	0.05
28,000	Luye Pharma	12,878	0.00
332,000	NWS	292,282	0.11
59,193	Odfjell Drilling	153,122	0.06
853,000	Pacific Basin Shipping*	309,727	0.12
524,000	Pou Sheng International*	56,079	0.02
186,000	Sihuan Pharmaceutical*	21,565	0.01
74,000	Skyworth	40,540	0.01
10,671	Stolt-Nielsen	330,835	0.13
28,500	Yue Yuen Industrial	42,120	0.02
		4,082,649	1.57
	Brazil		
147,886	Aliansce Sonae Shopping Centers	488,020	0.19
29,502	Cogna Educacao	11,773	0.00
26,387	Cury Construtora e Incorporadora	63,434	0.03
99,589	Cyrela Brazil Realty Empreendimentos e Participacoes	287,561	0.11
61,624	Embraer	192,244	0.07
23,626	Fleury	65,681	0.02
27,445	Guararapes Confeccoes	23,274	0.01
5,640	Light	2,802	0.00
27,256	Metalurgica Gerdau	65,262	0.03
11,745	Mills Estruturas e Servicos de Engenharia	25,756	0.01
42,972	Santos Brasil Participacoes	66,122	0.03
77,559	Sao Martinho	416,650	0.16
12,012	SIMPAR	16,224	0.01
		1,724,803	0.67
	Canada		
29,035	Aclara Resources	10,040	0.00
12,481	Aecon	94,393	0.04
45,468	Altius Minerals	722,869	0.28
1,931	Artis Real Estate Investment Trust*	12,857	0.01
82,642	Atco*	2,581,545	1.00
365	Bausch + Lomb*	6,493	0.00
3,314	BRP	287,184	0.11
31,637	Canada Goose	591,424	0.23
1,105	Cascades	8,487	0.00
3,718	Colliers International	432,318	0.17
136,314	Crescent Point Energy	945,695	0.37
1,591	Docebo	55,517	0.02

*All or a portion of this security represents a security on loan.

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
6,442	First Majestic Silver	38,673	0.02
39,556	Fortuna Silver Mines	127,173	0.05
123,731	Gibson Energy	2,127,337	0.82
114,099	Hudbay Minerals	562,413	0.22
45,954	Innergex Renewable Energy	487,853	0.19
449	Interfor	7,343	0.00
1,451	Laurentian Bank of Canada	36,828	0.01
30,423	Lions Gate Entertainment	328,264	0.13
11,236	Lundin Gold	115,522	0.04
7,297	Methanex	367,036	0.14
63,247	PrairieSky Royalty	1,007,853	0.39
3,784	Russel Metals*	97,714	0.04
198,145	Sandstorm Gold	966,486	0.37
30,762	Silvercorp Metals	92,337	0.04
621	Slate Grocery REIT	6,844	0.00
8,128	Sleep Country Canada	152,364	0.06
23,792	Torex Gold Resources	285,310	0.11
2,365	Trican Well Service	5,829	0.00
21,191	Vermilion Energy	287,638	0.11
		12,849,639	4.97
	Cayman Islands		
56,000	AK Medical	66,852	0.03
39,000	Akeso	198,751	0.08
6,100	ASMPT	51,993	0.02
28,801	Baozun*	181,446	0.07
37,000	Central China New Life	13,246	0.01
21,000	China Lilang*	10,702	0.00
278,000	China Shineway Pharmaceutical	242,971	0.09
320,000	CIFI Ever Sunshine Services	128,832	0.05
220,000	CIMC Enric	225,634	0.09
10,074	FinVolution	51,579	0.02
617,000	Fufeng*	395,402	0.15
14,000	General Interface Solution	39,745	0.02
72,000	Gourmet Master	373,357	0.14
11,000	Greentown Management	8,843	0.00
366,000	HKBN	260,663	0.10
428,000	Hutchison Telecommunications Hong Kong*	73,069	0.03
83,500	HUTCHMED China	275,000	0.11
194,000	IGG*	70,937	0.03
32,500	JNBY Design*	40,661	0.02
369,000	KWG	78,511	0.03
22,000	Lee & Man Paper Manufacturing	9,502	0.01
20,000	Nexteer Automotive	12,689	0.01
223,000	Powerlong Real Estate	46,310	0.02
659	Theravance Biopharma	6,920	0.00
154,000	Tianneng Power International*	197,381	0.08
42,000	Truly International	5,886	0.00
313,500	Xiabuxiabu Catering Management China	333,910	0.13
		3,400,792	1.34
	Chile		
18,404	Embotelladora Andina	45,143	0.02
	China		
133,750	A-Living Smart City Services	136,664	0.05
46,000	China BlueChemical	10,373	0.01
125,200	Guangzhou R&F Properties	30,785	0.01
44,774	Jinzhou Port	12,313	0.00
812,500	Sinopec Engineering	406,819	0.16
		596,954	0.23
	Cyprus		
1,160	Frontline	21,542	0.01
	Denmark		
9,436	D/S Norden	664,013	0.26
17,077	GN Store Nord*	371,447	0.14
166,772	H Lundbeck*	638,747	0.25
5,814	H Lundbeck*	24,698	0.01
105	Jyske Bank	8,848	0.00
197	Schouw	15,710	0.00
679	Sydbank	34,875	0.02
		1,758,338	0.68
	Finland		
3,780	Citycon*	27,945	0.01
47,121	Finnair	28,419	0.01
50,980	Metso Outotec	550,411	0.21
17,887	Nokian Renkaat	162,943	0.06
1,282	Rovio Entertainment	11,175	0.01
		780,893	0.30
	France		
192,578	Air France-KLM*	362,885	0.14
14,248	ALD	190,961	0.07
629	Alten	99,022	0.04
42,415	Atos	605,471	0.24
12,408	Coface	184,118	0.07
1,468	Esker	235,945	0.09
3,102	Korian	25,391	0.01
258	Mersen	12,171	0.00
864	Nexity*	22,995	0.01
4,350	Rubis*	120,907	0.05
918	SMCP	7,221	0.00
545	Sopra Steria SACA	107,480	0.04
35,864	Television Francaise 1*	289,167	0.11
453	Vicat	14,384	0.01
		2,278,118	0.88
	Germany		
4,132	Atoss Software*	712,027	0.28
6,624	Deutsche Pfandbriefbank	66,267	0.03
3,096	ElringKlinger	28,602	0.01
22,498	Fraport Frankfurt Airport Services Worldwide	1,220,493	0.47
45,667	Freenet	1,151,742	0.44
951	K+S	22,700	0.01
14,877	METRO	135,935	0.05
844	MLP*	4,498	0.00
55,628	ProSiebenSat.1 Media*	557,161	0.22
9,013	Salzgitter*	379,077	0.14

*All or a portion of this security represents a security on loan.

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The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
120,104	Schaeffler*	885,982	0.34
25,601	TAG Immobilien*	202,878	0.08
78,392	thyssenkrupp	589,538	0.23
		5,956,900	2.30
	Gibraltar		
118,944	888	100,637	0.04
	Greece		
1,419	Aegean Airlines	11,471	0.01
1,237	Motor Oil Hellas Corinth Refineries	32,343	0.01
		43,814	0.02
	Hong Kong		
60,000	Dah Sing Financial*	162,059	0.06
500	Langham Hospitality Investments and Langham Hospitality Investments	66	0.00
282,000	Shoucheng	58,922	0.02
534,000	Shougang Fushan Resources	171,446	0.06
74,000	Sino-Ocean	9,334	0.00
56,000	Yuexiu Real Estate Investment Trust*	16,909	0.01
11,500	Yuexiu Services	6,872	0.00
		425,608	0.15
	India		
55,461	Aditya Birla Fashion and Retail	154,104	0.06
7,497	Amara Raja Batteries	50,328	0.02
99,065	Ashok Leyland	174,361	0.07
199	Blue Dart Express	14,946	0.01
1,878	Blue Star	32,629	0.01
6,096	Carborundum Universal	72,185	0.03
167	CRISIL	6,842	0.00
41,752	Cummins India	792,994	0.31
70,881	Federal Bank	110,736	0.04
1,020	Great Eastern Shipping	6,801	0.00
28,163	Gujarat Pipavav Port	35,754	0.02
43,024	ICICI	242,632	0.09
950,444	IDFC First Bank	634,070	0.25
31,749	JK Paper	149,033	0.06
7,707	JM Financial	6,088	0.00
20,007	Jyothy Labs	46,044	0.02
5,044	Kalpataru Power Transmission	32,338	0.01
433,502	Karur Vysya Bank	534,880	0.21
2,707	KEI Industries	53,220	0.02
44,785	Lemon Tree Hotels	42,202	0.01
51,099	Mahindra & Mahindra Financial Services	155,644	0.06
1,257	Motilal Oswal Financial Services	9,125	0.00
954	Narayana Hrudayalaya	8,645	0.00
71,615	NCC	77,101	0.03
1,629	Oberoi Realty	16,895	0.01
49,157	PB Fintech	331,955	0.13
9,128	Persistent Systems	529,246	0.20
14,002	Piramal Enterprises	130,531	0.05
1,129	PVR	20,734	0.01
7,963	Redington India	16,414	0.01
3,005	Supreme Industries	100,376	0.04
368	Thermax	9,584	0.00
16,738	Vardhman Textiles	62,352	0.02
		4,660,789	1.80
	Indonesia		
202,100	Ace Hardware Indonesia	6,693	0.00
3,944,600	AKR Corporindo	358,247	0.14
86,800	Bank Tabungan Negara Persero	7,541	0.00
375,800	Industri Jamu Dan Farmasi Sido Muncul	21,685	0.01
1,905,800	Media Nusantara Citra	81,231	0.03
10,084,300	Mitra Adiperkasa	998,511	0.39
3,531,900	Perusahaan Gas Negara	362,454	0.14
677,400	XL Axiata	92,837	0.04
		1,929,199	0.75
	Ireland		
17,046	Alkermes	464,418	0.18
6,449	Cimpress	228,037	0.09
154	nVent Electric	7,055	0.00
5,621	Uniphar	18,894	0.01
		718,404	0.28
	Israel		
1,155	Delek Automotive Systems	11,518	0.00
302	Ituran Location and Control	6,683	0.00
1,981	Plus500	43,141	0.02
		61,342	0.02
	Italy		
44,827	A2A*	66,064	0.03
5,196	Banca Generali*	180,125	0.07
81	Brunello Cucinelli	6,867	0.00
1,194	ERG	34,521	0.01
2,523	Hera*	6,739	0.00
144,689	Iren	251,483	0.10
129,811	Maire Tecnimont*	528,849	0.21
42,369	OVS	116,456	0.05
55,179	Piaggio & C	236,655	0.09
267,047	Pirelli & C	1,375,983	0.53
5,003	Reply	601,886	0.23
4,125	Sanlorenzo*	188,455	0.07
32,475	Webuild	59,070	0.02
		3,653,153	1.41
	Japan		
31,800	Adastria*	504,507	0.20
62,700	Alfresa*	755,577	0.29
28,600	AOKI	171,906	0.07
51,200	Bell System24*	541,650	0.21
16,000	Benesse Holdings Inc*	236,035	0.09
34,500	Coca-Cola Bottlers Japan	362,201	0.14
21,100	Daio Paper*	166,990	0.07
600	DIC	10,674	0.00
7,800	Digital Arts*	304,942	0.12
1,400	Dip	36,078	0.01
12,100	DMG Mori	193,915	0.08

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
2,100	Eiken Chemical	24,000	0.01
20,100	FCC*	219,703	0.08
33,400	Financial Products	287,320	0.11
3,000	Fuji Ltd/Ehime	39,007	0.02
700	Furukawa Electric	12,202	0.01
84,600	H2O Retailing*	860,308	0.33
155,100	Hino Motors*	629,075	0.24
3,200	Horiba	170,086	0.07
43	Hulic Reit	48,009	0.02
22,700	Ichigo*	48,195	0.02
43,800	Isetan Mitsukoshi	446,049	0.17
159,700	J Front Retailing*	1,477,859	0.57
36,500	JAC Recruitment	646,145	0.25
9,000	JAFCO	145,091	0.06
1,700	JCR Pharmaceuticals	18,271	0.01
300	JCU	7,017	0.00
8,500	JINS*	221,850	0.09
500	Kawasaki Heavy Industries	10,887	0.00
87	Kenedix Office Investment	203,503	0.08
16,900	Konica Minolta*	73,494	0.03
5,800	Konoike Transport	63,567	0.02
110,900	Kuraray	991,353	0.38
6,500	Link And Motivation	27,363	0.01
91,900	Lion	987,695	0.38
6,400	Mandom*	67,238	0.03
81,300	Mani*	1,101,737	0.43
4,500	Marui*	68,329	0.03
140,300	Mitsubishi Motors	551,586	0.21
19,700	Mitsubishi Shokuhin*	468,017	0.18
900	Nakanishi	18,575	0.01
2,300	NGK Spark Plug*	46,121	0.02
8,900	Nikon	87,964	0.03
138,700	Nippon Paper Industries*	1,105,823	0.43
1,500	One*	62,376	0.02
30,700	Prestige International	142,498	0.05
2,000	Round One*	7,585	0.00
1,000	Sangetsu	18,105	0.01
1,800	Sanrio	54,360	0.02
91,700	Santen Pharmaceutical*	698,206	0.27
52,000	Sega Sammy	886,273	0.34
400	Starts	7,532	0.00
1,000	Strike	27,784	0.01
391,700	Sumitomo Pharma*	2,446,153	0.95
700	Takuma	7,026	0.00
500	TechnoPro	12,666	0.00
52,400	Teijin Ltd*	542,836	0.21
3,400	Toho Gas	63,649	0.03
8,100	Tokai	113,088	0.04
400	Tokyo Ohka Kogyo	21,056	0.01
173,500	Tokyo Tatemono	2,118,735	0.82
5,500	Tokyu Construction	27,864	0.01
28,900	Tokyu Fudosan*	139,221	0.05
7,200	Topcon*	94,408	0.04
10,900	Tosei*	117,626	0.05
10,500	Toyo Ink	148,594	0.06
90,100	Toyobo*	706,473	0.27
12,200	Trusco Nakayama	201,592	0.08
600	Tsumura	11,381	0.00
15,200	Tsuruha	1,067,194	0.41
18,700	United Arrows*	238,764	0.09
8,900	Yurtec*	49,260	0.02
		24,490,219	9.47
	Jersey		
60,346	Centamin*	74,536	0.03
63,532	Janus Henderson	1,749,036	0.68
32,718	Man*	104,732	0.04
		1,928,304	0.75
	Luxembourg		
4,995	APERAM*	195,951	0.08
2,385	Orion Engineered Carbons	60,841	0.03
52,974	SES	363,900	0.14
8,240	Shurgard Self Storage*	401,434	0.15
		1,022,126	0.40
	Malaysia		
80,600	Astro Malaysia	10,777	0.00
8,500	Carlsberg Brewery Malaysia	43,490	0.02
33,100	Heineken Malaysia	211,103	0.08
145,500	Lotte Chemical Titan	44,745	0.02
13,743	Magnum	3,675	0.00
396,200	TIME dotCom	472,352	0.18
		786,142	0.30
	Marshall Islands		
8,863	Dorian LPG	196,315	0.08
4,484	International Seaways	227,877	0.09
		424,192	0.17
	Mexico		
451,513	Alsea	1,011,439	0.39
138,931	Concentradora Fibra Danhos de	183,548	0.07
		1,194,987	0.46
	Netherlands		
1,059	AMG Advanced Metallurgical	42,085	0.02
1,387	ASR Nederland	63,337	0.03
30,270	Koninklijke Vopak	968,526	0.37
52,616	MFE-MediaForEurope	38,086	0.02
236,514	PostNL*	415,989	0.16
4,875	uniQure	103,155	0.04
3,503	Wereldhave	55,893	0.02
		1,687,071	0.66
	New Zealand		
161,465	Air New Zealand	78,830	0.03
12,780	Argosy Property	8,806	0.00
24,992	Fletcher Building	73,364	0.03
97,116	Ryman Healthcare	315,691	0.12
		476,691	0.18
	Norway		
4,099	Aker Solutions	17,609	0.01

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
9,861	Elkem	37,146	0.01
4,927	Entra	55,277	0.02
10,280	Grieg Seafood	74,549	0.03
11,186	Nordic Semiconductor*	161,696	0.06
107,820	Norwegian Air Shuttle*	117,832	0.05
2,877	Nykode Therapeutics	7,364	0.00
6,232	Scatec	42,591	0.01
1,606	SpareBank 1 Nord Norge	15,840	0.01
2,868	TGS	52,044	0.02
		581,948	0.22
	Philippines		
91,040	Cebu Air	69,082	0.03
	Poland		
345	Asseco Poland	6,176	0.00
12,640	Bank Millennium*	12,967	0.01
		19,143	0.01
	Portugal		
148,474	REN - Redes Energeticas Nacionais SGPS*	402,728	0.16
	Saudi Arabia		
2,040	Al Hammadi	25,903	0.01
	Singapore		
74,000	Ascendas India Trust*	61,519	0.02
76,100	Bumitama Agri	36,434	0.01
3,800	Cromwell European Real Estate Investment Trust	6,831	0.00
20,000	First Resources	22,862	0.01
60,573	Flex	1,397,419	0.54
73,700	Frasers Centrepoint Trust*	123,086	0.05
62,900	Frasers Logistics & Commercial Trust	59,294	0.02
420,700	Hutchison Port Trust*	77,409	0.03
38,200	Keppel DC REIT	56,142	0.02
19,300	Keppel Infrastructure Trust*	7,736	0.00
39,200	Keppel REIT*	26,915	0.01
84,800	OUE Commercial Real Estate Investment Trust	22,030	0.01
15,700	Raffles Medical	16,198	0.01
263,400	Sasseur Real Estate Investment Trust*	148,590	0.06
28,500	SATS	59,867	0.02
121,800	StarHub	95,832	0.04
		2,218,164	0.85
	South Africa		
64,753	AVI	269,813	0.11
15,282	Equites Property Fund	12,827	0.01
5,825	Investec	37,293	0.01
600,426	KAP Industrial	114,137	0.04
24,688	Life Healthcare	26,289	0.01
7,325	Motus	44,222	0.02
41,082	Truworths International	131,798	0.05
		636,379	0.25
	South Korea		
6,170	AfreecaTV	416,384	0.16
30,728	AMOREPACIFIC	928,865	0.36
1,280	BNK Financial	6,481	0.00
1,271	Chong Kun Dang Pharmaceutical	75,977	0.03
2,555	CJ ENM	178,990	0.07
2,133	CJ Logistics	131,696	0.05
4,265	Daewoo Engineering & Construction	13,876	0.01
1,229	Dong-A ST	55,076	0.02
5,291	Doosan	403,847	0.16
4,936	GS Engineering & Construction	82,997	0.03
2,032	Handsome	39,465	0.02
2,030	Hanwha Aerospace	138,069	0.05
1,009	Hanwha Systems	9,432	0.00
298	Hite Jinro	5,382	0.00
1,271	Hyundai Construction Equipment	52,732	0.02
21,241	Hyundai Marine & Fire Insurance	565,035	0.22
937	JB Financial	6,550	0.00
4,171	Kolon Industries	141,686	0.05
1,533	Lotte Chilsung Beverage	193,935	0.08
2,442	LOTTE Reit	7,290	0.01
346	LS	17,624	0.01
2,132	Mando	76,451	0.03
393	NHN	8,613	0.00
8,927	Seah Besteel	151,791	0.06
1,639	Shinsegae	252,678	0.10
9,552	SK Networks	29,704	0.01
44	Young Poong	20,716	0.01
1,121	Youngone	36,131	0.01
		4,047,473	1.57
	Spain		
5,316	AmRest	24,435	0.01
3,695	Mapfre*	7,979	0.00
		32,414	0.01
	Sweden		
25,781	AddTech*	464,457	0.18
1,337	AFRY	23,253	0.01
3,167	Atrium Ljungberg	55,231	0.02
908	Avanza Bank*	24,079	0.01
786	Betsson	7,061	0.00
4,477	BioGaia	42,725	0.02
18,417	Biotage	264,797	0.10
590	Boozt	7,028	0.00
1,108	Camurus	24,141	0.01
18,538	Dios Fastigheter	137,183	0.06
5,799	Dometic	37,036	0.02
96,553	Elekta	747,120	0.29
6,603	HMS Networks	265,671	0.11
63,174	Intrum	825,539	0.32
601	MIPS*	27,290	0.01
5,102	Nobia	8,575	0.00
2,478	Saab	144,368	0.05
3,646	Samhallsbyggnadsbolaget i Norden*	5,909	0.00

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
3,605	Samhallsbyggnadsbolaget i Norden	6,574	0.00
5,396	Scandic Hotels*	18,173	0.01
107,156	SSAB	740,509	0.28
23,771	SSAB	174,082	0.07
19,268	Storskogen	18,190	0.01
1,694	Synsam	6,783	0.00
4,502	Thule*	100,205	0.04
302	Xvivo Perfusion	6,478	0.00
		4,182,457	1.62
	Switzerland		
577,134	Aryzta	808,246	0.31
8,286	Basilea Pharmaceutica*	465,936	0.18
1,919	Belimo*	991,899	0.38
5,058	Cembra Money Bank*	432,849	0.17
57	Coltene*	4,436	0.00
1,711	CRISPR Therapeutics	83,668	0.03
151	Galenica	11,703	0.00
2,305	Implenia	105,219	0.04
169	Mobimo*	42,638	0.02
7,205	PSP Swiss Property	807,218	0.31
13,742	Sulzer*	1,203,177	0.47
158	Tecan	64,625	0.03
879	Ypsomed*	171,024	0.07
		5,192,638	2.01
	Taiwan		
9,000	China Motor	16,895	0.01
102,000	Chroma ATE	617,634	0.24
42,000	CTCI	61,271	0.02
214,000	FLEXium Interconnect	688,294	0.27
164,000	Formosa Advanced Technologies	231,444	0.09
13,000	Global Unichip	494,921	0.19
29,000	King Slide Works	397,364	0.15
829,000	King Yuan Electronics	1,138,635	0.44
490,000	Macronix International	554,013	0.21
2,000	Makalot Industrial	14,080	0.01
117,000	Powertech Technology	338,296	0.13
16,282	Poya International	316,881	0.12
296,000	Primax Electronics	579,963	0.23
152,000	Tong Yang Industry	217,752	0.08
645,000	Wistron	701,742	0.27
		6,369,185	2.46
	Thailand		
544,500	Ananda Development*	21,415	0.01
4,600	MK Restaurants	7,224	0.00
318,100	Pruksa	121,511	0.05
26,600	Thonburi Healthcare	52,498	0.02
11,800	TQM Alpha	12,855	0.00
		215,503	0.08
	Turkey		
54,287	Anadolu Efes Biracilik Ve Malt Sanayii	159,994	0.06
1,411	Mavi Giyim Sanayi Ve Ticaret	7,756	0.00
265,315	Migros Ticaret	2,037,369	0.79
		2,205,119	0.85
	United Kingdom		
3,971	Advanced Medical Solutions	12,171	0.00
39,981	Ashmore*	130,359	0.05
8,620	Bank of Georgia*	290,371	0.11
3,709	Bellway*	99,187	0.04
29,417	Big Yellow	433,154	0.17
898,318	Centrica	1,146,627	0.44
14,829	Chemring	52,833	0.02
10,273	ConvaTec	27,909	0.01
374	Cranswick	14,092	0.01
22,489	Crest Nicholson*	66,010	0.02
501,151	Currys*	494,245	0.19
1,988	CVS	45,127	0.02
4,578	Dechra Pharmaceuticals	152,824	0.06
2,397	Derwent London*	75,013	0.03
6,764	Diploma	228,096	0.09
6,189	Domino's Pizza*	21,562	0.01
60,994	DS Smith*	248,554	0.10
42,002	Dunelm	637,328	0.25
6,678	Ferrexpo	11,965	0.00
13,246	Fevertree Drinks*	171,566	0.07
98,880	Forterra	262,867	0.10
1,040	Genus*	36,612	0.01
2,621	Great Portland Estates	17,881	0.01
5,946	Greggs*	194,593	0.08
25,843	Hammerson*	9,474	0.00
8,907	Hill & Smith*	147,911	0.06
45,419	Howden Joinery	392,665	0.15
14,727	IG	143,464	0.05
1,001	IMI	18,931	0.01
15,080	Impax Asset Management	146,079	0.06
1,062	Indivior	19,802	0.01
10,147	Intermediate Capital	171,274	0.07
15,463	Investec*	99,465	0.04
4,378	Jupiter Fund Management*	7,733	0.00
3,668	Kainos	62,069	0.03
23,375	LivaNova	1,120,364	0.43
4,961	LXI REIT*	6,829	0.00
336,969	Marks & Spencer	649,566	0.25
7,993	Marshalls	32,388	0.01
7,100	Moneysupermarket.com	19,616	0.01
7,144	Morgan Advanced Materials	26,667	0.01
6,262	Morgan Sindall	136,522	0.05
5,765	Oxford Biomedica*	38,000	0.01
5,142	Pennon	51,371	0.02
24,906	Pets at Home*	117,124	0.04
5,576	QinetiQ	22,716	0.01
337	Rathbones	8,427	0.00
2,628	Redrow*	16,158	0.01
214	Renishaw	10,266	0.00

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
117,937	Rightmove	802,576	0.31
22,746	Safestore	278,046	0.11
15,174	Senior*	31,129	0.01
4,827	Shaftesbury	24,481	0.01
9,401	Softcat	136,828	0.05
7,798	Spectris*	333,203	0.13
2,538	TBC Bank	75,944	0.03
26,827	TechnipFMC	421,452	0.16
5,503	TORM	194,410	0.08
21,234	Travis Perkins	257,399	0.10
49,847	Vesuvius	249,903	0.10
29,728	Wickes	53,986	0.02
1,558	YouGov	16,927	0.01
		11,222,111	4.34
	United States		
2,638	1 Automotive*	599,327	0.23
2,078	2U	18,993	0.01
31,603	8x8	173,500	0.07
4,025	A10 Networks	60,657	0.02
3,077	AAON	284,592	0.11
5,248	Accel Entertainment	48,072	0.02
11,929	ACI Worldwide	310,870	0.12
2,011	Acuity Brands	388,847	0.15
7,775	Advanced Energy Industries	731,472	0.28
2,236	AECOM	194,130	0.07
5,680	Affiliated Managers	916,922	0.35
7,508	Alarm.com*	380,656	0.15
35,324	Alector*	307,672	0.12
2,988	Allegiant Travel*	302,386	0.12
20,384	Allison Transmission*	973,744	0.38
31,609	Allogene Therapeutics	204,194	0.08
4,075	Allscripts Healthcare Solutions	67,400	0.03
2,049	Altra Industrial Motion	126,157	0.05
10,342	Amalgamated Financial	241,693	0.09
643	Amedisys	60,043	0.02
15,515	American Assets Trust	396,719	0.15
2,448	Amneal Pharmaceuticals	5,239	0.00
10,123	AnaptysBio	253,176	0.10
3,291	Antero Resources	87,475	0.03
901	Apellis Pharmaceuticals	58,943	0.02
10,298	Apogee Enterprises	472,833	0.18
31,766	Archrock	349,108	0.14
19,366	Armstrong World Industries*	1,564,773	0.61
1,703	Artisan Partners Asset Management	55,399	0.02
2,390	Arvinas	74,520	0.03
8,238	ASGN	735,489	0.29
12,030	AssetMark Financial	369,441	0.14
440	Atkore	64,288	0.02
13,779	AtriCure	550,884	0.21
633	Avis Budget	140,520	0.05
31,898	Avnet	1,438,919	0.56
4,208	Axcelis Technologies	538,203	0.21
726	Axon Enterprise*	143,712	0.06
4,014	AZEK	97,701	0.04
4,432	Badger Meter	531,397	0.21
1,324	Bandwidth	21,065	0.01
11,840	Beacon Roofing Supply*	777,651	0.30
180	Beam Therapeutics	7,045	0.00
77	Belden	6,562	0.00
8,373	Berry	81,218	0.03
37,105	Box*	1,237,452	0.48
39,667	Boyd Gaming	2,566,852	0.99
5,535	Bright Horizons Family Solutions*	436,103	0.17
1,059	BrightView	6,820	0.00
31,370	Brixmor Property	713,354	0.28
11,136	Bruker	764,041	0.30
3,055	Builders FirstSource*	258,942	0.10
1,122	Business First Bancshares	23,281	0.01
275	Byline Bancorp	6,823	0.00
523	Cable One	363,020	0.14
838	CACI International	248,048	0.10
4,388	California Resources	185,700	0.07
1,510	Calix	76,361	0.03
24,094	Callaway Golf*	566,209	0.22
5,186	CareTrust REIT	103,564	0.04
287	Castle Biosciences	7,333	0.00
2,899	Century Communities	174,578	0.07
2,836	Cerus	8,182	0.00
57,946	Chegg	923,080	0.36
21	Chemed	11,277	0.00
5,437	Chord Energy	740,737	0.29
13,635	Ciena	659,116	0.26
378	CIRCOR International	10,966	0.00
18,047	Cirrus Logic	1,854,149	0.72
13,172	Clearway Energy	390,418	0.15
6,827	Clearway Energy	214,095	0.08
832	CNX Resources	12,896	0.00
12,775	Codexis	60,553	0.02
34,491	Coherus Biosciences*	240,402	0.09
9,043	Comerica	638,074	0.25
18,300	Comfort Systems USA	2,718,099	1.05
10,917	ConnectOne Bancorp	266,702	0.10
22,820	Corporate Office Properties Trust	587,159	0.23
8,901	Cousins Properties*	221,012	0.09
195	Credit Acceptance	86,147	0.03
8,050	Crocs	993,531	0.38
1,408	CSG Systems International	79,355	0.03
1,803	CubeSmart	85,426	0.03
109	Deckers Outdoor	45,192	0.02
24,580	Deluxe*	451,043	0.18
10,289	Denny's	122,645	0.05
2,979	Dick's Sporting Goods	384,738	0.15
3,447	Digi International	114,785	0.04
1,868	DigitalOcean	60,224	0.02
2,185	Donaldson	138,791	0.05

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
7,434	DoubleVerify*	197,150	0.08
19,682	Douglas Emmett	280,862	0.11
876	Driven Brands	24,922	0.01
754	Ducommun	40,761	0.02
368	Eagle Pharmaceuticals	10,620	0.00
1,628	EastGroup Properties	265,576	0.10
27,061	EchoStar	540,949	0.21
62,352	Ecovyst	618,532	0.24
2,049	Elme Communities	38,398	0.02
18,715	Emergent BioSolutions	227,574	0.09
3,143	Encompass Health	183,488	0.07
1,282	Enerpac Tool	34,537	0.01
92,357	EnLink Midstream	1,063,029	0.41
23,930	Enovis	1,382,197	0.54
4,203	Envista	159,924	0.06
2,789	Erasca	10,180	0.00
2,461	Essential Properties Realty Trust	64,257	0.03
1,208	Ethan Allen Interiors	35,237	0.01
72,599	Everi	1,367,765	0.53
61,420	Exelixis	1,073,622	0.42
292	ExlService	48,525	0.02
3,220	eXp World	39,864	0.02
3,212	Exponent	334,530	0.13
4,089	Extreme Networks	76,464	0.03
42,637	Fate Therapeutics	264,349	0.10
3,215	FibroGen	71,904	0.03
20,591	First Bancshares	643,469	0.25
13,682	First Industrial Realty Trust	729,661	0.28
23,778	First Interstate BancSystem	847,686	0.33
5,484	Five9	375,544	0.14
23,631	Forrester Research	783,131	0.30
721	Franklin Electric	69,584	0.03
21,553	Frontdoor	611,566	0.24
485	Genesco	21,772	0.01
361	Globus Medical*	21,202	0.01
1,778	Golden Entertainment	71,920	0.03
38,657	Graco*	2,714,108	1.05
3,092	Graphic Packaging	74,208	0.03
548	Greif*	45,122	0.02
4,994	Guidewire Software*	350,129	0.13
10,252	H&E Equipment Services	568,678	0.22
2,676	H&R Block*	99,494	0.04
136	Haemonetics	10,809	0.00
7,913	Halozyme Therapeutics*	384,493	0.15
2,207	Hanover Insurance	308,649	0.12
1,547	HarborOne Bancorp	21,024	0.01
9,287	Haverty Furniture	349,191	0.14
1,141	Hawaiian*	12,562	0.01
317	HBT Financial	7,012	0.00
9,974	HealthEquity*	657,087	0.25
1,400	Heartland Financial USA	69,566	0.03
52,002	Helix Energy Solutions*	438,897	0.17
10,544	Herc*	1,520,129	0.59
19,185	Highwoods Properties	513,103	0.20
4,370	Hilton Grand Vacations	209,935	0.08
6,973	Howard Hughes	581,130	0.22
22,761	Hudson Pacific Properties	212,133	0.08
6,423	Huntsman	190,057	0.07
175	Huron Consulting	12,285	0.01
14,127	Inari Medical	824,734	0.32
666	Independent Bank	14,739	0.01
2,608	Industrial Logistics Properties Trust	11,254	0.00
1,965	Inogen*	31,754	0.01
15,106	Insperity	1,877,525	0.73
422	Inspire Medical Systems	113,180	0.04
184	Intapp	7,283	0.00
127	Integra LifeSciences	7,262	0.00
5,165	Intercept Pharmaceuticals	103,507	0.04
9,290	Iridium Communications	570,963	0.22
42,842	Ironwood Pharmaceuticals*	484,757	0.19
2,149	iTeos Therapeutics	38,682	0.02
1,541	Jamf	33,178	0.01
1,292	Janus International	13,605	0.01
2,912	JELD-WEN	38,176	0.01
109,991	JetBlue Airways	907,426	0.35
6,493	Jones Lang LaSalle*	1,094,200	0.42
192	Karuna Therapeutics	38,006	0.02
8,224	Kearny Financial	81,993	0.03
15,416	Kforce	961,188	0.37
16,024	Kilroy Realty	581,671	0.23
1,747	Kohl's	49,423	0.02
5,438	Koppers	197,182	0.08
20,061	Kura Oncology	240,130	0.09
4,566	Lamar Advertising*	478,654	0.19
442	Lantheus	32,416	0.01
3,536	Lattice Semiconductor	299,570	0.12
4,573	LendingTree	151,503	0.06
579	Life Storage	70,285	0.03
23,089	LivePerson	247,052	0.09
15,326	Louisiana-Pacific*	891,513	0.34
6,681	Lumentum*	353,625	0.14
593	Luther Burbank	6,956	0.00
27,859	Macy's	569,995	0.22
172	Malibu Boats	10,282	0.00
9,934	Manhattan Associates	1,448,079	0.56
530	ManpowerGroup	44,679	0.02
17,769	Marcus	287,858	0.11
10,739	Marcus & Millichap*	369,744	0.14
29,315	MaxLinear*	1,012,247	0.39
148	Medpace	28,896	0.01
1,967	Mercury General	66,996	0.03
10,385	Merit Medical Systems	732,869	0.28
40,641	MGIC Investment	559,220	0.22
27,230	Midland States Bancorp	707,980	0.27
29,167	Mister Car Wash	271,836	0.11

*All or a portion of this security represents a security on loan.

[3]Fund name changed during the period, see Note 1, for further details.
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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
20,907	Model N*	694,740	0.27
142	ModivCare	13,561	0.01
2,211	Movado	76,169	0.03
31,118	MRC Global*	354,123	0.14
161	Murphy Oil	6,392	0.00
926	MYR	113,667	0.04
521	Napco Security Technologies	16,609	0.01
14,441	National Fuel Gas*	834,545	0.32
2,468	National Research	111,949	0.04
3,472	National Retail Properties	158,497	0.06
20,252	Neogen	370,409	0.14
2,306	NETGEAR	41,670	0.02
3,584	Nevro	114,581	0.04
2,385	New Relic	175,941	0.07
9,343	NexPoint Residential Trust	454,070	0.18
1,904	Nexstar Media*	354,211	0.14
10,507	NextGen Healthcare	188,496	0.07
746	Nurix Therapeutics	7,154	0.00
11,860	Old Second Bancorp*	198,655	0.08
9,010	OneMain	393,377	0.15
45,108	Option Care Health	1,388,875	0.54
13,869	Oshkosh	1,230,180	0.48
714	Oxford Industries	82,938	0.03
9,108	Pacira BioSciences	398,475	0.15
34,758	PacWest Bancorp	979,480	0.38
141	Palomar	8,512	0.00
6,822	PDC Energy	464,851	0.18
5,762	Pegasystems	270,756	0.10
671	Penumbra	180,049	0.07
28,180	Peoples Bancorp*	876,398	0.34
9,684	Petco Health & Wellness*	102,360	0.04
1,664	Phibro Animal Health	25,992	0.01
748	Pinnacle Financial Partners	56,145	0.02
898	PJT Partners	70,197	0.03
96,795	Plains GP	1,349,322	0.52
2,702	Planet Fitness	218,808	0.08
15,730	Premier Financial	396,081	0.15
1,145	Primoris Services	30,835	0.01
2,625	Progyny*	93,135	0.04
21,002	PROS	539,331	0.21
14,949	Pure Storage	428,887	0.17
243	PVH	19,503	0.01
7,372	Q2	235,830	0.09
1,615	Quaker Chemical	314,796	0.12
2,884	Quanex Building Products	75,532	0.03
48,109	Qurate Retail	102,713	0.04
183	Qurate Retail	9,058	0.00
4,108	Radian	88,774	0.03
529	Ralph Lauren	63,110	0.02
656	Rambus	29,061	0.01
2,416	Rapid7	114,567	0.04
3,157	Realogy	17,995	0.01
5,482	Red Rock Resorts*	239,234	0.09
2,337	Reliance Steel & Aluminum	576,655	0.22
274	Republic Bancorp Inc/KY	12,248	0.00
2,369	Revance Therapeutics	85,426	0.03
26,551	RingCentral	899,548	0.35
47,921	RMR	1,362,394	0.53
1,113	Royal Gold	131,980	0.05
1,492	Rush Enterprises	89,222	0.03
24,038	Rush Enterprises	1,376,656	0.53
1,576	Ryder System	155,488	0.06
10,380	Sandy Spring Bancorp	343,889	0.13
87,173	Sangamo Therapeutics	270,672	0.11
1,425	Sanmina	87,053	0.03
4,023	Sarepta Therapeutics	484,088	0.19
19,106	Schnitzer Steel Industries	627,823	0.24
154	Scholastic	7,087	0.00
1,484	Scotts Miracle	124,003	0.05
618	SEMrush	5,018	0.00
21,980	Semtech	677,863	0.26
586	Shockwave Medical	113,854	0.04
201	Shutterstock	15,075	0.01
2,723	Silicon Laboratories	480,555	0.19
335	Sinclair Broadcast	5,541	0.00
8,324	SiteOne Landscape Supply*	1,239,444	0.48
16,166	SL Green Realty	563,062	0.22
4,160	Spire	294,903	0.12
278	SPS Commerce	41,508	0.02
62	Stepan	6,479	0.00
603	Sterling Infrastructure	24,147	0.01
21,867	Stifel Financial	1,465,526	0.57
5,923	StoneX	598,815	0.23
15,935	SunCoke Energy	148,833	0.06
15,774	Supernus Pharmaceuticals	601,463	0.23
24,827	Synovus Financial	1,046,458	0.40
992	Tandem Diabetes Care	35,335	0.01
1,763	Target Hospitality	26,427	0.01
8,193	Taylor Morrison Home	292,900	0.11
25,404	Teladoc Health	684,638	0.27
19,866	Tempur Sealy International*	854,238	0.33
5,129	Tenable	227,625	0.09
56,527	Teradata	2,327,217	0.90
9,673	Toll Brothers	573,706	0.22
4,850	TopBuild	1,014,329	0.39
7,272	Toro	807,556	0.31
4,198	Travel + Leisure	177,785	0.07
27,095	Travere Therapeutics*	592,297	0.23
2,084	Trex*	111,598	0.04
53,792	Tri Pointe Homes	1,276,484	0.49
24,324	TrueBlue	450,967	0.17
1,954	Tutor Perini	16,023	0.01
13,653	Ultragenyx Pharmaceutical	601,551	0.23
3,225	United States Steel	94,234	0.04
274	United Therapeutics	67,489	0.03
2,171	Uniti	12,483	0.01

*All or a portion of this security represents a security on loan.

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
159	Unitil	8,640	0.00
21,478	Unum	957,489	0.37
14,632	US Silica	184,363	0.07
2,521	UWM*	10,865	0.00
17,710	Vanda Pharmaceuticals	116,001	0.05
29,770	Varex Imaging*	535,562	0.21
2,045	Veeco Instruments	43,436	0.02
30,817	Verint Systems	1,154,713	0.45
7,392	Verra Mobility	126,625	0.05
19,952	Victory Capital	661,608	0.26
1,898	Vimeo	6,871	0.00
57,338	Virtu Financial	1,064,193	0.41
7,645	Voya Financial	572,687	0.22
3,694	Wabash National	98,371	0.04
3,783	Washington Trust Bancorp	160,172	0.06
4,346	Watsco*	1,333,092	0.52
983	WESCO International	164,652	0.06
283	Williams-Sonoma*	35,655	0.01
7,583	WillScot Mobile Mini	389,235	0.15
143	Wingstop	24,871	0.01
84	Winmark	24,062	0.01
16,821	Xencor*	553,411	0.21
16,238	Xerox*	266,141	0.10
23,047	Yelp	698,324	0.27
29,433	Yext	209,857	0.08
9,257	Zions Bancorp	469,237	0.18
36,601	ZipRecruiter	627,341	0.24
22,928	Zumiez*	529,178	0.21
107,021	Zuora*	907,538	0.35
		125,337,951	48.45
Total Common / Preferred Stocks (Shares)		253,976,778	98.22
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		253,976,778	98.22
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	Canada		
1,272,764	Diagnocure**	-	0.00
	Cayman Islands		
28,400	China Zhongwang**	2,758	0.00
	Turkey		
1	Turkiye Sinai Kalkinma Bankasi	-	0.00
		-	0.00
Total Common Stocks (Shares)		2,758	0.00
Total Other Transferable Securities		2,758	0.00
Total Portfolio		253,979,536	98.22
Other Net Assets		4,598,645	1.78
Total Net Assets (USD)		258,578,181	100.00

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD Hedged Share Class						
AUD	6,603,155	USD	4,610,149	BNY Mellon	15/3/2023	(154,598)
USD	260,538	AUD	380,446	BNY Mellon	15/3/2023	3,831
Net unrealised depreciation						(150,767)
GBP Hedged Share Class						
GBP	6,032,716	USD	7,338,056	BNY Mellon	15/3/2023	(13,115)
USD	370,178	GBP	307,615	BNY Mellon	15/3/2023	(3,327)
Net unrealised depreciation						(16,442)
Total net unrealised depreciation						(167,209)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
16	USD	MSCI EAFE Index	March 2023	(38,383)
9	USD	MSCI Emerging Markets Index	March 2023	(25,377)
24	USD	Russell 2000 E-Mini Index	March 2023	(53,265)
Total				(117,025)

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

Systematic Sustainable Global SmallCap Fund[3] continued

Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	19.17
Financials	18.98
Consumer Cyclical	16.78
Industrial	14.41
Technology	11.29
Basic Materials	5.31
Energy	4.97
Communications	4.41
Utilities	2.78
Diversified	0.12
Other Net Assets	1.78
	100.00

[3]Fund name changed during the period, see Note 1, for further details.
The notes on pages 986 to 999 form an integral part of these financial statements.

United Kingdom Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (GBP)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
1,011	BlackRock ICS Sterling Liquid Environmentally Aware Fund~	101,135	0.04
Total Funds		101,135	0.04
COMMON STOCKS (SHARES)			
	Jersey		
147,582	Experian	4,129,344	1.68
21,000	Ferguson*	2,501,100	1.01
		6,630,444	2.69
	United Kingdom		
542,177	3i	8,845,618	3.59
112,283	Ashtead Group	6,153,108	2.49
198,000	AstraZeneca	21,471,120	8.70
578,262	Auction Technology	3,990,008	1.62
419,487	Auto Trader	2,490,075	1.01
2,425,000	Baltic Classifieds	3,904,250	1.58
78,344	British American Tobacco	2,460,002	1.00
787,885	Compass	15,123,453	6.13
36,813	Croda International	2,400,208	0.97
140,000	Dechra Pharmaceuticals	3,850,000	1.56
131,612	Diageo	4,649,194	1.88
447,400	Electrocomponents	4,368,861	1.77
23,816	Games Workshop	2,187,500	0.89
106,880	Gamma Communications	1,248,786	0.51
69,393	Hargreaves Lansdown*	575,407	0.23
399,090	Howden Joinery*	2,842,319	1.15
1,180,000	HSBC	7,474,120	3.03
84,563	Indivior	1,298,888	0.53
142,619	London Stock Exchange	10,548,101	4.27
178,463	Next	12,238,992	4.96
669,300	Pearson	6,121,417	2.48
85,944	Reckitt Benckiser	4,938,342	2.00
623,444	RELX	15,523,756	6.29
369,335	Rentokil Initial	1,886,563	0.76
1,115,713	Rightmove	6,254,687	2.53
262,486	Rio Tinto	14,840,958	6.01
840,000	Serco	1,312,920	0.53
870,000	Shell	22,024,050	8.92
205,000	Smith & Nephew	2,416,950	0.98
46,194	Spirax-Sarco Engineering	5,388,530	2.18
930,973	Standard Chartered	7,363,996	2.98
445,000	Trainline	1,134,750	0.46
94,636	Unilever	3,895,691	1.58
457,322	Watches of Switzerland*	3,788,913	1.53
		215,011,533	87.10
	United States		
29,337	Apple	3,570,032	1.44
5,198	Intuit	1,747,426	0.71
20,166	Mastercard	5,894,472	2.39
27,563	Microsoft	5,671,543	2.30
65,512	Nasdaq	3,033,013	1.23
12,247	S&P Global	3,443,668	1.39
		23,360,154	9.46
Total Common Stocks (Shares)		245,002,131	99.25
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		245,103,266	99.29
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	United States		
217,967	Patisserie**	-	0.00
Total Common Stocks (Shares)		-	0.00
Total Other Transferable Securities		-	0.00
Total Portfolio		245,103,266	99.29
Other Net Assets		1,763,276	0.71
Total Net Assets (GBP)		246,866,542	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised depreciation GBP
GBP	25,683,090	USD	31,280,000	Goldman Sachs	14/4/2023	(64,254)
USD	5,756,684	GBP	4,760,671	Morgan Stanley	14/4/2023	(22,202)
USD	2,055,248	GBP	1,698,626	HSBC Bank	14/4/2023	(6,900)
Net unrealised depreciation						(93,356)
Total net unrealised depreciation						(93,356)

The notes on pages 986 to 999 form an integral part of these financial statements.

Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	30.84
Financials	17.72
Consumer Cyclical	15.67
Communications	10.19
Energy	8.92
Basic Materials	6.98
Technology	4.98
Industrial	3.95
Investment Funds	0.04
Other Net Assets	0.71
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

US Basic Value Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
367,457	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	36,756,610	4.89
Total Funds		36,756,610	4.89
COMMON STOCKS (SHARES)			
	Canada		
75,530	Rogers Communications*	3,617,980	0.48
	Denmark		
27,954	Novo Nordisk	3,972,543	0.53
	France		
301,376	Sanofi*	14,252,071	1.90
	Germany		
217,898	Bayer*	13,185,917	1.75
47,593	Siemens	3,664,661	0.49
		16,850,578	2.24
	Ireland		
238,341	Medtronic	19,777,536	2.63
8,901	Pentair	497,477	0.06
59,609	Willis Towers Watson	14,076,665	1.87
		34,351,678	4.56
	Japan		
310,100	Komatsu*	7,401,171	0.98
917,400	Panasonic*	7,972,427	1.06
		15,373,598	2.04
	Netherlands		
46,367	Airbus	6,118,739	0.81
471,417	Koninklijke Philips*	7,745,381	1.03
		13,864,120	1.84
	South Korea		
8,083	Samsung Electronics*	9,275,243	1.23
	United Kingdom		
72,858	AstraZeneca	9,590,686	1.27
196,360	BAE Systems	8,696,784	1.16
602,170	BP	24,183,147	3.22
116,174	British American Tobacco*	4,435,524	0.59
452,350	Prudential	6,907,775	0.92
255,255	Shell	7,843,955	1.04
304,728	Unilever*	15,230,305	2.03
		76,888,176	10.23
	United States		
67,957	Activision Blizzard	5,182,740	0.69
34,031	Allstate	4,391,360	0.58
68,687	Alphabet	6,180,456	0.82
51,571	Altria	2,381,033	0.32
40,817	American Electric Power	3,633,121	0.48
248,833	American International	15,241,021	2.03
25,335	AmerisourceBergen	3,936,299	0.53
21,339	Anthem	10,106,364	1.34
112,669	Apollo Global Management	7,974,712	1.06
279,268	AT&T	5,279,562	0.70
408,644	Bank of America	14,020,576	1.87
318,852	Baxter International	12,626,539	1.68
120,632	Cardinal Health	9,222,317	1.23
43,065	Charles Schwab	3,361,654	0.45
35,122	Cigna	10,317,087	1.37
318,925	Cisco Systems	15,555,567	2.07
419,786	Citigroup	21,165,610	2.81
110,803	Citizens Financial	4,633,781	0.62
287,683	Cognizant Technology Solutions	18,095,261	2.40
375,258	Comcast	13,997,123	1.86
30,814	ConocoPhillips	3,248,720	0.43
35,040	Constellation Brands	7,869,283	1.04
52,400	Dollar General	11,434,728	1.52
25,691	Edison International	1,725,151	0.23
780	Elevance Health	369,416	0.05
12,282	Eli Lilly	3,846,109	0.51
260,732	EQT	8,718,878	1.15
74,235	Equitable	2,342,857	0.31
94,242	Exelon*	3,860,152	0.51
216,009	Fidelity National Financial	8,620,919	1.14
221,611	Fidelity National Information Services	14,265,101	1.90
19,523	First Citizens BancShares*	14,508,713	1.93
28,505	Fortive	1,907,555	0.26
213,069	Fox*	7,557,558	1.01
369,972	General Motors	14,443,707	1.92
41,041	Hess	5,658,733	0.75
18,286	Humana	9,278,133	1.23
30,023	Huntington Ingalls Industries	6,536,908	0.87
79,030	JPMorgan Chase	11,272,049	1.50
482,996	Kinder Morgan	8,322,021	1.11
357,415	Kraft Heinz	14,064,280	1.87
66,349	Laboratory of America	15,850,776	2.11
27,967	Lear*	3,926,707	0.52
109,226	Leidos	10,668,103	1.42
58,453	Microsoft	14,600,390	1.94
29,995	Mondelez International	1,958,374	0.26
321,945	Newell Brands*	4,664,983	0.62
144,194	PG&E*	2,278,986	0.30
60,355	PPG Industries	7,963,239	1.06
110,207	Public Service Enterprise	6,709,402	0.90
31,098	Ralph Lauren*	3,709,991	0.49
37,514	Raymond James Financial	4,108,346	0.55
29,928	Ross Stores	3,333,829	0.44
193,266	Sealed Air	9,500,956	1.26
29,180	Sempra Energy	4,366,496	0.58
234,484	SS&C Technologies*	13,879,108	1.84
18,916	Union Pacific	3,933,204	0.52
192,622	Verizon Communications	7,446,766	0.99
30,756	Visa*	6,778,622	0.90
29,366	Voya Financial	2,199,807	0.29

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
50,210	Walmart	7,109,736	0.95
549,402	Wells Fargo	25,690,037	3.41
266,800	Williams	8,084,040	1.08
89,077	Zimmer Biomet	10,998,337	1.46
		526,913,389	70.04
Total Common Stocks (Shares)		715,359,376	95.09
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		752,115,986	99.98
Total Portfolio		752,115,986	99.98
Other Net Assets		149,900	0.02
Total Net Assets (USD)		752,265,886	100.00

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedged Share Class						
CNY	317,530	USD	46,869	BNY Mellon	15/3/2023	(1,141)
USD	2,455	CNY	16,898	BNY Mellon	15/3/2023	22
Net unrealised depreciation						(1,119)
EUR Hedged Share Class						
EUR	36,510,941	USD	39,328,138	BNY Mellon	15/3/2023	(458,675)
USD	2,286,309	EUR	2,147,002	BNY Mellon	15/3/2023	635
Net unrealised depreciation						(458,040)
SGD Hedged Share Class						
SGD	289,505	USD	218,991	BNY Mellon	15/3/2023	(4,030)
USD	11,441	SGD	15,320	BNY Mellon	15/3/2023	67
Net unrealised depreciation						(3,963)
Total net unrealised depreciation						(463,122)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	26.73
Financials	22.24
Technology	11.42
Energy	8.78
Communications	7.93
Consumer Cyclical	7.52
Industrial	6.41
Investment Funds	4.89
Utilities	3.00
Basic Materials	1.06
Other Net Assets	0.02
	100.00

US Dollar Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
BONDS			
	Argentina		
USD 30,904	Genneia 8.75% 2/9/2027	29,452	0.01
USD 79,847	YPF 7% 30/9/2033	57,144	0.01
USD 67,000	YPF 7% 15/12/2047	44,262	0.01
		130,858	0.03
	Austria		
USD 200,000	BRF 4.35% 29/9/2026	174,660	0.03
USD 85,000	Suzano Austria 3.125% 15/1/2032	66,941	0.01
USD 40,000	Suzano Austria 3.75% 15/1/2031	33,896	0.01
		275,497	0.05
	Bermuda		
USD 1,620,000	PFP 2022-9 6.836% 19/8/2035	1,617,689	0.32
	British Virgin Islands		
USD 200,000	RKPF Overseas 2020 A 5.2% 12/1/2026	160,111	0.03
	Canada		
USD 4,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	3,568	0.00
USD 66,185	Air Canada 2017-1 Class AA Pass Through Trust 3.3% 15/7/2031	56,840	0.01
USD 31,000	Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027	27,237	0.01
USD 256,000	Cenovus Energy 6.75% 15/11/2039	265,513	0.05
USD 14,000	Masonite International 5.375% 1/2/2028	13,099	0.00
USD 3,000	Mattamy 5.25% 15/12/2027	2,683	0.00
USD 704,000	Rogers Communications 3.8% 15/3/2032	611,838	0.12
		980,778	0.19
	Cayman Islands		
USD 250,000	ACAS CLO 2015-1 6.395% 18/10/2028	244,360	0.05
USD 320,000	AGL CLO 12 5.968% 20/7/2034	314,294	0.06
USD 270,000	AGL CLO 14 5.965% 2/12/2034	266,017	0.05
USD 250,000	AGL CLO 3 8.092% 15/1/2033	238,450	0.04
USD 250,000	AGL CLO 7 5.992% 15/7/2034	246,400	0.05
USD 500,000	AGL Core CLO 4 5.878% 20/4/2033	494,089	0.09
USD 250,000	AIMCO CLO Series 2015-A 6.392% 17/10/2034	244,476	0.05
USD 250,000	AIMCO CLO Series 2017-A 5.858% 20/4/2034	245,820	0.05
USD 250,000	AIMCO CLO Series 2017-A 6.908% 20/4/2034	238,865	0.05
USD 177,816	Allegro CLO II-S 5.895% 21/10/2028	176,539	0.03
USD 250,000	Allegro CLO XI 6.648% 19/1/2033	245,352	0.05
USD 248,842	AMMC CLO 21 6.064% 2/11/2030	247,014	0.05
USD 250,000	Anchorage Capital CLO 2013-1 6.065% 13/10/2030	248,644	0.05
USD 250,000	Anchorage Capital CLO 2013-1 6.465% 13/10/2030	247,139	0.05
USD 250,000	Anchorage Capital CLO 3-R 6.302% 28/1/2031	246,930	0.05
USD 244,543	Anchorage Capital CLO 4-R 5.852% 28/1/2031	243,063	0.05
USD 600,000	Anchorage Capital CLO 5-R 6.242% 15/1/2030	593,107	0.11
USD 250,000	Anchorage Capital CLO 5-R 6.642% 15/1/2030	242,857	0.05
USD 250,000	Apidos CLO XXIV 5.758% 20/10/2030	247,296	0.05
USD 250,000	Apidos CLO XXXI 6.342% 15/4/2031	245,738	0.05
USD 112,000	Arbor Realty Commercial Real Estate Notes 2022-FL2 6.412% 15/5/2037	110,845	0.02
USD 250,000	Bain Capital Credit CLO 2021-3 7.916% 24/7/2034	233,404	0.04
USD 250,000	Bardot CLO 7.815% 22/10/2032	236,612	0.04
USD 500,000	Benefit Street Partners CLO V-B 5.898% 20/4/2031	495,910	0.10
USD 240,417	BlueMountain CLO 2013-2 5.995% 22/10/2030	239,015	0.05
USD 700,000	BlueMountain CLO 2015-3 5.808% 20/4/2031	693,886	0.13
USD 250,000	Canyon CLO 2020-3 6.492% 15/1/2034	244,235	0.05
USD 250,000	Carbone Clo 5.948% 20/1/2031	248,207	0.05
USD 244,091	Carlyle Global Market Strategies CLO 2013-3 5.892% 15/10/2030	242,712	0.05
USD 250,000	CBAM 2017-1 7.208% 20/7/2030	240,319	0.05
USD 250,000	CIFC Funding 2012-II-R 6.058% 20/1/2028	245,687	0.05
USD 250,000	CIFC Funding 2014-II-R 7.616% 24/4/2030	239,987	0.05
USD 250,000	CIFC Funding 2015-III 5.948% 19/4/2029	241,655	0.05
USD 500,000	CIFC Funding 2017-I 6.515% 23/4/2029	499,048	0.10
USD 840,000	CIFC Funding 2018-I 5.795% 18/4/2031	832,826	0.16
USD 234,615	Clear Creek CLO 6.008% 20/10/2030	232,640	0.04
USD 467,949	Deer Creek Clo 2017-1 5.988% 20/10/2030	463,849	0.09
USD 1,450,000	Dryden 53 CLO 5.912% 15/1/2031	1,441,626	0.28
USD 218,887	Dryden XXVI Senior Loan Fund 5.692% 15/4/2029	217,218	0.04
USD 250,000	Eaton Vance CLO 2018-1 6.992% 15/10/2030	239,508	0.05
USD 200,000	Fantasia 0% 5/7/2022***	29,363	0.01
USD 500,000	Flatiron CLO 18 5.869% 17/4/2031	496,642	0.10
USD 200,000	Gaci First Investment 4.75% 14/2/2030	195,750	0.04
USD 200,000	Gaci First Investment 5% 13/10/2027	198,500	0.04
USD 250,000	Galaxy XXII CLO 5.992% 16/4/2034	246,813	0.05

***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Generate CLO 2 5.965% 22/1/2031	247,548	0.05
USD 250,000	Gilbert Park CLO 6.742% 15/10/2030	240,294	0.05
USD 250,000	Gilbert Park CLO 7.742% 15/10/2030	235,725	0.04
USD 1,563,000	Goldentree Loan Opportunities X 5.928% 20/7/2031	1,551,913	0.30
USD 1,250,000	Goldentree Loan Opportunities XI 5.865% 18/1/2031	1,242,109	0.24
USD 740,000	GoldentTree Loan Management US CLO 1 5.938% 20/10/2034	727,184	0.14
USD 210,589	Grippen Park CLO 6.068% 20/1/2030	209,548	0.04
USD 200,000	Grupo Aval 4.375% 4/2/2030	150,398	0.03
USD 155,897	ICG US CLO 2015-1 5.938% 19/10/2028	155,164	0.03
USD 250,000	LCM XIV 5.848% 20/7/2031	247,862	0.05
USD 250,557	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	195,046	0.04
USD 211,664	Madison Park Funding XIII 5.748% 19/4/2030	210,411	0.04
USD 750,000	Madison Park Funding XLI 6.465% 22/4/2027	731,438	0.14
USD 368,553	Madison Park Funding XXVI 6.002% 29/7/2030	366,346	0.07
USD 225,454	Modern Land China 9% 30/12/2026	19,104	0.00
USD 244,605	MP CLO III 6.058% 20/10/2030	242,675	0.05
USD 500,000	Neuberger Berman Loan Advisers CLO 26 5.715% 18/10/2030	495,643	0.10
USD 250,000	Neuberger Berman Loan Advisers CLO 26 6.195% 18/10/2030	245,172	0.05
USD 816,000	OHA Loan Funding 2013-2 5.962% 23/5/2031	809,623	0.16
USD 500,000	OZLM XVIII 5.85% 15/4/2031	493,317	0.09
USD 750,000	Palmer Square CLO 2014-1 5.922% 17/1/2031	745,675	0.14
USD 250,000	Palmer Square CLO 2018-1 5.825% 18/4/2031	248,079	0.05
USD 350,000	Palmer Square CLO 2018-2 5.892% 16/7/2031	347,289	0.07
USD 250,000	Pikes Peak CLO 1 5.996% 24/7/2031	248,333	0.05
USD 600,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	540,657	0.10
USD 260,000	Riserva Clo 5.855% 18/1/2034	255,921	0.05
USD 1,750,000	Rockford Tower CLO 2017-3 5.998% 20/10/2030	1,740,162	0.34
USD 750,000	Rockford Tower CLO 2018-1 6.015% 20/5/2031	744,654	0.14
USD 500,000	Rockford Tower CLO 2018-1 6.635% 20/5/2031	493,627	0.09
USD 250,000	Rockford Tower CLO 2018-2 5.968% 20/10/2031	247,788	0.05
USD 463,141	Romark WM-R 5.838% 20/4/2031	458,625	0.09
USD 250,000	RR 19 11.292% 15/10/2035	234,189	0.04
USD 250,000	RR 3 5.882% 15/1/2030	248,420	0.05
USD 250,000	RR 5 6.442% 15/10/2031	244,772	0.05
USD 250,000	Signal Peak CLO 5 5.928% 25/4/2031	247,312	0.05
USD 250,000	Symphony CLO XXVI 5.888% 20/4/2033	247,117	0.05
USD 250,000	Tiaa Clo III 5.942% 16/1/2031	248,361	0.05
USD 1,250,000	TICP CLO IX 5.948% 20/1/2031	1,244,310	0.24
USD 250,000	TICP CLO XI 5.988% 20/10/2031	247,777	0.05
USD 150,000	TRINITAS CLO IV 6.195% 18/10/2031	146,175	0.03
USD 500,000	Trinitas CLO XIV 6.818% 25/1/2034	491,446	0.09
USD 743,224	Voya CLO 2014-4 5.892% 14/7/2031	737,222	0.14
USD 476,399	Voya Clo 2017-4 5.922% 15/10/2030	473,749	0.09
USD 250,000	Wellfleet CLO 2017-3 6.742% 17/1/2031	237,707	0.04
USD 250,000	York CLO 1 6.465% 22/10/2029	248,102	0.05
		34,506,696	6.71
	Colombia		
COP 143,000,000	Colombian TES 7% 26/3/2031	21,214	0.00
COP 249,000,000	Colombian TES 7.25% 18/10/2034	34,140	0.01
USD 68,000	Ecopetrol 4.125% 16/1/2025	65,204	0.01
USD 13,000	Ecopetrol 5.875% 18/9/2023	12,955	0.00
USD 498,000	Ecopetrol 6.875% 29/4/2030	443,842	0.09
USD 200,000	Empresas Publicas de Medellin 4.25% 18/7/2029	147,849	0.03
		725,204	0.14
	France		
USD 492,000	BNP Paribas 5.125% 13/1/2029	482,495	0.09
USD 677,000	BPCE 5.975% 18/1/2027	675,809	0.13
		1,158,304	0.22
	Indonesia		
USD 200,000	Indonesia Government International Bond 2.85% 14/2/2030	177,083	0.03
USD 401,000	Indonesia Government International Bond 3.05% 12/3/2051	289,221	0.06
		466,304	0.09
	Ireland		
EUR 250,000	Alme Loan Funding V 7.698% 15/7/2031	243,631	0.04
EUR 297,000	Ares European CLO XII 4.042% 20/4/2032	305,655	0.06
EUR 100,000	Avoca CLO XV 3.338% 15/4/2031	101,064	0.02
EUR 500,000	Avoca CLO XVIII 4.038% 15/4/2031	505,077	0.10
EUR 100,000	Avoca CLO XXII 3.588% 15/4/2035	100,017	0.02
EUR 250,000	Avoca CLO XXII 5.188% 15/4/2035	244,396	0.05
EUR 250,000	Avoca CLO XXIII 5.338% 15/4/2034	245,521	0.05

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 250,000	Bluemountain Euro 2021-2 CLO 4.038% 15/10/2035	251,924	0.05
EUR 300,000	BlueMountain Fuji CLO III 5.188% 15/1/2031	294,137	0.05
EUR 100,000	CIFC European Funding CLO II 3.888% 15/4/2033	101,363	0.02
EUR 250,000	CVC Cordatus Loan Fund IV 3.967% 22/2/2034	250,875	0.05
EUR 250,000	CVC Cordatus Loan Fund V 3.893% 21/7/2030	258,305	0.05
EUR 250,000	Euro-Galaxy III CLO 5.667% 24/4/2034	251,133	0.05
EUR 250,000	Fidelity Grand Harbour CLO 2021-1 5.888% 15/10/2034	238,150	0.04
EUR 100,000	Henley CLO IV 3.799% 25/4/2034	100,701	0.02
EUR 250,000	Henley CLO IV 5.449% 25/4/2034	249,570	0.05
EUR 250,000	Madison Park Euro Funding XVI 5.488% 25/5/2034	245,397	0.05
EUR 250,000	Man GLG Euro CLO 5.788% 15/10/2032	246,220	0.05
EUR 100,000	OCP Euro CLO 2017-2 3.638% 15/1/2032	103,181	0.02
EUR 250,000	Penta CLO 11 5.104% 15/11/2034	257,161	0.05
GBP 179,262	Scorpio European Loan Conduit No. 34 6.165% 17/5/2029	213,095	0.04
EUR 100,000	St Paul's CLO XII 3.888% 15/4/2033	102,356	0.02
		4,908,929	0.95
	Italy		
EUR 196,549	Cassia 2022-1 5.154% 22/5/2034	200,394	0.04
	Japan		
USD 405,000	Mitsubishi UFJ Financial 5.719% 20/2/2026	404,292	0.08
USD 815,000	Takeda Pharmaceutical 2.05% 31/3/2030	662,688	0.13
		1,066,980	0.21
	Luxembourg		
USD 226,000	Atento Luxco 1 8% 10/2/2026*	72,546	0.01
USD 10,000	Atento Luxco 1 8% 10/2/2026	3,210	0.00
USD 75,000	Gol Finance 7% 31/1/2025	33,825	0.01
USD 180,000	Millicom International Cellular 6.625% 15/10/2026*	173,449	0.03
USD 200,000	Simpar Europe 5.2% 26/1/2031	140,911	0.03
		423,941	0.08
	Mexico		
USD 200,000	Banco Mercantil del Norte 5.875% 24/1/2172	179,187	0.03
USD 200,000	Banco Mercantil del Norte 6.625% 24/1/2172	173,190	0.03
USD 24,703	Grupo Posadas 5% 30/12/2027	19,835	0.00
USD 19,000	Grupo Televisa SAB 6.625% 15/1/2040	19,707	0.01
MXN 73,600	Mexican Bonos 5.75% 5/3/2026	354,130	0.07
MXN 25,000	Mexican Bonos 7.5% 3/6/2027	125,492	0.02
MXN 40,800	Mexican Bonos 8.5% 31/5/2029	212,903	0.04
MXN 7,896	Mexican Bonos 8.5% 18/11/2038	40,248	0.01
USD 544,000	Mexico Government International Bond 2.659% 24/5/2031	439,552	0.09
USD 919,000	Mexico Government International Bond 4.5% 31/1/2050	720,756	0.14
USD 200,000	Nemak 3.625% 28/6/2031	151,147	0.03
USD 34,000	Petroleos Mexicanos 4.875% 18/1/2024	33,592	0.01
USD 45,000	Petroleos Mexicanos 6.35% 12/2/2048	28,047	0.01
USD 28,000	Petroleos Mexicanos 6.7% 16/2/2032	22,400	0.00
USD 59,000	Petroleos Mexicanos 6.875% 16/10/2025	58,729	0.01
USD 19,000	Petroleos Mexicanos 6.875% 4/8/2026	18,126	0.00
MXN 8,068	Petroleos Mexicanos 7.19% 12/9/2024	40,562	0.01
USD 164,000	Petroleos Mexicanos 8.75% 2/6/2029	155,160	0.03
		2,792,763	0.54
	Netherlands		
USD 150,000	Deutsche Telekom International Finance 4.375% 21/6/2028	144,281	0.02
EUR 240,000	Digital Dutch Finco 1% 15/1/2032	184,736	0.04
EUR 200,000	Digital Dutch Finco 1.5% 15/3/2030	170,912	0.03
USD 990,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	916,097	0.18
USD 145,000	Shell International Finance 2.375% 7/11/2029	124,186	0.02
USD 296,000	Shell International Finance 3.875% 13/11/2028	282,033	0.06
		1,822,245	0.35
	Panama		
USD 352,000	Panama Government International Bond 3.875% 17/3/2028	330,114	0.07
USD 445,000	Panama Government International Bond 4.5% 1/4/2056	327,040	0.06
		657,154	0.13
	Peru		
USD 324,000	Peruvian Government International Bond 3.55% 10/3/2051*	229,645	0.05
USD 236,000	Peruvian Government International Bond 4.125% 25/8/2027	228,425	0.04
		458,070	0.09
	Philippines		
USD 552,000	Philippine Government International Bond 3% 1/2/2028	509,220	0.10
USD 282,000	Philippine Government International Bond 3.2% 6/7/2046	203,392	0.04
		712,612	0.14
	Romania		
EUR 59,000	Romanian Government International Bond 2.125% 7/3/2028	53,134	0.01

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	Russian Federation		
RUB 12,015,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	9,596	0.00
	South Africa		
ZAR 858,000	Republic of South Africa Government Bond 9% 31/1/2040	38,072	0.01
	Turkey		
USD 77,572	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/9/2028	68,727	0.01
	United Kingdom		
USD 230,000	Anglo American Capital 3.875% 16/3/2029	208,366	0.04
USD 315,000	Anglo American Capital 4% 11/9/2027	294,708	0.06
USD 125,957	Avianca Midco 2 9% 1/12/2028	104,623	0.02
USD 1,059,000	BAE Systems 3.4% 15/4/2030	938,935	0.18
USD 400,000	Barclays 5.746% 9/8/2033	383,112	0.08
USD 293,000	HSBC 5.402% 11/8/2033*	279,590	0.05
USD 82,611	SCC Power 4% 17/5/2032	5,974	0.00
USD 71,032	SCC Power 8% 31/12/2028	25,394	0.01
		2,240,702	0.44
	United States		
USD 552,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	491,999	0.10
USD 200,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	169,345	0.03
USD 100,000	1211 Avenue of the Americas Trust 2015-1211 4.142% 10/8/2035	90,593	0.02
USD 100,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	81,244	0.02
USD 210,000	245 Park Avenue Trust 2017-245P 3.657% 5/6/2037	156,436	0.03
USD 200,000	280 Park Avenue 2017-280P Mortgage Trust 6.117% 15/9/2034	187,998	0.04
USD 230,000	280 Park Avenue 2017-280P Mortgage Trust 6.7% 15/9/2034	210,460	0.04
USD 325,000	AbbVie 4.25% 21/11/2049	269,078	0.05
USD 567,000	AbbVie 4.5% 14/5/2035	522,186	0.11
USD 263,000	AbbVie 4.55% 15/3/2035	243,559	0.05
USD 90,000	AbbVie 4.875% 14/11/2048	81,566	0.02
USD 124,000	AEP Texas 3.45% 15/5/2051	87,380	0.02
USD 751,000	AEP Texas 3.95% 1/6/2028	705,010	0.14
USD 154,000	AEP Transmission 3.65% 1/4/2050	117,656	0.02
USD 480,000	AEP Transmission 3.8% 15/6/2049	380,037	0.08
USD 152,000	AEP Transmission 4.5% 15/6/2052	133,436	0.03
USD 88,000	Agilent Technologies 2.1% 4/6/2030	71,046	0.02
USD 7,191	Ajax Mortgage Loan Trust 2018-B 0% 26/2/2057	5,871	0.00
USD 182,039	Ajax Mortgage Loan Trust 2019-G 3% 25/9/2059	180,033	0.04
USD 1,076,287	Ajax Mortgage Loan Trust 2020-A 2.375% 25/12/2059	1,064,901	0.21
USD 85,167	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	83,195	0.02
USD 411,425	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	395,941	0.08
USD 1,341,279	Ajax Mortgage Loan Trust 2021-C 2.115% 25/1/2061	1,260,947	0.25
USD 150,000	Alabama Power 3% 15/3/2052	98,342	0.02
USD 107,000	Alabama Power 3.45% 1/10/2049	77,710	0.01
USD 69,000	Alabama Power 3.75% 1/3/2045	53,132	0.01
USD 5,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	4,490	0.00
USD 24,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	23,255	0.00
USD 102,000	Alexandria Real Estate Equities 2.95% 15/3/2034	81,806	0.02
USD 256,411	Alternative Loan Trust 2004-22CB 6.25% 25/10/2034	258,104	0.05
USD 324,970	Alternative Loan Trust 2006-OA14 4.523% 25/11/2046	251,086	0.05
USD 387,712	Alternative Loan Trust 2006-OA16 4.997% 25/10/2046	343,524	0.07
USD 73,653	Alternative Loan Trust 2006-OA9 4.791% 20/7/2046	57,537	0.01
USD 65,222	Alternative Loan Trust 2006-OC10 5.077% 25/11/2036	55,546	0.01
USD 491,511	Alternative Loan Trust 2007-14T2 6% 25/7/2037	264,014	0.05
USD 134,035	Alternative Loan Trust 2007-9T1 6% 25/5/2037	70,118	0.01
EUR 605,000	Altria 3.125% 15/6/2031	537,184	0.10
USD 135,000	Altria 4.5% 2/5/2043	102,386	0.02
USD 175,000	Altria 5.8% 14/2/2039	160,614	0.03
USD 853,000	Amazon.com 2.5% 3/6/2050	538,102	0.10
USD 196,000	Amazon.com 4.25% 22/8/2057	167,683	0.03
USD 45,652	Ambac Assurance 5.1% 7/6/2171	67,166	0.01
USD 125,000	Ameren Illinois 2.9% 15/6/2051	82,502	0.02
USD 72,000	Ameren Illinois 3.25% 15/3/2050	51,684	0.01
USD 127,000	Ameren Illinois 3.8% 15/5/2028	120,126	0.02
USD 36,681	American Airlines 2015-2 Class AA Pass Through Trust 3.6% 22/3/2029	33,318	0.01
USD 198,479	American Airlines 2015-2 Class B Pass Through Trust 4.4% 22/3/2025	195,401	0.04
USD 794,230	American Airlines 2016-1 Class AA Pass Through Trust 3.575% 15/7/2029	722,760	0.14
USD 66,914	American Airlines 2016-2 Class AA Pass Through Trust 3.2% 15/12/2029	59,777	0.01
USD 145,875	American Airlines 2016-3 Class AA Pass Through Trust 3% 15/4/2030	129,392	0.03

*All or a portion of this security represents a security on loan.

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Holding	Description	Market Value (USD)	% of Net Assets
USD 52,540	American Airlines 2017-1 Class AA Pass Through Trust 3.65% 15/8/2030	47,539	0.01
USD 36,694	American Home Mortgage Assets Trust 2007-1 3.493% 25/2/2047	15,148	0.00
USD 182,000	American International 4.375% 15/1/2055	135,395	0.03
USD 170,000	American Municipal Power 8.084% 15/2/2050	229,612	0.04
USD 117,000	American Tower 2.1% 15/6/2030	92,283	0.02
USD 681,000	American Tower 3.8% 15/8/2029	612,850	0.12
USD 6,000	American Tower 3.95% 15/3/2029	5,462	0.00
USD 271,000	American Transmission Systems 2.65% 15/1/2032	221,320	0.04
USD 362,000	Amgen 4.05% 18/8/2029	336,859	0.07
USD 255,000	Amgen 5.15% 2/3/2028	253,572	0.05
USD 160,000	Amgen 5.65% 2/3/2053	157,072	0.03
USD 195,000	Amgen 5.75% 2/3/2063	190,019	0.04
USD 157,000	Anheuser-Busch InBev Finance 4.625% 1/2/2044	138,934	0.03
USD 184,000	Anheuser-Busch InBev Worldwide 3.5% 1/6/2030	167,291	0.03
USD 107,000	Anheuser-Busch InBev Worldwide 4.5% 1/6/2050	93,368	0.02
USD 448,000	Aon 2.8% 15/5/2030	381,760	0.08
USD 105,000	Aon / Aon Global 5.35% 28/2/2033	104,598	0.02
USD 142,000	Apple 2.55% 20/8/2060	87,301	0.02
USD 121,000	Apple 2.85% 5/8/2061	77,558	0.02
USD 212,000	Apple 4.375% 13/5/2045	193,698	0.04
USD 1,941,313	APS Resecuritization Trust 2016-1 3.001% 31/7/2057	663,729	0.13
USD 63,222	APS Resecuritization Trust 2016-3 7.467% 27/9/2046	63,883	0.01
USD 30,000	Aramark Services 5% 1/2/2028	27,689	0.01
USD 650,000	AREIT 2022-CRE7 6.806% 17/6/2039	642,831	0.13
USD 137,042	Argent Mortgage Loan Trust 2005-W1 5.097% 25/5/2035	119,744	0.02
USD 95,000	Ashford Hospitality Trust 2018-ASHF 6.688% 15/4/2035	89,160	0.02
USD 467,000	Ashford Hospitality Trust 2018-ASHF 7.688% 15/4/2035	435,788	0.08
USD 277,000	AT&T 3.1% 1/2/2043	192,579	0.04
USD 476,000	AT&T 3.55% 15/9/2055	319,635	0.06
USD 92,000	AT&T 3.65% 15/9/2059	61,569	0.01
USD 264,000	AT&T 3.85% 1/6/2060	183,203	0.04
USD 211,000	AT&T 4.3% 15/2/2030	197,498	0.04
USD 557,000	AT&T 4.5% 15/5/2035	499,645	0.10
USD 53,000	Atmos Energy 4.125% 15/3/2049	43,837	0.01
USD 119,000	Autodesk 2.4% 15/12/2031	94,840	0.02
USD 392,000	Baltimore Gas and Electric 2.9% 15/6/2050	259,735	0.05
USD 66,000	Baltimore Gas and Electric 3.5% 15/8/2046	49,223	0.01
USD 192,000	Baltimore Gas and Electric 3.75% 15/8/2047	148,040	0.03
USD 350,000	BAMLL Commercial Mortgage Trust 2015-200P 3.596% 14/4/2033	291,375	0.06
USD 900,000	BAMLL Commercial Mortgage Trust 2017-SCH 5.988% 15/11/2033	834,959	0.16
USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.088% 15/11/2032	90,394	0.02
USD 300,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.588% 15/11/2032	274,170	0.05
USD 100,000	BAMLL Commercial Mortgage Trust 2018-DSNY 5.938% 15/9/2034	97,597	0.02
USD 410,000	BAMLL Commercial Mortgage Trust 2018-DSNY 6.288% 15/9/2034	398,177	0.08
USD 62,000	Banc of America Commercial Mortgage Trust 2015-UBS7 4.339% 15/9/2048	56,520	0.01
USD 510,000	BANK 2017-BNK9 3.538% 15/11/2054	472,724	0.09
USD 691,000	Bank of America 2.456% 22/10/2025	655,480	0.13
USD 1,011,000	Bank of America 2.572% 20/10/2032	801,434	0.15
USD 64,000	Bank of America 2.651% 11/3/2032	51,798	0.01
USD 532,000	Bank of America 2.687% 22/4/2032	430,518	0.09
USD 2,804,000	Bank of America 2.972% 4/2/2033	2,282,972	0.44
USD 1,587,000	Bank of America 4.571% 27/4/2033	1,470,087	0.29
USD 289,000	Bank of America 5.015% 22/7/2033	276,806	0.05
USD 200,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2016-UBS10 4.838% 15/7/2049	181,244	0.04
USD 1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.586% 15/2/2050	20,950	0.00
USD 1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 1.242% 15/2/2050	42,214	0.01
USD 600,000	BankAmerica Manufactured Housing Contract Trust 7.33% 10/12/2025	145,467	0.03
USD 235,000	BAT Capital 3.984% 25/9/2050	154,832	0.03
USD 71,000	BAT Capital 4.54% 15/8/2047	50,796	0.01
USD 175,000	Baxter International 1.915% 1/2/2027	152,260	0.03
USD 200,000	Bay Area Toll Authority 7.043% 1/4/2050	255,565	0.05
USD 76,915	Bayview Commercial Asset Trust 2005-3 5.097% 25/11/2035	70,511	0.01
USD 157,773	Bayview Commercial Asset Trust 2005-4 5.067% 25/1/2036	145,335	0.03
USD 7,442	Bayview Commercial Asset Trust 2005-4 5.292% 25/1/2036	6,830	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 27,067	Bayview Commercial Asset Trust 2006-2 5.037% 25/7/2036	24,915	0.01
USD 11,649	Bayview Commercial Asset Trust 2006-3 4.992% 25/10/2036	10,959	0.00
USD 326,891	Bayview Commercial Asset Trust 2006-4 4.962% 25/12/2036	306,205	0.06
USD 180,116	Bayview Commercial Asset Trust 2007-1 5.022% 25/3/2037	164,041	0.03
USD 671,285	Bayview Commercial Asset Trust 2007-2 4.887% 25/7/2037	601,449	0.12
USD 518,206	Bayview Commercial Asset Trust 2007-6 6.117% 25/12/2037	453,252	0.09
USD 192,104	Bayview Commercial Asset Trust 2008-2 7.117% 25/4/2038	188,543	0.04
USD 564,981	Bayview Financial Revolving Asset Trust 2004-B 5.635% 28/5/2039	457,634	0.09
USD 64,495	Bayview Financial Revolving Asset Trust 2004-B 5.935% 28/5/2039	45,838	0.01
USD 27,067	Bayview Financial Revolving Asset Trust 2005-E 5.635% 28/12/2040	26,609	0.01
USD 916,000	BBCMS 2017-DELC Mortgage Trust 7.213% 15/8/2036	906,846	0.18
USD 104,000	BBCMS 2017-DELC Mortgage Trust 8.213% 15/8/2036	101,822	0.02
USD 108,117	BBCMS Trust 2015-SRCH 3.312% 10/8/2035	101,711	0.02
USD 128,157	BCAP Trust 2007-AA4 4.115% 25/6/2047	59,479	0.01
USD 118,927	BCMSC Trust 2000-A 7.575% 15/6/2030	16,675	0.00
USD 110,398	BCMSC Trust 2000-A 7.83% 15/6/2030	16,002	0.00
USD 79,834	BCMSC Trust 2000-A 8.29% 15/6/2030	12,254	0.00
USD 370,000	BDS 2022-FL12 6.7% 19/8/2038	367,509	0.07
USD 31,699	Bear Stearns ALT-A Trust 2006-6 4.937% 25/11/2036	25,470	0.01
USD 158,446	Bear Stearns ALT-A Trust 2007-1 4.937% 25/1/2047	125,450	0.02
USD 84,084	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	56,338	0.01
USD 122,823	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	81,172	0.02
USD 78,404	Bear Stearns Asset Backed I Trust 2006-HE1 4.632% 25/12/2035	113,674	0.02
USD 68,663	Bear Stearns Asset Backed I Trust 2006-HE7 4.957% 25/9/2036	65,884	0.01
USD 10,960	Bear Stearns Asset Backed I Trust 2007-FS1 4.957% 25/5/2035	10,795	0.00
USD 49,617	Bear Stearns Asset Backed I Trust 2007-HE2 4.491% 25/3/2037	45,774	0.01
USD 35,173	Bear Stearns Asset Backed I Trust 2007-HE3 4.368% 25/4/2037	48,739	0.01
USD 461,568	Bear Stearns Asset Backed I Trust 2007-HE3 4.368% 25/4/2037	457,999	0.09
USD 14,120	Bear Stearns Mortgage Funding Trust 2007-AR2 4.787% 25/3/2037	12,826	0.00
USD 25,880	Bear Stearns Mortgage Funding Trust 2007-AR3 4.757% 25/3/2037	21,921	0.00
USD 286,000	Becton Dickinson 4.693% 13/2/2028	279,372	0.05
USD 100,000	BHMS 2018-ATLS 5.838% 15/7/2035	98,433	0.02
USD 360,000	BHMS 2018-ATLS 6.488% 15/7/2035	346,494	0.07
USD 190,000	Biogen 2.25% 1/5/2030	153,272	0.03
USD 245,000	Boeing 3.75% 1/2/2050	172,628	0.03
USD 228,000	Boeing 3.95% 1/8/2059	156,733	0.03
USD 90,000	Boeing 5.93% 1/5/2060	83,975	0.02
USD 239,000	BP Capital Markets America 2.721% 12/1/2032	199,465	0.04
USD 272,000	BP Capital Markets America 4.812% 13/2/2033	265,767	0.05
USD 128,000	Bristol-Myers Squibb 3.7% 15/3/2052	99,997	0.02
USD 317,000	Broadcom 3.419% 15/4/2033	254,999	0.05
USD 169,000	Broadcom 3.469% 15/4/2034	133,182	0.03
USD 432,000	Broadcom 4.15% 15/4/2032	378,989	0.07
USD 876,000	Broadcom 4.926% 15/5/2037	757,055	0.15
USD 4,000	Buckeye Partners 3.95% 1/12/2026	3,535	0.00
USD 227,000	Burlington Northern Santa Fe 3.3% 15/9/2051	163,448	0.03
USD 235,000	Burlington Northern Santa Fe 4.45% 15/1/2053	207,208	0.04
USD 290,000	BWAY 2013-1515 Mortgage Trust 3.446% 10/3/2033	262,985	0.05
USD 798,933	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	743,073	0.14
USD 500,000	BWAY 2013-1515 Mortgage Trust 3.927% 10/3/2033	410,366	0.08
USD 30,000	BXP Trust 2017-CC 3.552% 13/8/2037	23,804	0.00
USD 60,000	BXP Trust 2017-CC 3.552% 13/8/2037	45,634	0.01
USD 30,000	BXP Trust 2017-GM 3.425% 13/6/2039	24,456	0.01
USD 50,000	BXP Trust 2017-GM 3.425% 13/6/2039	39,184	0.01
USD 9,000	Caesars Entertainment 4.625% 15/10/2029	7,706	0.00
USD 228,000	Cameron LNG 3.302% 15/1/2035	188,903	0.04
USD 770,000	Cameron LNG 3.402% 15/1/2038	642,382	0.12
USD 469,000	Capital One Financial 5.817% 1/2/2034	453,242	0.09
USD 90,380	Carrington Mortgage Loan Trust Series 2006-NC3 4.767% 25/8/2036	85,389	0.02
USD 250,768	Carrington Mortgage Loan Trust Series 2007-FRE1 4.877% 25/2/2037	233,741	0.05
USD 37,000	CCO / CCO Capital 4.75% 1/3/2030	31,215	0.01
USD 32,000	CCO / CCO Capital 5.375% 1/6/2029	28,560	0.01
USD 40,000	CD 2017-CD3 Mortgage Trust 3.631% 10/2/2050	37,336	0.01

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 100,000	CD 2017-CD5 Mortgage Trust 3.956% 15/8/2050	89,955	0.02
USD 26,000	Cedar Fair 5.25% 15/7/2029	23,785	0.00
USD 19,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	18,786	0.00
USD 140,000	CenterPoint Energy Houston Electric 2.35% 1/4/2031	115,690	0.02
USD 130,000	CenterPoint Energy Houston Electric 2.9% 1/7/2050	87,544	0.02
USD 226,000	CenterPoint Energy Houston Electric 3.35% 1/4/2051	165,344	0.03
USD 37,000	CenterPoint Energy Houston Electric 3.95% 1/3/2048	30,218	0.01
USD 330,000	CFCRE Commercial Mortgage Trust 2016-C4 0.691% 10/5/2058	6,589	0.00
USD 3,000	Charles River Laboratories International 4.25% 1/5/2028	2,709	0.00
USD 115,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	67,089	0.01
USD 191,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	114,020	0.02
USD 1,039,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	755,427	0.15
USD 115,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	91,045	0.02
USD 69,000	Charter Communications Operating / Charter Communications Operating Capital 5.75% 1/4/2048	57,289	0.01
USD 94,000	Charter Communications Operating / Charter Communications Operating Capital 6.834% 23/10/2055	87,963	0.02
USD 760,778	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	346,520	0.07
USD 16,000	Cheniere Corpus Christi 2.742% 31/12/2039	12,598	0.00
USD 882,000	Cheniere Corpus Christi 5.125% 30/6/2027	868,840	0.17
USD 482,000	Cheniere Corpus Christi 5.875% 31/3/2025	483,732	0.09
USD 871,000	Cheniere Energy Partners 3.25% 31/1/2032	697,266	0.14
USD 630,000	Cheniere Energy Partners 4.5% 1/10/2029	569,116	0.11
USD 6,284	CHL Mortgage Pass-Through Trust 2004-29 4.887% 25/2/2035	5,552	0.00
USD 1,220,953	CHL Mortgage Pass-Through Trust 2006-OA4 3.753% 25/4/2046	391,541	0.08
USD 18,197	CHL Mortgage Pass-Through Trust 2006-OA5 5.017% 25/4/2046	16,871	0.00
USD 343,277	CHL Mortgage Pass-Through Trust 2007-15 6.5% 25/9/2037	147,582	0.03
USD 16,000	Churchill Downs 4.75% 15/1/2028	14,578	0.00
USD 31,000	Churchill Downs 5.5% 1/4/2027	29,480	0.01
USD 62,000	Cigna 2.375% 15/3/2031	50,210	0.01
USD 136,369	Citicorp Mortgage Trust Series 2008-2 6.5% 25/6/2038	105,375	0.02
USD 100,000	Citigroup Commercial Mortgage Trust 2013-375P 3.518% 10/5/2035	92,694	0.02
USD 250,000	Citigroup Commercial Mortgage Trust 2015-GC27 3.772% 10/2/2048	231,502	0.05
USD 180,000	Citigroup COmmercial Mortgage Trust 2018-C6 4.412% 10/11/2051	171,638	0.03
USD 211,706	Citigroup Mortgage Loan Trust 2007-AHL2 4.817% 25/5/2037	145,021	0.03
USD 96,267	Citigroup Mortgage Loan Trust 2007-AHL2 4.887% 25/5/2037	65,987	0.01
USD 389,061	Citigroup Mortgage Loan Trust 2007-AHL3 4.787% 25/7/2045	266,352	0.05
USD 25,023	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	21,564	0.00
USD 200,000	City of San Antonio TX Electric & Gas Systems Revenue 5.808% 1/2/2041	220,031	0.04
USD 32,000	Clear Channel Outdoor 5.125% 15/8/2027	28,442	0.01
USD 194,000	CNH Industrial Capital 4.2% 15/1/2024	191,920	0.04
USD 425,000	Comcast 1.95% 15/1/2031	339,548	0.07
USD 438,000	Comcast 2.65% 1/2/2030	376,204	0.07
USD 194,000	Comcast 2.937% 1/11/2056	121,136	0.02
USD 110,000	Comcast 3.4% 15/7/2046	80,512	0.02
USD 550,000	Comcast 4.2% 15/8/2034	503,012	0.10
USD 134,000	Comcast 4.25% 15/1/2033	124,761	0.02
USD 124,000	Comcast 5.5% 15/11/2032	127,130	0.02
USD 10,000,000	COMM 2015-3BP Mortgage Trust 0.06% 10/2/2035	17,647	0.00
USD 1,266,235	COMM 2015-CCRE25 Mortgage Trust 0.799% 10/8/2048	20,436	0.00
USD 72,000	COMM 2015-CCRE25 Mortgage Trust 4.517% 10/8/2048	65,511	0.01
USD 25,000	Commercial Metals 4.375% 15/3/2032	21,599	0.00
USD 143,000	Commonwealth Edison 3.125% 15/3/2051	97,955	0.02
USD 205,000	Commonwealth Edison 3.2% 15/11/2049	144,249	0.03
USD 6,831	Conseco Finance 7.088% 15/11/2032	8,277	0.00
USD 52,719	Conseco Finance 7.5% 1/3/2030	21,630	0.00
USD 42,860	Conseco Finance 7.53% 15/3/2028	42,857	0.01
USD 49,513	Conseco Finance 7.86% 1/3/2030	21,112	0.00
USD 108,833	Conseco Finance Securitizations 8.31% 1/5/2032	23,840	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 186,000	Consolidated Edison of New York 6.15% 15/11/2052	197,171	0.04
USD 484,000	Consumers Energy 3.75% 15/2/2050	381,970	0.07
USD 264,000	Consumers Energy 4.2% 1/9/2052	222,210	0.04
USD 194,000	Consumers Energy 4.625% 15/5/2033	188,497	0.04
USD 366	Countrywide Asset-Backed Certificates 4.837% 25/12/2025	868	0.00
USD 332,916	Countrywide Asset-Backed Certificates 5.117% 25/1/2046	313,206	0.06
USD 45,000	Cox Communications 2.95% 1/10/2050	27,835	0.00
USD 188,000	Cox Communications 3.6% 15/6/2051	131,402	0.03
USD 585,377	Credit Suisse Mortgage Capital Certificates 6.5% 27/10/2037	242,702	0.05
USD 21,831	Credit-Based Asset Servicing and Securitization 3.035% 25/12/2036	17,598	0.00
USD 198,248	Credit-Based Asset Servicing and Securitization 6.056% 25/9/2036	12,067	0.00
USD 329,000	Crown Castle 2.1% 1/4/2031	257,406	0.05
USD 120,000	Crown Castle 2.25% 15/1/2031	95,724	0.02
USD 218,000	Crown Castle 2.5% 15/7/2031	175,146	0.03
USD 783,000	Crown Castle 3.1% 15/11/2029	678,141	0.13
USD 250,000	Crown Castle 3.8% 15/2/2028	232,074	0.05
USD 14,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	13,522	0.00
USD 800,000	CSAIL 2016-C5 Commercial Mortgage Trust 4.463% 15/11/2048	751,187	0.15
USD 1,910,000	CSAIL 2017-CX10 Commercial Mortgage Trust 0.174% 15/11/2050	20,187	0.00
USD 30,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.739% 15/8/2051	24,887	0.01
USD 51,775	CSFB Mortgage-Backed Pass-Through Certificates Series 2005-10 5.967% 25/11/2035	12,853	0.00
USD 100,000	CSMC 2017-TIME 3.646% 13/11/2039	83,755	0.02
USD 82,361	CSMC Mortgage-Backed Trust 2007-5 7% 25/8/2037	54,035	0.01
USD 34,444	CSMC Series 2014-4R 5.919% 27/2/2036	36,583	0.01
USD 100,000	CSMC Trust 2017-CALI 3.778% 10/11/2032	88,052	0.02
USD 94,000	CSX 3.35% 15/9/2049	67,247	0.01
USD 211,000	CSX 4.5% 15/11/2052	181,471	0.04
USD 109,000	CSX 4.65% 1/3/2068	91,571	0.02
USD 163,000	CVS Health 3.75% 1/4/2030	146,639	0.03
USD 453,000	CVS Health 5.125% 20/7/2045	406,695	0.08
USD 228,582	CWABS Asset-backed Certificates Series 2007-12 5.457% 25/8/2047	221,556	0.04
USD 10,522	CWABS Asset-Backed Certificates Trust 2004-5 5.517% 25/10/2034	10,054	0.00
USD 1,403	CWABS Asset-Backed Certificates Trust 2006-11 4.777% 25/9/2046	1,398	0.00
USD 79,806	CWABS Asset-Backed Certificates Trust 2006-11 4.877% 25/12/2036	73,208	0.01
USD 494,527	CWABS Asset-Backed Certificates Trust 2006-18 5.067% 25/3/2037	213,271	0.04
USD 4,218	CWHEQ Home Equity Loan Trust Series 2006-S3 5.785% 25/1/2029	6,151	0.00
USD 5,272	CWHEQ Home Equity Loan Trust Series 2006-S5 6.155% 25/6/2035	6,282	0.00
USD 32,832	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 4.778% 15/5/2035	32,486	0.01
USD 2,609	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 4.778% 15/5/2035	2,556	0.00
USD 9,810	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 4.888% 15/12/2033	9,738	0.00
USD 20,046	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 4.738% 15/11/2036	19,477	0.00
USD 900,000	DBGS 2018-5BP Mortgage Trust 5.568% 15/6/2033	840,906	0.16
USD 219,303	DBGS 2018-BIOD Mortgage Trust 6.588% 15/5/2035	213,290	0.04
USD 70,000	DBJPM 16-C1 Mortgage Trust 3.276% 10/5/2049	65,449	0.01
USD 290,000	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	258,546	0.05
USD 100,000	DBUBS 2017-BRBK Mortgage Trust 3.53% 10/10/2034	88,438	0.02
USD 439,000	Dell International / EMC 5.25% 1/2/2028	431,524	0.08
USD 479,000	Delta Air Lines 2019-1 Class AA Pass Through Trust 3.204% 25/10/2025	468,994	0.09
USD 462,948	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4/DE 4.957% 25/8/2047	396,751	0.08
USD 63,000	Devon Energy 4.75% 15/5/2042	52,068	0.01
USD 81,000	Devon Energy 5.25% 15/10/2027	79,936	0.02
USD 71,000	Devon Energy 5.85% 15/12/2025	71,426	0.01
USD 15,000	Devon Energy 5.875% 15/6/2028	15,084	0.00
USD 144,000	Devon Energy 8.25% 1/8/2023	145,045	0.03
USD 718,000	Diamondback Energy 3.25% 1/12/2026	665,575	0.13
USD 2,999,000	Diamondback Energy 3.5% 1/12/2029	2,643,155	0.52
USD 117,000	Diamondback Energy 4.4% 24/3/2051	89,987	0.02
USD 438,000	DTE Electric 3.95% 1/3/2049	358,152	0.07
USD 656,000	Duke Energy 4.3% 15/3/2028	626,777	0.12
USD 155,000	Duke Energy 5% 8/12/2025	154,042	0.03

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 280,000	Duke Energy Carolinas 3.2% 15/8/2049	195,681	0.04
USD 110,000	Duke Energy Carolinas 3.55% 15/3/2052	80,965	0.02
USD 328,000	Duke Energy Carolinas 3.875% 15/3/2046	255,823	0.05
USD 200,000	Duke Energy Carolinas 4.95% 15/1/2033	195,950	0.04
USD 123,000	Duke Energy Carolinas 5.35% 15/1/2053	120,578	0.02
USD 1,057,000	Duke Energy Florida 2.5% 1/12/2029	897,010	0.17
USD 142,000	Duke Energy Florida 5.95% 15/11/2052	149,644	0.03
USD 100,000	Duke Energy Progress 2.5% 15/8/2050	59,384	0.01
USD 614,000	Duke Energy Progress 3.45% 15/3/2029	558,913	0.11
USD 140,000	Duke Energy Progress 4% 1/4/2052	110,659	0.02
USD 54,000	eBay 6.3% 22/11/2032	56,726	0.01
USD 81,000	Ecolab 2.75% 18/8/2055	49,426	0.01
USD 374,000	Edison International 6.95% 15/11/2029	392,041	0.08
USD 208,000	Elevance Health 4.55% 15/5/2052	178,587	0.04
USD 40,000	Eli Lilly 4.875% 27/2/2053	39,586	0.01
USD 50,000	Eli Lilly 4.95% 27/2/2063	49,095	0.01
USD 368,000	Energy Transfer 3.9% 15/5/2024	359,557	0.07
USD 416,000	Energy Transfer 5% 15/5/2050	338,658	0.07
USD 136,000	Energy Transfer 5.15% 1/2/2043	113,586	0.02
USD 736,000	Energy Transfer 5.3% 15/4/2047	620,165	0.12
USD 221,000	Energy Transfer 6.5% 1/2/2042	219,355	0.04
USD 288,000	Entergy Louisiana 4.2% 1/9/2048	238,682	0.05
USD 269,000	Entergy Mississippi 2.85% 1/6/2028	241,156	0.05
USD 193,000	Enterprise Products Operating 3.3% 15/2/2053	129,735	0.02
USD 112,000	Enterprise Products Operating 4.45% 15/2/2043	95,122	0.02
USD 55,000	EQT 5.7% 1/4/2028	54,139	0.01
USD 408,000	Equinix 2.15% 15/7/2030	325,013	0.06
USD 60,000	Equinix 3.2% 18/11/2029	52,213	0.01
USD 211,000	Equinix 3.9% 15/4/2032	185,611	0.03
USD 277,000	Exelon 4.7% 15/4/2050	239,220	0.04
USD 121,000	Exelon 5.1% 15/6/2045	110,975	0.02
USD 250,000	Exelon 5.15% 15/3/2028	247,443	0.05
USD 180,000	Exelon 5.6% 15/3/2053	174,313	0.03
USD 380,000	FactSet Research Systems 3.45% 1/3/2032	318,931	0.06
USD 63,027	Fannie Mae Pool 1.5% 1/3/2036	54,768	0.01
USD 99,360	Fannie Mae Pool 1.5% 1/5/2036	86,346	0.02
USD 355,486	Fannie Mae Pool 1.5% 1/6/2036	308,908	0.06
USD 103,923	Fannie Mae Pool 1.5% 1/2/2037	89,864	0.02
USD 3,968,489	Fannie Mae Pool 1.5% 1/11/2041	3,197,343	0.62
USD 2,015,509	Fannie Mae Pool 1.5% 1/12/2041	1,623,855	0.32
USD 438,854	Fannie Mae Pool 1.5% 1/10/2050	339,077	0.07
USD 380,433	Fannie Mae Pool 1.5% 1/11/2050	293,937	0.06
USD 508,567	Fannie Mae Pool 1.5% 1/3/2051	392,665	0.08
USD 13,105	Fannie Mae Pool 2% 1/10/2031	11,893	0.00
USD 65,411	Fannie Mae Pool 2% 1/11/2031	59,359	0.01
USD 3,943	Fannie Mae Pool 2% 1/11/2031	3,578	0.00
USD 21,850	Fannie Mae Pool 2% 1/11/2031	19,761	0.00
USD 76,049	Fannie Mae Pool 2% 1/11/2031	69,004	0.01
USD 17,956	Fannie Mae Pool 2% 1/12/2031	16,294	0.00
USD 118,492	Fannie Mae Pool 2% 1/3/2032	107,515	0.02
USD 50,039	Fannie Mae Pool 2% 1/6/2035	44,529	0.01
USD 104,300	Fannie Mae Pool 2% 1/6/2035	92,816	0.02
USD 51,830	Fannie Mae Pool 2% 1/9/2035	46,122	0.01
USD 59,693	Fannie Mae Pool 2% 1/2/2036	53,115	0.01
USD 90,788	Fannie Mae Pool 2% 1/3/2036	80,784	0.02
USD 130,508	Fannie Mae Pool 2% 1/4/2036	116,134	0.02
USD 85,745	Fannie Mae Pool 2% 1/5/2036	76,301	0.02
USD 142,987	Fannie Mae Pool 2% 1/7/2036	127,249	0.03
USD 63,797	Fannie Mae Pool 2% 1/11/2036	56,761	0.01
USD 63,166	Fannie Mae Pool 2% 1/1/2037	56,229	0.01
USD 133,888	Fannie Mae Pool 2% 1/2/2037	118,975	0.02
USD 26,809	Fannie Mae Pool 2% 1/2/2037	23,838	0.00
USD 61,971	Fannie Mae Pool 2% 1/2/2037	55,140	0.01
USD 228,796	Fannie Mae Pool 2% 1/3/2037	203,580	0.04
USD 72,194	Fannie Mae Pool 2% 1/3/2037	64,234	0.01
USD 191,446	Fannie Mae Pool 2% 1/4/2037	170,358	0.03
USD 213,190	Fannie Mae Pool 2% 1/12/2041	179,365	0.04
USD 142,570	Fannie Mae Pool 2% 1/2/2042	120,497	0.02
USD 1,409,520	Fannie Mae Pool 2% 1/3/2042	1,186,063	0.23
USD 216,419	Fannie Mae Pool 2% 1/4/2042	181,981	0.04
USD 98,755	Fannie Mae Pool 2% 1/9/2050	80,596	0.02
USD 190,780	Fannie Mae Pool 2% 1/9/2050	155,789	0.03
USD 342,936	Fannie Mae Pool 2% 1/10/2050	280,566	0.05
USD 81,154	Fannie Mae Pool 2% 1/11/2050	66,155	0.01
USD 110,897	Fannie Mae Pool 2% 1/12/2050	91,364	0.02
USD 345,185	Fannie Mae Pool 2% 1/12/2050	282,891	0.06
USD 253,049	Fannie Mae Pool 2% 1/2/2051	206,229	0.04
USD 225,045	Fannie Mae Pool 2% 1/3/2051	184,408	0.04
USD 126,938	Fannie Mae Pool 2% 1/3/2051	104,567	0.02
USD 143,215	Fannie Mae Pool 2% 1/4/2051	118,330	0.02
USD 194,489	Fannie Mae Pool 2% 1/4/2051	159,369	0.03
USD 193,670	Fannie Mae Pool 2% 1/4/2051	159,540	0.03
USD 76,504	Fannie Mae Pool 2% 1/4/2051	63,033	0.01
USD 574,849	Fannie Mae Pool 2% 1/8/2051	468,005	0.09
USD 947,166	Fannie Mae Pool 2% 1/8/2051	771,026	0.15
USD 611,463	Fannie Mae Pool 2% 1/8/2051	499,586	0.10
USD 387,702	Fannie Mae Pool 2% 1/11/2051	318,071	0.06
USD 587,763	Fannie Mae Pool 2% 1/11/2051	478,218	0.09
USD 113,578	Fannie Mae Pool 2% 1/11/2051	93,475	0.02
USD 116,349	Fannie Mae Pool 2% 1/11/2051	95,695	0.02
USD 205,649	Fannie Mae Pool 2% 1/11/2051	169,002	0.03
USD 390,275	Fannie Mae Pool 2% 1/11/2051	317,927	0.06
USD 2,198,425	Fannie Mae Pool 2% 1/11/2051	1,789,198	0.35
USD 174,113	Fannie Mae Pool 2% 1/12/2051	142,793	0.03

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 268,481	Fannie Mae Pool 2% 1/12/2051	220,546	0.04
USD 405,187	Fannie Mae Pool 2% 1/12/2051	330,711	0.06
USD 404,221	Fannie Mae Pool 2% 1/12/2051	330,256	0.06
USD 75,001	Fannie Mae Pool 2% 1/12/2051	62,352	0.01
USD 401,148	Fannie Mae Pool 2% 1/12/2051	326,518	0.06
USD 369,915	Fannie Mae Pool 2% 1/1/2052	303,994	0.06
USD 285,449	Fannie Mae Pool 2% 1/1/2052	234,481	0.05
USD 315,751	Fannie Mae Pool 2% 1/1/2052	259,426	0.05
USD 470,555	Fannie Mae Pool 2% 1/1/2052	387,941	0.08
USD 86,626	Fannie Mae Pool 2% 1/1/2052	70,522	0.01
USD 187,023	Fannie Mae Pool 2% 1/2/2052	153,809	0.03
USD 428,380	Fannie Mae Pool 2% 1/2/2052	351,959	0.07
USD 956,015	Fannie Mae Pool 2% 1/2/2052	783,922	0.15
USD 221,481	Fannie Mae Pool 2% 1/2/2052	181,969	0.04
USD 1,692,013	Fannie Mae Pool 2% 1/2/2052	1,375,554	0.27
USD 198,453	Fannie Mae Pool 2% 1/3/2052	162,729	0.03
USD 363,354	Fannie Mae Pool 2% 1/3/2052	296,922	0.06
USD 138,182	Fannie Mae Pool 2% 1/3/2052	113,530	0.02
USD 11,424	Fannie Mae Pool 2.5% 1/9/2027	10,853	0.00
USD 18,045	Fannie Mae Pool 2.5% 1/9/2027	17,168	0.00
USD 5,003	Fannie Mae Pool 2.5% 1/2/2028	4,734	0.00
USD 10,356	Fannie Mae Pool 2.5% 1/4/2028	9,780	0.00
USD 32,012	Fannie Mae Pool 2.5% 1/8/2028	30,145	0.01
USD 3,365	Fannie Mae Pool 2.5% 1/2/2030	3,139	0.00
USD 3,919	Fannie Mae Pool 2.5% 1/2/2030	3,655	0.00
USD 12,716	Fannie Mae Pool 2.5% 1/2/2030	11,969	0.00
USD 27,918	Fannie Mae Pool 2.5% 1/3/2030	25,904	0.01
USD 22,517	Fannie Mae Pool 2.5% 1/4/2030	20,951	0.00
USD 12,358	Fannie Mae Pool 2.5% 1/5/2030	11,444	0.00
USD 26,168	Fannie Mae Pool 2.5% 1/7/2030	24,286	0.00
USD 4,822	Fannie Mae Pool 2.5% 1/7/2030	4,476	0.00
USD 14,632	Fannie Mae Pool 2.5% 1/7/2030	13,554	0.00
USD 21,550	Fannie Mae Pool 2.5% 1/8/2030	19,990	0.00
USD 47,161	Fannie Mae Pool 2.5% 1/8/2030	43,751	0.01
USD 28,853	Fannie Mae Pool 2.5% 1/8/2030	26,778	0.01
USD 36,928	Fannie Mae Pool 2.5% 1/8/2030	34,768	0.01
USD 33,669	Fannie Mae Pool 2.5% 1/9/2030	31,233	0.01
USD 44,008	Fannie Mae Pool 2.5% 1/9/2030	40,839	0.01
USD 2,620	Fannie Mae Pool 2.5% 1/11/2030	2,432	0.00
USD 36,890	Fannie Mae Pool 2.5% 1/11/2030	34,234	0.01
USD 32,165	Fannie Mae Pool 2.5% 1/11/2030	29,850	0.01
USD 41,949	Fannie Mae Pool 2.5% 1/11/2030	38,912	0.01
USD 34,458	Fannie Mae Pool 2.5% 1/11/2030	31,974	0.01
USD 19,732	Fannie Mae Pool 2.5% 1/3/2031	18,700	0.00
USD 43,799	Fannie Mae Pool 2.5% 1/6/2031	40,517	0.01
USD 32,208	Fannie Mae Pool 2.5% 1/7/2031	29,809	0.01
USD 4,346	Fannie Mae Pool 2.5% 1/8/2031	4,014	0.00
USD 22,762	Fannie Mae Pool 2.5% 1/10/2031	21,059	0.00
USD 50,731	Fannie Mae Pool 2.5% 1/10/2031	46,942	0.01
USD 26,350	Fannie Mae Pool 2.5% 1/10/2031	24,379	0.01
USD 80,658	Fannie Mae Pool 2.5% 1/10/2031	74,648	0.01
USD 42,852	Fannie Mae Pool 2.5% 1/11/2031	39,656	0.01
USD 9,255	Fannie Mae Pool 2.5% 1/11/2031	8,565	0.00
USD 5,152	Fannie Mae Pool 2.5% 1/11/2031	4,768	0.00
USD 7,236	Fannie Mae Pool 2.5% 1/11/2031	6,696	0.00
USD 1,650	Fannie Mae Pool 2.5% 1/11/2031	1,527	0.00
USD 4,158	Fannie Mae Pool 2.5% 1/11/2031	3,848	0.00
USD 7,561	Fannie Mae Pool 2.5% 1/2/2032	6,997	0.00
USD 31,228	Fannie Mae Pool 2.5% 1/3/2032	28,895	0.01
USD 176,083	Fannie Mae Pool 2.5% 1/8/2032	162,885	0.03
USD 306,701	Fannie Mae Pool 2.5% 1/2/2033	284,528	0.06
USD 268,003	Fannie Mae Pool 2.5% 1/10/2035	245,428	0.05
USD 263,611	Fannie Mae Pool 2.5% 1/10/2035	240,642	0.05
USD 569,621	Fannie Mae Pool 2.5% 1/11/2035	519,795	0.10
USD 755,652	Fannie Mae Pool 2.5% 1/12/2035	689,605	0.13
USD 858,495	Fannie Mae Pool 2.5% 1/12/2035	783,494	0.15
USD 281,801	Fannie Mae Pool 2.5% 1/7/2050	242,904	0.05
USD 484,160	Fannie Mae Pool 2.5% 1/7/2050	415,136	0.08
USD 476,986	Fannie Mae Pool 2.5% 1/7/2050	408,986	0.08
USD 486,582	Fannie Mae Pool 2.5% 1/7/2050	417,213	0.08
USD 562,735	Fannie Mae Pool 2.5% 1/8/2050	482,507	0.09
USD 459,293	Fannie Mae Pool 2.5% 1/8/2050	393,813	0.08
USD 143,262	Fannie Mae Pool 2.5% 1/8/2050	122,837	0.02
USD 322,998	Fannie Mae Pool 2.5% 1/11/2050	278,469	0.05
USD 86,483	Fannie Mae Pool 2.5% 1/11/2050	74,560	0.01
USD 78,640	Fannie Mae Pool 2.5% 1/1/2051	67,428	0.01
USD 770,508	Fannie Mae Pool 2.5% 1/9/2051	655,541	0.13
USD 235,693	Fannie Mae Pool 2.5% 1/11/2051	202,735	0.04
USD 499,481	Fannie Mae Pool 2.5% 1/1/2052	427,502	0.08
USD 607,357	Fannie Mae Pool 2.5% 1/1/2052	519,389	0.10
USD 915,427	Fannie Mae Pool 2.5% 1/1/2052	781,780	0.15
USD 285,473	Fannie Mae Pool 2.5% 1/1/2052	245,589	0.05
USD 243,396	Fannie Mae Pool 2.5% 1/1/2052	207,173	0.04
USD 465,853	Fannie Mae Pool 2.5% 1/1/2052	395,936	0.08
USD 606,787	Fannie Mae Pool 2.5% 1/1/2052	517,916	0.10
USD 762,356	Fannie Mae Pool 2.5% 1/1/2052	649,399	0.13
USD 686,928	Fannie Mae Pool 2.5% 1/1/2052	588,317	0.11
USD 763,342	Fannie Mae Pool 2.5% 1/1/2052	651,854	0.13
USD 138,654	Fannie Mae Pool 2.5% 1/2/2052	118,622	0.02
USD 495,917	Fannie Mae Pool 2.5% 1/2/2052	423,423	0.08
USD 586,999	Fannie Mae Pool 2.5% 1/2/2052	500,828	0.10
USD 96,670	Fannie Mae Pool 2.5% 1/2/2052	83,108	0.02
USD 11,097	Fannie Mae Pool 3% 1/4/2028	10,606	0.00
USD 13,247	Fannie Mae Pool 3% 1/5/2028	12,654	0.00
USD 29,594	Fannie Mae Pool 3% 1/10/2028	28,210	0.01
USD 29,160	Fannie Mae Pool 3% 1/4/2029	27,496	0.01
USD 36,632	Fannie Mae Pool 3% 1/5/2029	34,407	0.01
USD 50,271	Fannie Mae Pool 3% 1/6/2029	47,457	0.01
USD 30,773	Fannie Mae Pool 3% 1/9/2029	29,051	0.01
USD 44,605	Fannie Mae Pool 3% 1/10/2029	42,114	0.01
USD 210,634	Fannie Mae Pool 3% 1/1/2030	198,854	0.04
USD 45,300	Fannie Mae Pool 3% 1/3/2030	42,771	0.01
USD 36,832	Fannie Mae Pool 3% 1/4/2030	34,770	0.01
USD 20,323	Fannie Mae Pool 3% 1/5/2030	19,188	0.00
USD 30,657	Fannie Mae Pool 3% 1/7/2030	28,906	0.01
USD 7,846	Fannie Mae Pool 3% 1/7/2030	7,398	0.00

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Holding	Description	Market Value (USD)	% of Net Assets
USD 40,156	Fannie Mae Pool 3% 1/7/2030	37,855	0.01
USD 5,984	Fannie Mae Pool 3% 1/7/2030	5,627	0.00
USD 56,782	Fannie Mae Pool 3% 1/8/2030	53,544	0.01
USD 47,133	Fannie Mae Pool 3% 1/8/2030	44,443	0.01
USD 36,278	Fannie Mae Pool 3% 1/8/2030	34,211	0.01
USD 42,375	Fannie Mae Pool 3% 1/8/2030	39,959	0.01
USD 8,168	Fannie Mae Pool 3% 1/8/2030	7,702	0.00
USD 7,800	Fannie Mae Pool 3% 1/8/2030	7,356	0.00
USD 3,196	Fannie Mae Pool 3% 1/8/2030	3,000	0.00
USD 32,975	Fannie Mae Pool 3% 1/9/2030	31,088	0.01
USD 38,963	Fannie Mae Pool 3% 1/9/2030	36,733	0.01
USD 17,052	Fannie Mae Pool 3% 1/9/2030	16,063	0.00
USD 22,920	Fannie Mae Pool 3% 1/3/2031	21,471	0.00
USD 211,633	Fannie Mae Pool 3% 1/8/2031	200,180	0.04
USD 49,123	Fannie Mae Pool 3% 1/9/2031	46,314	0.01
USD 83,157	Fannie Mae Pool 3% 1/9/2032	78,390	0.02
USD 174,975	Fannie Mae Pool 3% 1/8/2035	163,292	0.03
USD 168,834	Fannie Mae Pool 3% 1/8/2035	157,564	0.03
USD 233,451	Fannie Mae Pool 3% 1/12/2035	217,847	0.04
USD 109,469	Fannie Mae Pool 3% 1/12/2035	102,179	0.02
USD 17,190	Fannie Mae Pool 3% 1/5/2036	16,023	0.00
USD 36,679	Fannie Mae Pool 3% 1/5/2036	34,183	0.01
USD 25,669	Fannie Mae Pool 3% 1/5/2036	23,927	0.00
USD 46,300	Fannie Mae Pool 3% 1/5/2036	43,166	0.01
USD 5,887	Fannie Mae Pool 3% 1/10/2036	5,365	0.00
USD 47,814	Fannie Mae Pool 3% 1/11/2036	43,572	0.01
USD 19,619	Fannie Mae Pool 3% 1/11/2036	17,879	0.00
USD 61,713	Fannie Mae Pool 3% 1/12/2036	56,537	0.01
USD 46,151	Fannie Mae Pool 3% 1/12/2036	42,171	0.01
USD 160,113	Fannie Mae Pool 3% 1/5/2043	144,673	0.03
USD 341,537	Fannie Mae Pool 3% 1/7/2043	308,624	0.06
USD 7,461	Fannie Mae Pool 3% 1/6/2046	6,718	0.00
USD 38,737	Fannie Mae Pool 3% 1/6/2046	34,945	0.01
USD 6,478	Fannie Mae Pool 3% 1/11/2046	5,822	0.00
USD 227,121	Fannie Mae Pool 3% 1/12/2046	204,115	0.04
USD 134,342	Fannie Mae Pool 3% 1/2/2047	120,739	0.02
USD 703,620	Fannie Mae Pool 3% 1/8/2050	626,002	0.12
USD 482,107	Fannie Mae Pool 3% 1/11/2051	425,916	0.08
USD 215,351	Fannie Mae Pool 3% 1/12/2051	190,885	0.04
USD 698,547	Fannie Mae Pool 3% 1/3/2052	619,082	0.12
USD 55,915	Fannie Mae Pool 3% 1/4/2052	49,688	0.01
USD 87,663	Fannie Mae Pool 3% 1/5/2052	77,614	0.02
USD 39,319	Fannie Mae Pool 3.5% 1/3/2029	37,746	0.01
USD 30,360	Fannie Mae Pool 3.5% 1/8/2030	29,149	0.01
USD 26,277	Fannie Mae Pool 3.5% 1/11/2032	25,219	0.01
USD 16,259	Fannie Mae Pool 3.5% 1/1/2033	15,604	0.00
USD 43,775	Fannie Mae Pool 3.5% 1/1/2042	41,011	0.01
USD 5,621	Fannie Mae Pool 3.5% 1/4/2042	5,264	0.00
USD 14,148	Fannie Mae Pool 3.5% 1/4/2042	13,251	0.00
USD 1,790	Fannie Mae Pool 3.5% 1/5/2042	1,676	0.00
USD 2,757	Fannie Mae Pool 3.5% 1/6/2042	2,583	0.00
USD 2,177	Fannie Mae Pool 3.5% 1/6/2042	2,039	0.00
USD 6,106	Fannie Mae Pool 3.5% 1/7/2042	5,718	0.00
USD 367,077	Fannie Mae Pool 3.5% 1/6/2044	344,181	0.07
USD 51,452	Fannie Mae Pool 3.5% 1/2/2045	48,175	0.01
USD 370,397	Fannie Mae Pool 3.5% 1/2/2045	346,978	0.07
USD 15,604	Fannie Mae Pool 3.5% 1/11/2046	14,461	0.00
USD 90,403	Fannie Mae Pool 3.5% 1/5/2047	84,009	0.02
USD 86,364	Fannie Mae Pool 3.5% 1/11/2047	79,761	0.02
USD 86,846	Fannie Mae Pool 3.5% 1/12/2047	80,323	0.02
USD 52,189	Fannie Mae Pool 3.5% 1/1/2048	48,219	0.01
USD 39,908	Fannie Mae Pool 3.5% 1/2/2048	36,840	0.01
USD 78,310	Fannie Mae Pool 3.5% 1/4/2048	73,013	0.01
USD 566,371	Fannie Mae Pool 3.5% 1/8/2050	524,303	0.10
USD 104,714	Fannie Mae Pool 3.5% 1/8/2050	96,133	0.02
USD 4,129,261	Fannie Mae Pool 3.5% 1/1/2051	3,803,914	0.74
USD 55,568	Fannie Mae Pool 4% 1/10/2033	54,463	0.01
USD 82,786	Fannie Mae Pool 4% 1/1/2036	79,684	0.02
USD 13,450	Fannie Mae Pool 4% 1/1/2041	12,863	0.00
USD 62,709	Fannie Mae Pool 4% 1/1/2042	60,183	0.01
USD 24,003	Fannie Mae Pool 4% 1/5/2042	23,026	0.00
USD 91,859	Fannie Mae Pool 4% 1/5/2042	88,154	0.02
USD 253,079	Fannie Mae Pool 4% 1/1/2044	245,642	0.05
USD 45,678	Fannie Mae Pool 4% 1/11/2046	43,629	0.01
USD 146,655	Fannie Mae Pool 4% 1/6/2047	140,550	0.03
USD 56,173	Fannie Mae Pool 4% 1/8/2047	53,763	0.01
USD 11,289	Fannie Mae Pool 4% 1/9/2047	10,770	0.00
USD 13,388	Fannie Mae Pool 4% 1/10/2047	12,768	0.00
USD 52,131	Fannie Mae Pool 4% 1/10/2047	49,677	0.01
USD 65,025	Fannie Mae Pool 4% 1/1/2048	61,926	0.01
USD 20,320	Fannie Mae Pool 4% 1/4/2048	19,392	0.00
USD 23,141	Fannie Mae Pool 4% 1/5/2048	22,085	0.00
USD 16,699	Fannie Mae Pool 4% 1/6/2048	15,938	0.00
USD 16,806	Fannie Mae Pool 4% 1/7/2048	15,972	0.00
USD 131,826	Fannie Mae Pool 4% 1/8/2048	125,993	0.02
USD 97,570	Fannie Mae Pool 4% 1/8/2048	93,729	0.02
USD 16,917	Fannie Mae Pool 4% 1/8/2048	16,342	0.00
USD 33,991	Fannie Mae Pool 4% 1/8/2048	32,497	0.01
USD 101,685	Fannie Mae Pool 4% 1/9/2048	96,701	0.02
USD 49,328	Fannie Mae Pool 4% 1/10/2048	46,961	0.01
USD 140,512	Fannie Mae Pool 4% 1/1/2049	134,384	0.03
USD 440,663	Fannie Mae Pool 4% 1/9/2049	419,527	0.08
USD 203,335	Fannie Mae Pool 4% 1/3/2050	191,848	0.04
USD 15,521	Fannie Mae Pool 4% 1/4/2050	14,717	0.00
USD 103,172	Fannie Mae Pool 4% 1/4/2050	97,586	0.02
USD 184,364	Fannie Mae Pool 4% 1/5/2050	175,482	0.03
USD 237,267	Fannie Mae Pool 4% 1/6/2050	224,098	0.04
USD 216,705	Fannie Mae Pool 4% 1/9/2050	207,610	0.04
USD 54,946	Fannie Mae Pool 4% 1/9/2050	52,089	0.01
USD 23,814	Fannie Mae Pool 4% 1/11/2050	22,519	0.00
USD 913,856	Fannie Mae Pool 4% 1/1/2051	866,685	0.17
USD 938,286	Fannie Mae Pool 4% 1/3/2051	888,685	0.17
USD 2,424,837	Fannie Mae Pool 4% 1/5/2051	2,309,044	0.45
USD 2,480,777	Fannie Mae Pool 4% 1/10/2051	2,357,086	0.46
USD 36,470	Fannie Mae Pool 4% 1/4/2052	34,626	0.01
USD 221,426	Fannie Mae Pool 4% 1/5/2052	210,848	0.04

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 4,471	Fannie Mae Pool 4.5% 1/2/2025	4,426	0.00
USD 1,015	Fannie Mae Pool 4.5% 1/4/2025	1,005	0.00
USD 2,410	Fannie Mae Pool 4.5% 1/7/2025	2,385	0.00
USD 12,510	Fannie Mae Pool 4.5% 1/6/2026	12,391	0.00
USD 16,646	Fannie Mae Pool 4.5% 1/7/2040	16,474	0.00
USD 17,770	Fannie Mae Pool 4.5% 1/7/2040	17,588	0.00
USD 19,267	Fannie Mae Pool 4.5% 1/3/2041	19,069	0.00
USD 7,277	Fannie Mae Pool 4.5% 1/7/2041	7,203	0.00
USD 27,108	Fannie Mae Pool 4.5% 1/9/2041	26,830	0.01
USD 51,484	Fannie Mae Pool 4.5% 1/9/2042	50,944	0.01
USD 36,226	Fannie Mae Pool 4.5% 1/9/2043	35,519	0.01
USD 22,235	Fannie Mae Pool 4.5% 1/10/2043	21,805	0.00
USD 243,806	Fannie Mae Pool 4.5% 1/11/2043	239,961	0.05
USD 214,327	Fannie Mae Pool 4.5% 1/6/2044	210,757	0.04
USD 332,719	Fannie Mae Pool 4.5% 1/12/2044	329,201	0.06
USD 100,098	Fannie Mae Pool 4.5% 1/7/2045	98,689	0.02
USD 32,075	Fannie Mae Pool 4.5% 1/9/2045	31,728	0.01
USD 136,658	Fannie Mae Pool 4.5% 1/11/2045	134,386	0.03
USD 21,685	Fannie Mae Pool 4.5% 1/11/2045	21,455	0.00
USD 2,402	Fannie Mae Pool 4.5% 1/11/2045	2,351	0.00
USD 52,420	Fannie Mae Pool 4.5% 1/12/2045	51,420	0.01
USD 319,361	Fannie Mae Pool 4.5% 1/7/2046	317,098	0.06
USD 22,044	Fannie Mae Pool 4.5% 1/10/2047	21,735	0.00
USD 81,482	Fannie Mae Pool 4.5% 1/11/2047	80,307	0.02
USD 115,243	Fannie Mae Pool 4.5% 1/11/2047	113,063	0.02
USD 189,917	Fannie Mae Pool 4.5% 1/1/2048	187,358	0.04
USD 82,741	Fannie Mae Pool 4.5% 1/4/2048	81,930	0.02
USD 237,567	Fannie Mae Pool 4.5% 1/5/2048	235,086	0.05
USD 769,052	Fannie Mae Pool 4.5% 1/5/2048	763,192	0.15
USD 34,587	Fannie Mae Pool 4.5% 1/7/2048	34,311	0.01
USD 149,230	Fannie Mae Pool 4.5% 1/8/2048	148,092	0.03
USD 121,993	Fannie Mae Pool 4.5% 1/11/2048	120,201	0.02
USD 1,028,613	Fannie Mae Pool 4.5% 1/2/2049	1,034,269	0.20
USD 937,465	Fannie Mae Pool 4.5% 1/5/2049	942,619	0.18
USD 70,257	Fannie Mae Pool 4.5% 1/7/2052	67,509	0.01
USD 157,381	Fannie Mae Pool 5% 1/2/2035	158,219	0.03
USD 9,976	Fannie Mae Pool 5% 1/9/2035	10,029	0.00
USD 137,996	Fannie Mae Pool 5% 1/7/2041	139,105	0.03
USD 254,184	Fannie Mae Pool 5% 1/12/2043	256,227	0.05
USD 15,682	Fannie Mae Pool 5% 1/8/2048	15,636	0.00
USD 18,845	Fannie Mae Pool 5% 1/9/2048	18,753	0.00
USD 38,829	Fannie Mae Pool 5% 1/9/2048	38,704	0.01
USD 161,521	Fannie Mae Pool 5% 1/5/2049	161,053	0.03
USD 55,748	Fannie Mae Pool 5% 1/1/2053	54,747	0.01
USD 329,616	Fannie Mae Pool 5% 1/1/2053	324,365	0.06
USD 92,231	Fannie Mae Pool 5.5% 1/2/2035	94,596	0.02
USD 165,314	Fannie Mae Pool 5.5% 1/9/2036	169,383	0.03
USD 86,742	Fannie Mae Pool 5.5% 1/8/2037	88,642	0.02
USD 110,576	Fannie Mae Pool 5.5% 1/9/2039	113,480	0.02
USD 7,792	Fannie Mae Pool 5.5% 1/4/2041	7,849	0.00
USD 123,646	Fannie Mae Pool 5.5% 1/1/2053	123,469	0.02
USD 99,011	Fannie Mae Pool 5.5% 1/1/2053	99,232	0.02
USD 21,394	Fannie Mae Pool 6% 1/2/2038	22,120	0.00
USD 9,057	Fannie Mae Pool 6% 1/3/2038	9,388	0.00
USD 25,983	Fannie Mae Pool 6% 1/5/2038	26,911	0.01
USD 6,650	Fannie Mae Pool 6% 1/10/2038	6,823	0.00
USD 5,754	Fannie Mae Pool 6% 1/10/2038	5,964	0.00
USD 16,015	Fannie Mae Pool 6% 1/10/2038	16,594	0.00
USD 10,277	Fannie Mae Pool 6% 1/12/2038	10,652	0.00
USD 178,810	Fannie Mae Pool 6% 1/7/2039	181,513	0.04
USD 40,215	Fannie Mae Pool 6% 1/4/2040	41,650	0.01
USD 4,908	Fannie Mae Pool 6% 1/9/2040	5,063	0.00
USD 9,682	Fannie Mae Pool 6% 1/6/2041	10,035	0.00
USD 68,276	Fannie Mae Pool 6.5% 1/5/2040	71,684	0.01
USD 248,433	FBR Securitization Trust 5.322% 25/11/2035	241,943	0.05
EUR 410,000	Fidelity National Information Services 1% 3/12/2028	367,114	0.07
USD 41,847	First Franklin Mortgage Loan Trust 2004-FFH3 5.667% 25/10/2034	38,435	0.01
USD 84,732	First Franklin Mortgage Loan Trust 2006-FF13 4.857% 25/10/2036	57,448	0.01
USD 49,645	First Franklin Mortgage Loan Trust 2006-FF13 4.937% 25/10/2036	33,885	0.01
USD 484,174	First Franklin Mortgage Loan Trust 2006-FF16 4.897% 25/12/2036	209,479	0.04
USD 196,937	First Franklin Mortgage Loan Trust 2006-FF17 4.767% 25/12/2036	180,132	0.04
USD 122,154	First Franklin Mortgage Loan Trust 2006-FFH1 5.217% 25/1/2036	112,577	0.02
USD 319,944	First Franklin Mortgage Loan Trust Series 2007-FF2 4.757% 25/3/2037	174,264	0.03
USD 61,000	FirstEnergy 2.05% 1/3/2025	57,145	0.01
USD 303,000	FirstEnergy 3.4% 1/3/2050	203,725	0.04
USD 68,000	FirstEnergy 4.15% 15/7/2027	63,511	0.01
USD 483,000	FirstEnergy Transmission 4.55% 1/4/2049	399,037	0.08
USD 272,021	Flagstar Mortgage Trust 2018-6RR 4.923% 25/10/2048	233,159	0.05
USD 387,000	Florida Power & Light 3.15% 1/10/2049	271,171	0.05
USD 8,000	Ford Motor 3.25% 12/2/2032	6,068	0.00
USD 36,071	Freddie Mac Gold Pool 2.5% 1/1/2029	34,165	0.01
USD 28,832	Freddie Mac Gold Pool 2.5% 1/3/2030	26,791	0.01
USD 32,015	Freddie Mac Gold Pool 2.5% 1/5/2030	29,692	0.01
USD 50,546	Freddie Mac Gold Pool 2.5% 1/5/2030	46,967	0.01
USD 9,950	Freddie Mac Gold Pool 2.5% 1/7/2030	9,247	0.00
USD 11,230	Freddie Mac Gold Pool 2.5% 1/7/2030	10,414	0.00
USD 2,988	Freddie Mac Gold Pool 2.5% 1/7/2030	2,776	0.00
USD 3,663	Freddie Mac Gold Pool 2.5% 1/7/2030	3,404	0.00
USD 54,791	Freddie Mac Gold Pool 2.5% 1/8/2030	50,907	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 46,014	Freddie Mac Gold Pool 2.5% 1/8/2030	42,753	0.01
USD 44,373	Freddie Mac Gold Pool 2.5% 1/9/2030	41,220	0.01
USD 85,611	Freddie Mac Gold Pool 2.5% 1/9/2030	79,551	0.02
USD 1,221	Freddie Mac Gold Pool 2.5% 1/2/2031	1,129	0.00
USD 117,828	Freddie Mac Gold Pool 2.5% 1/4/2031	109,483	0.02
USD 19,772	Freddie Mac Gold Pool 3% 1/9/2027	18,674	0.00
USD 11,360	Freddie Mac Gold Pool 3% 1/7/2028	10,721	0.00
USD 14,387	Freddie Mac Gold Pool 3% 1/1/2030	13,600	0.00
USD 17,647	Freddie Mac Gold Pool 3% 1/1/2030	16,660	0.00
USD 59,311	Freddie Mac Gold Pool 3% 1/5/2030	56,067	0.01
USD 115,629	Freddie Mac Gold Pool 3% 1/6/2030	109,176	0.02
USD 59,202	Freddie Mac Gold Pool 3% 1/7/2030	55,786	0.01
USD 9,026	Freddie Mac Gold Pool 3% 1/7/2030	8,520	0.00
USD 7,873	Freddie Mac Gold Pool 3% 1/8/2030	7,430	0.00
USD 14,208	Freddie Mac Gold Pool 3% 1/8/2030	13,414	0.00
USD 11,193	Freddie Mac Gold Pool 3% 1/10/2032	10,549	0.00
USD 15,536	Freddie Mac Gold Pool 3% 1/11/2032	14,642	0.00
USD 11,635	Freddie Mac Gold Pool 3% 1/12/2032	10,967	0.00
USD 27,622	Freddie Mac Gold Pool 3% 1/1/2043	24,990	0.01
USD 55,605	Freddie Mac Gold Pool 3% 1/3/2043	50,304	0.01
USD 16,538	Freddie Mac Gold Pool 3% 1/3/2043	14,963	0.00
USD 182,098	Freddie Mac Gold Pool 3% 1/8/2043	164,748	0.03
USD 253,607	Freddie Mac Gold Pool 3% 1/12/2046	228,178	0.04
USD 58,261	Freddie Mac Gold Pool 3% 1/12/2046	52,312	0.01
USD 31,611	Freddie Mac Gold Pool 3% 1/12/2046	28,480	0.01
USD 32,513	Freddie Mac Gold Pool 3% 1/12/2046	29,252	0.01
USD 15,504	Freddie Mac Gold Pool 3% 1/12/2046	14,023	0.00
USD 11,212	Freddie Mac Gold Pool 3.5% 1/2/2031	10,770	0.00
USD 100,264	Freddie Mac Gold Pool 3.5% 1/4/2031	96,359	0.02
USD 5,423	Freddie Mac Gold Pool 3.5% 1/4/2031	5,194	0.00
USD 261,538	Freddie Mac Gold Pool 3.5% 1/4/2032	251,282	0.05
USD 45,545	Freddie Mac Gold Pool 3.5% 1/4/2042	42,706	0.01
USD 4,511	Freddie Mac Gold Pool 3.5% 1/5/2042	4,231	0.00
USD 1,536	Freddie Mac Gold Pool 3.5% 1/5/2042	1,441	0.00
USD 25,645	Freddie Mac Gold Pool 3.5% 1/8/2042	24,053	0.00
USD 14,092	Freddie Mac Gold Pool 3.5% 1/8/2042	13,216	0.00
USD 5,496	Freddie Mac Gold Pool 3.5% 1/10/2042	5,125	0.00
USD 17,938	Freddie Mac Gold Pool 3.5% 1/6/2043	16,794	0.00
USD 21,789	Freddie Mac Gold Pool 3.5% 1/6/2043	20,433	0.00
USD 15,709	Freddie Mac Gold Pool 3.5% 1/7/2043	14,734	0.00
USD 11,481	Freddie Mac Gold Pool 3.5% 1/1/2044	10,767	0.00
USD 10,383	Freddie Mac Gold Pool 3.5% 1/9/2044	9,737	0.00
USD 11,191	Freddie Mac Gold Pool 3.5% 1/9/2045	10,494	0.00
USD 98,565	Freddie Mac Gold Pool 3.5% 1/3/2047	92,002	0.02
USD 134,507	Freddie Mac Gold Pool 3.5% 1/10/2047	126,133	0.02
USD 154,102	Freddie Mac Gold Pool 3.5% 1/12/2047	144,526	0.03
USD 20,840	Freddie Mac Gold Pool 3.5% 1/1/2048	19,545	0.00
USD 31,697	Freddie Mac Gold Pool 3.5% 1/1/2048	29,527	0.01
USD 12,229	Freddie Mac Gold Pool 4% 1/8/2040	11,753	0.00
USD 121,692	Freddie Mac Gold Pool 4% 1/9/2040	116,867	0.02
USD 20,460	Freddie Mac Gold Pool 4% 1/9/2040	19,696	0.00
USD 829	Freddie Mac Gold Pool 4% 1/4/2041	796	0.00
USD 18,521	Freddie Mac Gold Pool 4% 1/4/2044	17,948	0.00
USD 19,309	Freddie Mac Gold Pool 4% 1/7/2044	18,625	0.00
USD 66,900	Freddie Mac Gold Pool 4% 1/9/2045	65,580	0.01
USD 13,807	Freddie Mac Gold Pool 4% 1/12/2045	13,532	0.00
USD 12,030	Freddie Mac Gold Pool 4% 1/12/2045	11,626	0.00
USD 26,844	Freddie Mac Gold Pool 4.5% 1/2/2039	26,555	0.01
USD 12,262	Freddie Mac Gold Pool 4.5% 1/12/2039	12,152	0.00
USD 27,093	Freddie Mac Gold Pool 4.5% 1/5/2041	26,768	0.01

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 31,328	Freddie Mac Gold Pool 4.5% 1/5/2041	31,044	0.01
USD 9,997	Freddie Mac Gold Pool 4.5% 1/11/2043	9,818	0.00
USD 76,182	Freddie Mac Gold Pool 4.5% 1/12/2043	75,537	0.01
USD 167,750	Freddie Mac Gold Pool 4.5% 1/4/2047	166,565	0.03
USD 60,634	Freddie Mac Gold Pool 4.5% 1/5/2047	59,814	0.01
USD 123,607	Freddie Mac Gold Pool 4.5% 1/7/2047	121,935	0.02
USD 63,971	Freddie Mac Gold Pool 4.5% 1/7/2047	62,841	0.01
USD 521,287	Freddie Mac Gold Pool 4.5% 1/7/2048	513,866	0.10
USD 782,233	Freddie Mac Gold Pool 4.5% 1/8/2048	777,143	0.15
USD 172,952	Freddie Mac Gold Pool 4.5% 1/8/2048	171,790	0.03
USD 96,218	Freddie Mac Gold Pool 4.5% 1/4/2049	95,067	0.02
USD 13,187	Freddie Mac Gold Pool 5% 1/10/2041	13,273	0.00
USD 174,151	Freddie Mac Gold Pool 5% 1/11/2041	175,278	0.03
USD 33,086	Freddie Mac Gold Pool 5% 1/11/2048	33,041	0.01
USD 117,962	Freddie Mac Gold Pool 5.5% 1/7/2038	121,171	0.02
USD 68,640	Freddie Mac Gold Pool 5.5% 1/6/2041	70,506	0.01
USD 11	Freddie Mac Gold Pool 6% 1/1/2034	11	0.00
USD 42,785	Freddie Mac Gold Pool 6% 1/6/2035	43,390	0.01
USD 2,521,000	Freddie Mac Multifamily Structured Pass Through Certificates 0.892% 25/6/2029	120,552	0.02
USD 692,547	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/10/2030	40,837	0.01
USD 320,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.364% 25/12/2029	20,353	0.00
USD 69,050	Freddie Mac Pool 1.5% 1/4/2036	60,012	0.01
USD 481,916	Freddie Mac Pool 1.5% 1/4/2036	418,806	0.08
USD 90,572	Freddie Mac Pool 1.5% 1/5/2036	78,705	0.02
USD 167,777	Freddie Mac Pool 1.5% 1/8/2050	129,633	0.03
USD 419,324	Freddie Mac Pool 1.5% 1/10/2050	323,986	0.06
USD 152,984	Freddie Mac Pool 2% 1/9/2035	136,164	0.03
USD 333,669	Freddie Mac Pool 2% 1/1/2036	297,118	0.06
USD 238,540	Freddie Mac Pool 2% 1/2/2036	212,261	0.04
USD 169,762	Freddie Mac Pool 2% 1/2/2036	151,858	0.03
USD 60,967	Freddie Mac Pool 2% 1/3/2036	54,258	0.01
USD 366,130	Freddie Mac Pool 2% 1/5/2036	325,784	0.06
USD 87,063	Freddie Mac Pool 2% 1/2/2042	73,584	0.01
USD 284,025	Freddie Mac Pool 2% 1/3/2042	238,829	0.05
USD 90,765	Freddie Mac Pool 2% 1/4/2042	76,375	0.02
USD 70,551	Freddie Mac Pool 2% 1/8/2050	57,818	0.01
USD 131,019	Freddie Mac Pool 2% 1/11/2050	107,941	0.02
USD 4,225,852	Freddie Mac Pool 2% 1/2/2051	3,445,734	0.67
USD 680,922	Freddie Mac Pool 2% 1/3/2051	554,868	0.11
USD 312,011	Freddie Mac Pool 2% 1/4/2051	257,799	0.05
USD 234,789	Freddie Mac Pool 2% 1/5/2051	193,411	0.04
USD 903,316	Freddie Mac Pool 2% 1/7/2051	748,596	0.15
USD 51,647	Freddie Mac Pool 2% 1/9/2051	42,254	0.01
USD 261,584	Freddie Mac Pool 2% 1/9/2051	213,697	0.04
USD 42,388	Freddie Mac Pool 2% 1/10/2051	34,501	0.01
USD 878,110	Freddie Mac Pool 2% 1/10/2051	714,539	0.14
USD 103,474	Freddie Mac Pool 2% 1/12/2051	84,832	0.02
USD 229,378	Freddie Mac Pool 2% 1/12/2051	188,118	0.04
USD 278,167	Freddie Mac Pool 2% 1/12/2051	228,596	0.04
USD 43,452	Freddie Mac Pool 2% 1/12/2051	35,799	0.01
USD 311,232	Freddie Mac Pool 2% 1/12/2051	253,225	0.05
USD 650,573	Freddie Mac Pool 2% 1/1/2052	534,745	0.10
USD 478,733	Freddie Mac Pool 2% 1/1/2052	394,685	0.08
USD 1,928,658	Freddie Mac Pool 2% 1/1/2052	1,590,722	0.31
USD 278,653	Freddie Mac Pool 2% 1/1/2052	228,942	0.04
USD 91,932	Freddie Mac Pool 2% 1/2/2052	74,784	0.01
USD 78,344	Freddie Mac Pool 2.5% 1/7/2050	67,046	0.01
USD 518,110	Freddie Mac Pool 2.5% 1/2/2051	446,656	0.09
USD 389,486	Freddie Mac Pool 2.5% 1/5/2051	338,545	0.07
USD 2,196,881	Freddie Mac Pool 2.5% 1/5/2051	1,886,314	0.37
USD 1,777,009	Freddie Mac Pool 2.5% 1/11/2051	1,522,775	0.30
USD 377,722	Freddie Mac Pool 2.5% 1/11/2051	323,469	0.06
USD 1,188,714	Freddie Mac Pool 2.5% 1/12/2051	1,016,145	0.20
USD 1,153,173	Freddie Mac Pool 2.5% 1/1/2052	981,092	0.19
USD 4,673,167	Freddie Mac Pool 2.5% 1/1/2052	3,989,640	0.78
USD 1,356,710	Freddie Mac Pool 2.5% 1/4/2052	1,160,035	0.23
USD 18,850	Freddie Mac Pool 3% 1/9/2037	17,176	0.00
USD 369,149	Freddie Mac Pool 3% 1/6/2038	336,407	0.07
USD 765,437	Freddie Mac Pool 3% 1/6/2044	691,730	0.13
USD 148,116	Freddie Mac Pool 3% 1/2/2047	133,257	0.03
USD 5,608	Freddie Mac Pool 3% 1/7/2050	5,050	0.00
USD 47,544	Freddie Mac Pool 3% 1/7/2050	42,660	0.01
USD 13,179	Freddie Mac Pool 3% 1/7/2050	11,869	0.00
USD 6,055	Freddie Mac Pool 3% 1/7/2050	5,453	0.00
USD 697,164	Freddie Mac Pool 3% 1/8/2050	621,081	0.12
USD 222,441	Freddie Mac Pool 3% 1/8/2050	197,119	0.04
USD 895,535	Freddie Mac Pool 3% 1/8/2050	802,122	0.16
USD 38,563	Freddie Mac Pool 3% 1/8/2050	34,732	0.01
USD 322,500	Freddie Mac Pool 3% 1/9/2050	290,640	0.06
USD 75,687	Freddie Mac Pool 3% 1/7/2051	67,611	0.01
USD 108,258	Freddie Mac Pool 3% 1/10/2051	95,984	0.02
USD 55,874	Freddie Mac Pool 3% 1/2/2052	49,875	0.01
USD 1,358,825	Freddie Mac Pool 3% 1/3/2052	1,207,526	0.24
USD 3,620,341	Freddie Mac Pool 3% 1/8/2052	3,208,795	0.62
USD 147,086	Freddie Mac Pool 3.5% 1/1/2034	140,352	0.03
USD 553,660	Freddie Mac Pool 3.5% 1/5/2035	528,332	0.10
USD 16,635	Freddie Mac Pool 3.5% 1/9/2044	15,512	0.00

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 321,743	Freddie Mac Pool 3.5% 1/3/2046	298,473	0.06
USD 118,119	Freddie Mac Pool 3.5% 1/9/2046	110,357	0.02
USD 52,310	Freddie Mac Pool 3.5% 1/1/2048	48,155	0.01
USD 547,171	Freddie Mac Pool 3.5% 1/1/2048	512,761	0.10
USD 213,470	Freddie Mac Pool 3.5% 1/6/2048	198,982	0.04
USD 1,043,962	Freddie Mac Pool 3.5% 1/8/2049	978,315	0.19
USD 142,289	Freddie Mac Pool 3.5% 1/1/2050	131,043	0.03
USD 373,354	Freddie Mac Pool 3.5% 1/6/2050	344,646	0.07
USD 522,554	Freddie Mac Pool 3.5% 1/8/2050	480,879	0.09
USD 40,913	Freddie Mac Pool 4% 1/1/2045	39,510	0.01
USD 842,257	Freddie Mac Pool 4% 1/1/2045	807,907	0.16
USD 990,011	Freddie Mac Pool 4% 1/9/2045	969,573	0.19
USD 148,217	Freddie Mac Pool 4% 1/7/2047	141,844	0.03
USD 384,162	Freddie Mac Pool 4% 1/4/2048	375,008	0.07
USD 357,829	Freddie Mac Pool 4% 1/4/2048	347,175	0.07
USD 319,606	Freddie Mac Pool 4% 1/8/2048	308,703	0.06
USD 21,472	Freddie Mac Pool 4% 1/5/2049	20,447	0.00
USD 613,317	Freddie Mac Pool 4% 1/3/2050	586,565	0.11
USD 625,785	Freddie Mac Pool 4% 1/6/2050	602,469	0.12
USD 66,112	Freddie Mac Pool 4.5% 1/7/2052	63,536	0.01
USD 417,630	Freddie Mac Pool 4.5% 1/7/2052	401,821	0.08
USD 128,573	Freddie Mac Pool 4.5% 1/8/2052	123,537	0.02
USD 95,090	Freddie Mac Pool 5% 1/11/2052	93,442	0.02
USD 196,283	Freddie Mac Pool 5% 1/12/2052	193,125	0.04
USD 106,528	Freddie Mac Pool 5% 1/12/2052	104,814	0.02
USD 119,789	Freddie Mac Pool 5% 1/12/2052	117,844	0.02
USD 123,504	Freddie Mac Pool 5% 1/1/2053	121,498	0.02
USD 45,832	Freddie Mac Pool 5% 1/2/2053	45,004	0.01
USD 146,670	Freddie Mac Pool 5.5% 1/1/2053	146,522	0.03
USD 58,208	Freddie Mac Pool 5.5% 1/1/2053	58,383	0.01
USD 250,000	Freddie Mac Structured Agency Credit Risk Debt Notes 9.067% 25/3/2030	265,501	0.05
USD 100,000	FREMF 2017-KGS1 Mortgage Trust 3.595% 25/10/2027	90,950	0.02
USD 7,636,486	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	31,580	0.01
USD 916,000	FS Rialto 2022-FL6 Issuer 7.144% 17/8/2037	916,488	0.18
USD 210,000	GE HealthCare Technologies 5.6% 15/11/2025	210,283	0.04
USD 349,000	General Motors Financial 2.35% 8/1/2031	267,107	0.05
USD 441,000	General Motors Financial 2.9% 26/2/2025	417,783	0.08
USD 98,000	General Motors Financial 3.5% 7/11/2024	94,565	0.02
USD 885,000	General Motors Financial 3.8% 7/4/2025	851,047	0.17
USD 106,000	General Motors Financial 4% 15/1/2025	102,734	0.02
USD 101,000	Gilead Sciences 2.6% 1/10/2040	69,803	0.01
USD 567,000	Gilead Sciences 4.15% 1/3/2047	470,168	0.09
USD 69,725	Ginnie Mae I Pool 3% 15/2/2045	64,437	0.01
USD 18,812	Ginnie Mae I Pool 3.5% 15/1/2042	17,778	0.00
USD 33,327	Ginnie Mae I Pool 3.5% 15/5/2042	31,503	0.01
USD 10,233	Ginnie Mae I Pool 3.5% 15/11/2042	9,599	0.00
USD 26,622	Ginnie Mae I Pool 3.5% 15/12/2042	25,160	0.01
USD 27,764	Ginnie Mae I Pool 3.5% 15/12/2042	26,240	0.01
USD 19,620	Ginnie Mae I Pool 3.5% 15/1/2043	18,546	0.00
USD 19,391	Ginnie Mae I Pool 3.5% 15/2/2043	18,330	0.00
USD 25,931	Ginnie Mae I Pool 3.5% 15/4/2043	24,508	0.01
USD 25,415	Ginnie Mae I Pool 3.5% 15/4/2043	24,019	0.00
USD 21,743	Ginnie Mae I Pool 3.5% 15/4/2043	20,549	0.00
USD 38,122	Ginnie Mae I Pool 3.5% 15/5/2043	36,037	0.01
USD 10,763	Ginnie Mae I Pool 3.5% 15/5/2043	10,171	0.00
USD 26,862	Ginnie Mae I Pool 3.5% 15/5/2043	25,387	0.01
USD 31,828	Ginnie Mae I Pool 3.5% 15/5/2043	30,093	0.01
USD 21,148	Ginnie Mae I Pool 3.5% 15/6/2043	19,987	0.00
USD 70,600	Ginnie Mae I Pool 3.5% 15/7/2043	66,753	0.01
USD 22,248	Ginnie Mae I Pool 3.5% 15/7/2043	21,031	0.00
USD 32,165	Ginnie Mae I Pool 4% 15/3/2041	31,057	0.01
USD 24,244	Ginnie Mae I Pool 4.5% 15/3/2047	23,852	0.00
USD 33,957	Ginnie Mae I Pool 4.5% 15/4/2047	33,387	0.01
USD 19,682	Ginnie Mae I Pool 4.5% 15/4/2047	19,413	0.00
USD 20,154	Ginnie Mae I Pool 4.5% 15/5/2047	19,897	0.00
USD 15,916	Ginnie Mae I Pool 5% 15/12/2038	16,118	0.00
USD 20,931	Ginnie Mae I Pool 5% 15/7/2039	21,197	0.00
USD 14,590	Ginnie Mae I Pool 5% 15/7/2039	14,656	0.00
USD 37,461	Ginnie Mae I Pool 5% 15/12/2040	37,933	0.01
USD 1,482,832	Ginnie Mae II Pool 2% 20/8/2050	1,249,831	0.24
USD 192,402	Ginnie Mae II Pool 2% 20/11/2050	161,816	0.03
USD 1,956,029	Ginnie Mae II Pool 2% 20/1/2051	1,644,281	0.32
USD 102,878	Ginnie Mae II Pool 2% 20/2/2051	86,202	0.02
USD 1,022,600	Ginnie Mae II Pool 2.5% 20/4/2051	887,317	0.17
USD 1,544,711	Ginnie Mae II Pool 2.5% 20/10/2051	1,335,532	0.26
USD 2,928,800	Ginnie Mae II Pool 2.5% 20/12/2051	2,531,334	0.49
USD 695,766	Ginnie Mae II Pool 2.5% 20/5/2052	600,761	0.12
USD 487,030	Ginnie Mae II Pool 2.5% 20/7/2052	420,827	0.08
USD 406,158	Ginnie Mae II Pool 3% 20/1/2051	363,688	0.07
USD 915,485	Ginnie Mae II Pool 3% 20/6/2051	816,342	0.16
USD 2,099,605	Ginnie Mae II Pool 3% 20/8/2051	1,882,148	0.37
USD 297,409	Ginnie Mae II Pool 3% 20/12/2051	266,110	0.05
USD 151,915	Ginnie Mae II Pool 3% 20/1/2052	135,737	0.03
USD 92,142	Ginnie Mae II Pool 3.5% 20/4/2043	86,826	0.02
USD 62,492	Ginnie Mae II Pool 3.5% 20/5/2043	58,958	0.01
USD 208,683	Ginnie Mae II Pool 3.5% 20/2/2044	196,004	0.04
USD 25,063	Ginnie Mae II Pool 3.5% 20/5/2045	23,401	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 451,666	Ginnie Mae II Pool 3.5% 20/3/2046	421,166	0.08
USD 1,388,047	Ginnie Mae II Pool 3.5% 20/4/2046	1,294,503	0.25
USD 47,004	Ginnie Mae II Pool 3.5% 20/5/2046	43,893	0.01
USD 600,316	Ginnie Mae II Pool 3.5% 20/6/2046	560,240	0.11
USD 101,236	Ginnie Mae II Pool 3.5% 20/7/2046	94,411	0.02
USD 436,396	Ginnie Mae II Pool 3.5% 20/9/2046	408,180	0.08
USD 16,221	Ginnie Mae II Pool 3.5% 20/10/2046	15,107	0.00
USD 18,103	Ginnie Mae II Pool 3.5% 20/10/2046	16,873	0.00
USD 14,051	Ginnie Mae II Pool 3.5% 20/10/2046	13,086	0.00
USD 36,520	Ginnie Mae II Pool 3.5% 20/10/2046	34,015	0.01
USD 23,417	Ginnie Mae II Pool 3.5% 20/10/2046	21,815	0.00
USD 2,080	Ginnie Mae II Pool 4% 20/4/2039	2,018	0.00
USD 5,452	Ginnie Mae II Pool 4% 20/7/2039	5,287	0.00
USD 1,577	Ginnie Mae II Pool 4% 20/9/2040	1,530	0.00
USD 38,128	Ginnie Mae II Pool 4% 20/10/2040	36,977	0.01
USD 154,760	Ginnie Mae II Pool 4% 20/11/2040	150,091	0.03
USD 34,584	Ginnie Mae II Pool 4% 20/12/2040	33,540	0.01
USD 29,822	Ginnie Mae II Pool 4% 20/1/2041	28,808	0.01
USD 4,375	Ginnie Mae II Pool 4% 20/10/2046	4,182	0.00
USD 353,713	Ginnie Mae II Pool 4% 20/3/2047	338,821	0.07
USD 81,247	Ginnie Mae II Pool 4% 20/5/2047	77,907	0.02
USD 127,664	Ginnie Mae II Pool 4% 20/6/2047	122,415	0.02
USD 151,639	Ginnie Mae II Pool 4% 20/11/2047	145,291	0.03
USD 74,204	Ginnie Mae II Pool 4% 20/12/2047	71,097	0.01
USD 61,571	Ginnie Mae II Pool 4% 20/5/2050	58,844	0.01
USD 3,534	Ginnie Mae II Pool 4.5% 20/12/2039	3,519	0.00
USD 4,327	Ginnie Mae II Pool 4.5% 20/1/2040	4,308	0.00
USD 3,541	Ginnie Mae II Pool 4.5% 20/2/2040	3,525	0.00
USD 235	Ginnie Mae II Pool 4.5% 20/5/2040	234	0.00
USD 1,367	Ginnie Mae II Pool 4.5% 20/7/2040	1,361	0.00
USD 2,553	Ginnie Mae II Pool 4.5% 20/10/2040	2,542	0.00
USD 10,965	Ginnie Mae II Pool 4.5% 20/7/2041	10,696	0.00
USD 27,029	Ginnie Mae II Pool 4.5% 20/7/2041	26,909	0.01
USD 60,963	Ginnie Mae II Pool 4.5% 20/9/2048	59,703	0.01
USD 245,209	Ginnie Mae II Pool 4.5% 20/3/2049	240,017	0.05
USD 95,315	Ginnie Mae II Pool 4.5% 20/4/2049	93,135	0.02
USD 205,926	Ginnie Mae II Pool 4.5% 20/5/2049	201,174	0.04
USD 64,754	Ginnie Mae II Pool 4.5% 20/8/2050	63,407	0.01
USD 7,997	Ginnie Mae II Pool 5% 20/10/2039	8,103	0.00
USD 19,394	Ginnie Mae II Pool 5% 20/7/2042	19,654	0.00
USD 1,271	Ginnie Mae II Pool 5% 20/7/2044	1,288	0.00
USD 260,000	Global Payments 1.2% 1/3/2026	227,145	0.04
USD 545,000	Global Payments 2.9% 15/5/2030	448,072	0.09
USD 475,000	Global Payments 3.2% 15/8/2029	403,548	0.08
USD 172,000	Global Payments 4.8% 1/4/2026	167,397	0.03
USD 638,000	Global Payments 4.95% 15/8/2027	616,933	0.12
USD 261,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	206,951	0.04
USD 715,000	GLP Capital / GLP Financing II 4% 15/1/2030	625,568	0.12
USD 589,000	GLP Capital / GLP Financing II 4% 15/1/2031	504,774	0.10
USD 838,000	Goldman Sachs 0.657% 10/9/2024	814,720	0.16
USD 88,000	Goldman Sachs 2.383% 21/7/2032	68,806	0.01
USD 137,000	Goldman Sachs 2.615% 22/4/2032	109,602	0.02
USD 1,762,000	Goldman Sachs 2.65% 21/10/2032	1,397,307	0.27
USD 476,000	Goldman Sachs 3.102% 24/2/2033*	390,651	0.08
USD 436,000	Goldman Sachs 6.034% 15/5/2026	439,706	0.09
USD 250,861	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	198,813	0.04
USD 201,980	Government National Mortgage Association 0.277% 16/10/2054	2,459	0.00
USD 148,457	Government National Mortgage Association 0.525% 16/3/2055	2,509	0.00
USD 658,148	Government National Mortgage Association 0.598% 16/9/2055	14,784	0.00
USD 151,453	Government National Mortgage Association 0.909% 16/2/2050	3,554	0.00
USD 31,043	Greenpoint Manufactured Housing 8.29% 15/12/2029	30,811	0.01
USD 18,661	Greenpoint Manufactured Housing 9.23% 15/12/2029	16,116	0.00
USD 13,236	GreenPoint Mortgage Funding Trust 2006-AR2 4.793% 25/3/2036	12,682	0.00
USD 5,000,000	GS Mortgage II Series 2005-ROCK 0.207% 3/5/2032	26,580	0.01
USD 100,000	GS Mortgage Trust 2015-590M 3.805% 10/10/2035	86,467	0.02
USD 100,000	GS Mortgage Trust 2015-GC32 4.411% 10/7/2048	91,076	0.02
USD 110,000	GS Mortgage Trust 2017-GPTX 2.856% 10/5/2034	103,322	0.02
USD 70,540	GSAA Home Equity Trust 2006-4 3.609% 25/3/2036	50,588	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 598,289	GSAA Home Equity Trust 2006-5 4.977% 25/3/2036	193,153	0.04
USD 29,793	GSAA Home Equity Trust 2007-2 5.917% 25/3/2037	6,149	0.00
USD 50,000	GSAMP Trust 2007-HSBC1 7.992% 25/2/2047	47,119	0.01
USD 119,026	GSMPS Mortgage Loan Trust 2005-RP2 4.967% 25/3/2035	104,512	0.02
USD 125,534	GSR Mortgage Loan Trust 2006-7F 6.5% 25/8/2036	45,925	0.01
USD 39,634	GSR Mortgage Loan Trust 2007-1F 5.5% 25/1/2037	48,803	0.01
USD 329,142	GSR Mortgage Loan Trust 2007-OA2 2.58% 25/6/2047	208,028	0.04
USD 494,158	HarborView Mortgage Loan Trust 2006-12 5.001% 19/12/2036	412,399	0.08
USD 629,000	HCA 3.5% 1/9/2030	538,427	0.11
USD 549,000	HCA 4.5% 15/2/2027	525,553	0.10
USD 222,000	HCA 5.25% 15/4/2025	219,496	0.04
USD 181,000	HCA 5.875% 1/2/2029	180,513	0.04
USD 31,000	Herc 5.5% 15/7/2027	29,292	0.01
USD 59,000	Hewlett Packard Enterprise 6.35% 15/10/2045	57,707	0.01
USD 83,000	Home Depot 2.375% 15/3/2051	49,146	0.01
USD 110,000	Home Equity Asset Trust 2006-3 5.217% 25/7/2036	98,791	0.02
USD 82,396	Home Equity Asset Trust 2007-1 4.917% 25/5/2037	61,834	0.01
USD 453,423	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 4.857% 25/4/2037	301,767	0.06
USD 19,305	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 3.471% 25/7/2034	18,609	0.00
USD 109,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	96,253	0.02
USD 121,000	HP 2.65% 17/6/2031	94,589	0.02
USD 135,000	Humana 2.15% 3/2/2032	103,848	0.02
USD 256,000	Huntington Ingalls Industries 2.043% 16/8/2028	210,142	0.04
USD 728,000	Huntington Ingalls Industries 4.2% 1/5/2030	660,973	0.13
USD 3,000	iHeartCommunications 4.75% 15/1/2028	2,529	0.00
USD 19,000	iHeartCommunications 5.25% 15/8/2027	16,567	0.00
USD 42,871	Impac Secured Assets Trust 2006-3 4.957% 25/11/2036	36,627	0.01
USD 100,000	IMT Trust 2017-APTS 3.497% 15/6/2034	93,882	0.02
USD 110,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	102,547	0.02
USD 100,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	92,765	0.02
USD 38,158	IndyMac INDX Mortgage Loan Trust 2006-AR15 4.857% 25/7/2036	34,756	0.01
USD 397,062	IndyMac INDX Mortgage Loan Trust 2006-AR35 4.977% 25/1/2037	325,056	0.06
USD 690,000	Intel 4.875% 10/2/2028	679,654	0.13
USD 228,000	International Business Machines 2.95% 15/5/2050	146,779	0.03
USD 86,000	International Paper 6% 15/11/2041	86,708	0.02
USD 53,000	Interpublic 4.75% 30/3/2030	50,389	0.01
USD 870,353	IXIS Real Estate Capital Trust 2007-HE1 4.847% 25/5/2037	227,370	0.04
USD 138,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	122,268	0.02
USD 339,180	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 5.798% 15/6/2035	313,630	0.06
USD 163,060	JP Morgan Alternative Loan Trust 2007-A1 5.037% 25/3/2037	145,025	0.03
USD 24,066	JP Morgan Alternative Loan Trust 2007-A2 3.959% 25/5/2037	20,013	0.00
USD 1,030,000	JP Morgan Chase Commercial Mortgage Trust 2013-LC11 0.631% 15/4/2046	76	0.00
USD 100,000	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.725% 15/1/2049	91,607	0.02
USD 100,000	JPMBB Commercial Mortgage Trust 2015-C33 4.12% 15/12/2048	84,268	0.02
USD 20,000	JPMCC Commercial Mortgage Trust 2017-JP7 4.05% 15/9/2050	17,636	0.00
USD 1,800,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	40,175	0.01
USD 127,000	JPMorgan Chase 1.953% 4/2/2032	98,191	0.02
USD 161,000	JPMorgan Chase 2.545% 8/11/2032	128,144	0.02
USD 232,000	JPMorgan Chase 2.947% 24/2/2028	210,145	0.04
USD 1,005,000	JPMorgan Chase 2.963% 25/1/2033	826,748	0.16
USD 259,000	JPMorgan Chase 3.509% 23/1/2029	236,166	0.05
USD 86,000	JPMorgan Chase 3.54% 1/5/2028	79,440	0.02
USD 182,000	JPMorgan Chase 3.782% 1/2/2028	170,877	0.03
USD 479,000	JPMorgan Chase 3.96% 29/1/2027	458,418	0.09
USD 217,000	JPMorgan Chase 4.565% 14/6/2030	205,343	0.04
USD 450,000	JPMorgan Chase 4.586% 26/4/2033	418,153	0.08
USD 6,000	KAR Auction Services 5.125% 1/6/2025	5,849	0.00
USD 520,000	KeyCorp Student Loan Trust 2004-A 6.065% 28/7/2042	486,084	0.09
USD 247,000	Kinder Morgan 5.2% 1/6/2033	234,184	0.05
USD 329,000	Kinder Morgan Energy Partners 4.7% 1/11/2042	271,653	0.05

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 277,000	Kinder Morgan Energy Partners 5.4% 1/9/2044	247,298	0.05
USD 76,000	Kinder Morgan Energy Partners 7.5% 15/11/2040	82,875	0.02
USD 118,000	Kinder Morgan Energy Partners LP 6.5% 1/2/2037	117,931	0.02
USD 397,000	KLA 3.3% 1/3/2050	284,869	0.06
USD 143,000	KLA 5% 15/3/2049	133,212	0.03
USD 294,000	KLA 5.25% 15/7/2062	278,756	0.05
USD 937,672	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.157% 15/2/2036	41,989	0.01
USD 98,000	Lam Research 2.875% 15/6/2050	64,653	0.01
USD 4,000	Lamar Media 3.75% 15/2/2028	3,559	0.00
USD 265,817	Lehman ABS Manufactured Housing Contract Trust 2001-B 6.63% 15/4/2040	262,294	0.05
USD 124,598	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 5.067% 25/9/2036	108,234	0.02
USD 7,023	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-1 4.867% 25/3/2037	6,949	0.00
USD 90,720	Lehman XS Trust Series 2007-16N 6.517% 25/9/2047	113,102	0.02
USD 68,000	Leidos 2.3% 15/2/2031	52,845	0.01
USD 5,000	Level 3 Financing 4.625% 15/9/2027	3,733	0.00
USD 58,479	Long Beach Mortgage Loan Trust 2006-5 4.917% 25/6/2036	28,501	0.01
USD 623,150	Long Beach Mortgage Loan Trust 2006-7 4.937% 25/8/2036	266,394	0.05
USD 110,000	Los Angeles Community College District/CA 6.6% 1/8/2042	132,429	0.03
USD 285,000	Los Angeles Unified School District/CA 6.758% 1/7/2034	320,418	0.06
USD 163,000	Lowe's 2.8% 15/9/2041	109,621	0.02
USD 105,000	Lowe's 3.65% 5/4/2029	95,741	0.02
USD 438,000	Lowe's 4.5% 15/4/2030	416,320	0.08
USD 18,471	LSTAR Commercial Mortgage Trust 2015-3 3.148% 20/4/2048	17,709	0.00
USD 160,000	MAD Mortgage Trust 2017-330M 4.167% 15/8/2034	146,841	0.03
USD 107,000	Marathon Petroleum 4.5% 1/4/2048	85,479	0.02
USD 163,000	Marsh & McLennan 2.25% 15/11/2030	132,048	0.03
USD 47,671	MASTR Resecuritization Trust 2008-3 2.159% 25/8/2037	29,863	0.01
USD 6,000	Matador Resources 5.875% 15/9/2026	5,792	0.00
USD 122,000	Medline Borrower 3.875% 1/4/2029	101,072	0.02
USD 49,142	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 5.097% 25/5/2037	12,678	0.00
USD 112,318	Merrill Lynch Mortgage Investors Trust Series 2006-A3 3.682% 25/5/2036	101,782	0.02
USD 133,000	Meta Platforms 4.45% 15/8/2052	109,334	0.02
USD 55,000	Metropolitan Transportation Authority 5.871% 15/11/2039	54,864	0.01
USD 55,000	Metropolitan Transportation Authority 6.668% 15/11/2039	58,800	0.01
USD 60,000	Metropolitan Transportation Authority 6.814% 15/11/2040	64,962	0.01
USD 2,000	MGM Resorts International 4.625% 1/9/2026	1,863	0.00
USD 4,000	MGM Resorts International 5.5% 15/4/2027	3,795	0.00
USD 4,000	MGM Resorts International 5.75% 15/6/2025	3,927	0.00
USD 335,000	MidAmerican Energy 2.7% 1/8/2052	216,023	0.04
USD 267,000	MidAmerican Energy 3.65% 15/4/2029	247,304	0.04
USD 254,000	Moody's 3.1% 29/11/2061	156,621	0.03
USD 249,000	Moody's 3.25% 15/1/2028	228,999	0.04
USD 124,000	Moody's 4.875% 17/12/2048	111,125	0.02
USD 2,962,000	Morgan Stanley 0.731% 5/4/2024	2,946,907	0.57
USD 325,000	Morgan Stanley 1.794% 13/2/2032	246,294	0.05
USD 942,000	Morgan Stanley 2.239% 21/7/2032	730,409	0.14
USD 765,000	Morgan Stanley 2.511% 20/10/2032	603,541	0.11
USD 862,000	Morgan Stanley 2.699% 22/1/2031	718,240	0.14
USD 44,000	Morgan Stanley 4.889% 20/7/2033	41,586	0.01
USD 1,221,000	Morgan Stanley 6.342% 18/10/2033	1,284,272	0.25
USD 24,414	Morgan Stanley ABS Capital I Trust 2005-HE1 5.217% 25/12/2034	21,497	0.00
USD 121,262	Morgan Stanley ABS Capital I Trust 2005-HE5 5.487% 25/9/2035	100,790	0.02
USD 30,726	Morgan Stanley ABS Capital I Trust 2007-SEA1 6.517% 25/2/2047	28,896	0.01
USD 260,000	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.179% 15/12/2047	5,300	0.00
USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.326% 15/5/2048	122,343	0.02
USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.523% 15/10/2048	121,436	0.02
USD 500,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	470,713	0.09
USD 20,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	13,566	0.00
USD 12,000	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	10,497	0.00
USD 107,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	82,649	0.02
USD 100,000	Morgan Stanley Capital I Trust 2018-MP 4.276% 11/7/2040	87,878	0.02
USD 60,000	Morgan Stanley Capital I Trust 2018-SUN 5.488% 15/7/2035	59,411	0.01

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 100,000	Morgan Stanley Capital I Trust 2018-SUN 5.788% 15/7/2035	98,998	0.02
USD 67,962	Morgan Stanley Home Equity Loan Trust 2006-3 4.937% 25/4/2036	48,923	0.01
USD 169,509	Morgan Stanley Mortgage Loan Trust 2006-16AX 4.957% 25/11/2036	34,280	0.01
USD 59,271	Morgan Stanley Resecuritization Trust 2013-R7 4.709% 26/12/2046	52,786	0.01
USD 293,452	Mortgage Loan Resecuritization Trust 4.906% 16/4/2036	279,896	0.05
USD 142,613	MortgageIT Trust 2004-1 5.397% 25/11/2034	133,257	0.03
USD 122,502	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	113,229	0.02
USD 377,550	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	347,264	0.07
USD 234,900	Mosaic Solar Loan Trust 2019-2 2.88% 20/9/2040	202,957	0.04
USD 49,906	Mosaic Solar Loan Trust 2020-1 2.1% 20/4/2046	43,014	0.01
USD 92,384	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	86,091	0.02
USD 839,000	Motorola Solutions 2.75% 24/5/2031	664,423	0.13
USD 510,000	Motorola Solutions 5.5% 1/9/2044	469,877	0.09
USD 390,000	Motorola Solutions 5.6% 1/6/2032	379,958	0.07
USD 54,000	MPLX 5% 1/3/2033	50,499	0.01
USD 119,000	MPLX 5.65% 1/3/2053	108,836	0.02
USD 2,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	1,780	0.00
USD 127,942	MSCG Trust 2018-SELF 6.738% 15/10/2037	124,386	0.02
USD 447,797	MSCG Trust 2018-SELF 7.638% 15/10/2037	437,201	0.09
USD 144,000	Municipal Electric Authority of Georgia 6.637% 1/4/2057	156,962	0.03
USD 157,107	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	133,707	0.03
USD 36,074	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	31,644	0.01
USD 397,000	National Retail Properties 3.5% 15/4/2051	272,272	0.05
USD 150,000	Nationstar Home Equity Loan Trust 2007-B 5.027% 25/4/2037	137,718	0.03
USD 120,000	Natixis Commercial Mortgage Trust 2018-SOX 4.404% 17/6/2038	110,797	0.02
USD 13,000	Navient 5.875% 25/10/2024	12,721	0.00
USD 13,000	Navient 6.75% 25/6/2025	12,786	0.00
USD 13,000	Navient 6.75% 15/6/2026	12,554	0.00
USD 88,034	Navient Private Education Loan Trust 2020-A 2.46% 15/11/2068	81,508	0.02
USD 88,034	Navient Private Education Loan Trust 2020-A 5.488% 15/11/2068	86,416	0.02
USD 147,000	NBCUniversal Media 4.45% 15/1/2043	127,596	0.02
USD 237,660	New Century Home Equity Loan Trust Series 2005-C 5.292% 25/12/2035	183,600	0.04
USD 211,000	New Jersey Turnpike Authority 7.414% 1/1/2040	264,041	0.05
USD 115,000	New York City Municipal Water Finance Authority 5.882% 15/6/2044	128,475	0.03
USD 175,000	New York City Municipal Water Finance Authority 6.011% 15/6/2042	197,411	0.04
USD 100,000	New York State Dormitory Authority 5.389% 15/3/2040	103,427	0.02
USD 117,000	Newmont 2.25% 1/10/2030	93,986	0.02
USD 29,000	Nexstar Media 5.625% 15/7/2027	26,942	0.00
USD 715,000	NGPL PipeCo 3.25% 15/7/2031	588,814	0.11
USD 280,000	NGPL PipeCo 4.875% 15/8/2027	267,092	0.05
USD 118,628	Nomura Asset Acceptance Alternative Loan Trust Series 2001-R1A 7% 19/2/2030	113,868	0.02
USD 243,000	Norfolk Southern 3.05% 15/5/2050	159,984	0.03
USD 428,000	Norfolk Southern 3.155% 15/5/2055	277,116	0.06
USD 133,000	Northern States Power 2.9% 1/3/2050	90,396	0.02
USD 169,000	Northern States Power 3.2% 1/4/2052	119,413	0.02
USD 69,000	Northern States Power 4% 15/8/2045	56,560	0.01
USD 60,000	Northern States Power 4.5% 1/6/2052	53,684	0.01
USD 737,000	Northwest Pipeline 4% 1/4/2027	696,865	0.13
USD 455,000	NRG Energy 2.45% 2/12/2027	382,256	0.07
USD 19,000	NRG Energy 5.25% 15/6/2029	16,848	0.00
USD 21,000	NRG Energy 5.75% 15/1/2028	19,750	0.00
USD 148,000	Nucor 3.95% 1/5/2028	139,680	0.03
USD 116,000	NVIDIA 3.5% 1/4/2050	88,877	0.02
USD 23,645	Oakwood Mortgage Investors 6.93% 15/9/2031	13,702	0.00
USD 194,921	Oakwood Mortgage Investors 7.475% 15/8/2027	162,891	0.03
USD 101,837	Oakwood Mortgage Investors 7.62% 15/6/2032	88,077	0.02
USD 164,000	Ohio Power 4% 1/6/2049	131,107	0.03
USD 62,000	Omnicom 2.45% 30/4/2030	51,491	0.01
USD 259,000	Oncor Electric Delivery 3.1% 15/9/2049	180,249	0.03
USD 70,000	Oncor Electric Delivery 3.8% 30/9/2047	56,642	0.01
USD 283,000	Oncor Electric Delivery 4.55% 15/9/2032	273,074	0.05
USD 2,450,000	One Market Plaza Trust 2017-1MKT 0% 10/2/2032	73	0.00
USD 490,000	One Market Plaza Trust 2017-1MKT 0.09% 10/2/2032	1,288	0.00
USD 685,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	625,652	0.12
USD 120,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	103,318	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 310,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	261,572	0.05
USD 182,592	OneMain Financial Issuance Trust 2020-A 3.84% 14/5/2032	181,525	0.04
USD 246,000	OneMain Financial Issuance Trust 2021-1 5.136% 16/6/2036	240,315	0.05
USD 190,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 5.352% 25/11/2035	151,120	0.03
USD 368,127	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	298,536	0.06
USD 251,502	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	210,778	0.04
USD 104,960	Option One Mortgage Loan Trust 2007-FXD2 5.82% 25/3/2037	92,360	0.02
USD 847,000	Oracle 3.6% 1/4/2040	621,083	0.12
USD 486,000	Oracle 3.65% 25/3/2041	356,247	0.07
USD 219,000	Oracle 3.85% 15/7/2036	177,571	0.03
USD 486,000	Oracle 4% 15/7/2046	351,945	0.07
USD 100,000	Oracle 4% 15/11/2047	72,636	0.01
USD 650,000	Oracle 4.125% 15/5/2045	485,950	0.09
USD 149,000	Oracle 4.375% 15/5/2055	111,772	0.02
USD 115,000	Oracle 4.5% 8/7/2044	92,882	0.02
USD 150,000	Oracle 4.65% 6/5/2030	142,085	0.03
USD 3,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	2,459	0.00
USD 34,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	30,525	0.01
USD 77,727	Ownit Mortgage Loan Trust Series 2006-2 6.5% 25/1/2037	65,305	0.01
USD 79,000	Pacific Gas and Electric 3.5% 1/8/2050	49,196	0.01
USD 245,000	Pacific Gas and Electric 3.95% 1/12/2047	166,473	0.03
USD 51,000	Pacific Gas and Electric 6.15% 15/1/2033	50,233	0.01
USD 100,000	PacifiCorp 4.15% 15/2/2050	82,067	0.02
USD 316,000	Paramount Global 4.375% 15/3/2043	218,530	0.04
USD 278,000	PECO Energy 3.05% 15/3/2051	187,842	0.04
USD 291,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	254,815	0.05
USD 547,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	523,335	0.10
USD 171,000	Penske Truck Leasing / PTL Finance 5.7% 1/2/2028	170,838	0.03
USD 479,000	Penske Truck Leasing / PTL Finance 5.875% 15/11/2027	483,773	0.10
USD 27,000	Performance Food 5.5% 15/10/2027	25,720	0.01
USD 144,000	Pfizer 1.75% 18/8/2031	114,297	0.02
EUR 525,000	Philip Morris International 1.45% 1/8/2039*	316,764	0.06
USD 592,000	Philip Morris International 4.875% 15/2/2028	579,408	0.11
USD 102,000	Philip Morris International 5.125% 17/11/2027	101,349	0.02
USD 13,000	Piedmont Natural Gas 4.1% 18/9/2034	11,238	0.00
USD 80,000	Port Authority of New York & New Jersey 4.926% 1/10/2051	79,061	0.02
USD 145,000	Port Authority of New York & New Jersey 4.96% 1/8/2046	144,270	0.03
USD 20,000	Post 5.5% 15/12/2029	18,379	0.00
USD 25,000	Post 5.625% 15/1/2028	24,027	0.01
USD 493,000	Prologis 1.75% 1/2/2031	387,717	0.08
USD 297,652	PRPM 2020-4 2.951% 25/10/2025	289,678	0.06
USD 241,000	Public Service Electric and Gas 2.05% 1/8/2050	135,737	0.03
USD 105,000	Public Service Electric and Gas 2.45% 15/1/2030	89,853	0.02
USD 115,000	Public Service Electric and Gas 3% 1/3/2051	79,000	0.02
USD 25,000	Public Service Electric and Gas 3.1% 15/3/2032	21,623	0.00
USD 141,000	Public Service Electric and Gas 4.9% 15/12/2032	139,868	0.03
USD 140,000	Public Service of New Hampshire 5.15% 15/1/2053	137,170	0.03
USD 255,000	QUALCOMM 1.65% 20/5/2032	194,208	0.04
USD 312,000	QUALCOMM 4.5% 20/5/2052	274,512	0.05
USD 190,000	QUALCOMM 5.4% 20/5/2033	195,170	0.04
USD 138,000	QUALCOMM 6% 20/5/2053	147,613	0.03
USD 141,814	RAMP Series 2004-RS7 Trust 4.273% 25/7/2034	115,496	0.02
USD 184,033	RASC Series 2006-EMX9 Trust 5.097% 25/11/2036	147,354	0.03
USD 1,103,431	Ready Capital Mortgage Financing 2022-FL10 7.17% 25/10/2039	1,101,858	0.21
USD 259,862	Ready Capital Mortgage Financing 2022-FL9 7.072% 25/6/2037	260,681	0.05
USD 92,000	Realty Income 3.25% 15/1/2031	79,920	0.02
USD 81,000	RELX Capital 3% 22/5/2030	69,441	0.01
USD 16,526	Reperforming Loan REMIC Trust 2005-R2 4.957% 25/6/2035	15,649	0.00
USD 71,000	Republic Services 3.95% 15/5/2028	67,164	0.01
USD 231,160	RFMSI Series 2006-SA2 Trust 4.902% 25/8/2036	162,087	0.03
USD 22,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	20,247	0.00
USD 178,000	Ryder System 5.65% 1/3/2028	177,810	0.04
USD 150,000	S&P Global 2.45% 1/3/2027	136,380	0.03
USD 155,000	S&P Global 4.75% 1/8/2028	153,480	0.03
USD 1,138,000	Sabine Pass Liquefaction 5.625% 1/3/2025	1,136,054	0.22
USD 584,000	Sabine Pass Liquefaction 5.75% 15/5/2024	583,984	0.11
USD 923,000	Sabine Pass Liquefaction 5.875% 30/6/2026	927,977	0.18
USD 235,000	Sabine Pass Liquefaction 5.9% 15/9/2037	234,078	0.04

*All or a portion of this security represents a security on loan.

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Holding	Description	Market Value (USD)	% of Net Assets
USD 473	SACO I Trust 2006-9 4.917% 25/8/2036	472	0.00
USD 113,000	Salesforce 3.05% 15/7/2061	71,411	0.01
USD 131,339	Seasoned Credit Risk Transfer Trust Series 2017-3 0% 25/7/2056	21,463	0.00
USD 15,000	Select Medical 6.25% 15/8/2026	14,359	0.00
USD 78,169	Sequoia Mortgage Trust 2007-3 3.228% 20/7/2037	62,918	0.01
USD 17,000	Service Properties Trust 4.35% 1/10/2024	16,173	0.00
USD 436,000	ServiceNow 1.4% 1/9/2030	330,583	0.06
USD 37,732	SG Mortgage Trust 2006-FRE2 4.937% 25/7/2036	8,754	0.00
USD 126,000	Sherwin-Williams 2.3% 15/5/2030	103,371	0.02
USD 33,000	Sirius XM Radio 5.5% 1/7/2029	29,612	0.01
USD 26,000	Six Flags Entertainment 4.875% 31/7/2024	25,553	0.01
USD 16,000	Six Flags Entertainment 5.5% 15/4/2027	15,015	0.00
USD 42,606	SLM Private Credit Student Loan Trust 2004-B 5.099% 15/3/2024	42,535	0.01
USD 718,415	SLM Private Education Loan Trust 2010-C 9.338% 15/10/2041	771,176	0.15
USD 100,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	85,643	0.02
USD 603,539	SMB Private Education Loan Trust 2020-PT-A 1.6% 15/9/2054	536,419	0.10
USD 320,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	252,568	0.05
USD 626,000	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	542,797	0.11
USD 180,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	163,849	0.03
USD 150,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	137,524	0.03
USD 463,000	Southern California Edison 2.25% 1/6/2030	379,620	0.07
USD 100,000	Southern California Edison 5.35% 15/7/2035	96,120	0.02
USD 285,000	Southern California Edison 5.95% 1/11/2032	295,427	0.06
USD 242,000	Southwestern Public Service 3.15% 1/5/2050	168,331	0.03
USD 30,000	Spire Missouri 4.8% 15/2/2033	29,207	0.01
USD 5,000	Standard Industries 4.75% 15/1/2028	4,505	0.00
USD 13,000	Standard Industries 5% 15/2/2027	12,027	0.00
USD 550,000	State of California 4.6% 1/4/2038	527,045	0.10
USD 310,000	State of California 7.55% 1/4/2039	394,467	0.08
USD 760,000	State of Illinois 5.1% 1/6/2033	745,705	0.15
USD 255,000	State of Texas 5.517% 1/4/2039	275,504	0.05
USD 476,000	State Street 5.625% 15/12/2171	461,326	0.09
USD 174,798	Structured Adjustable Rate Mortgage Loan Trust Series 2007-3 3.64% 25/4/2047	87,592	0.02
USD 760,595	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	467,837	0.09
USD 17,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	14,783	0.00
USD 62,000	Tampa Electric 4.45% 15/6/2049	51,466	0.01
USD 152,000	Targa Resources 4.2% 1/2/2033	131,580	0.03
USD 351,000	Targa Resources 5.2% 1/7/2027	344,537	0.07
USD 400,000	Targa Resources Partners / Targa Resources Partners Finance 4% 15/1/2032	339,456	0.07
USD 248,000	Targa Resources Partners / Targa Resources Partners Finance 5% 15/1/2028	236,312	0.05
USD 5,000	TEGNA 4.625% 15/3/2028	4,481	0.00
USD 6,000	TEGNA 5% 15/9/2029	5,347	0.00
USD 29,000	Tenet Healthcare 4.375% 15/1/2030	25,327	0.01
USD 53,000	Tenet Healthcare 4.875% 1/1/2026	50,625	0.01
USD 8,000	Tenet Healthcare 5.125% 1/11/2027	7,519	0.00
USD 564,000	Texas Eastern Transmission 3.5% 15/1/2028	516,559	0.10
USD 160,000	Thermo Fisher Scientific 4.95% 21/11/2032	158,907	0.03
USD 3,733	Thornburg Mortgage Trust 2007-3 6.892% 25/6/2047	3,577	0.00
USD 739,000	T-Mobile USA 2.4% 15/3/2029	623,340	0.12
USD 196,000	T-Mobile USA 5.2% 15/1/2033	190,325	0.04
USD 905,000	Trans-Allegheny Interstate Line 3.85% 1/6/2025	867,610	0.17
USD 597,000	Transcontinental Gas Pipe Line 4% 15/3/2028	560,445	0.11
USD 223,000	Transcontinental Gas Pipe Line 4.6% 15/3/2048	189,769	0.04
USD 391,000	Transcontinental Gas Pipe Line 7.85% 1/2/2026	414,409	0.08
USD 400,000	Tricon American Homes 2017-SFR2 Trust 5.104% 17/1/2036	390,197	0.08
USD 274,000	TWDC Enterprises 18 3% 30/7/2046	192,013	0.04
USD 200,000	UBS Commercial Mortgage Trust 2017-C7 3.679% 15/12/2050	185,252	0.04
USD 204,000	Union Pacific 3.75% 5/2/2070	146,994	0.03
USD 353,000	Union Pacific 3.95% 15/8/2059	272,962	0.05
USD 115,969	Union Pacific Railroad 2014-1 Pass Through Trust 3.227% 14/5/2026	109,301	0.02
USD 176,592	United Airlines 2014-1 Class A Pass Through Trust 4% 11/10/2027	164,216	0.03
USD 31,542	United Airlines 2015-1 Class AA Pass Through Trust 3.45% 1/6/2029	28,735	0.01
USD 9,937	United Airlines 2016-1 Class AA Pass Through Trust 3.1% 7/1/2030	8,841	0.00
USD 62,534	United Airlines 2016-2 Class AA Pass Through Trust 2.875% 7/4/2030	55,812	0.01

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Holding	Description	Market Value (USD)	% of Net Assets
USD 8,576	United Airlines 2016-2 Class B Pass Through Trust 3.65% 7/4/2027	7,945	0.00
USD 32,365	United Airlines 2018-1 Class AA Pass Through Trust 3.5% 1/9/2031	29,019	0.01
USD 194,595	United Airlines 2019-2 Class AA Pass Through Trust 2.7% 1/11/2033	163,429	0.03
USD 123,727	United Airlines 2019-2 Class B Pass Through Trust 3.5% 1/11/2029	112,003	0.02
USD 569,673	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	566,348	0.11
USD 126,612	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	122,814	0.02
USD 999,000	United States Treasury Note/Bond 0.125% 31/3/2023	995,252	0.19
USD 999,000	United States Treasury Note/Bond 0.125% 30/4/2023	991,262	0.19
USD 999,000	United States Treasury Note/Bond 0.125% 31/5/2023	987,158	0.19
USD 4,035,000	United States Treasury Note/Bond 0.25% 15/4/2023	4,012,736	0.78
USD 6,443,000	United States Treasury Note/Bond 0.375% 30/4/2025	5,868,038	1.14
USD 1,176,000	United States Treasury Note/Bond 0.375% 30/11/2025	1,049,787	0.20
USD 1,176,000	United States Treasury Note/Bond 0.375% 31/12/2025	1,048,431	0.20
USD 4,035,000	United States Treasury Note/Bond 0.5% 15/3/2023	4,028,532	0.78
USD 2,403,000	United States Treasury Note/Bond 0.5% 31/5/2027	2,048,839	0.40
USD 1,359,500	United States Treasury Note/Bond 0.5% 31/8/2027	1,150,849	0.22
USD 877,000	United States Treasury Note/Bond 0.75% 30/4/2026	780,890	0.15
USD 626,000	United States Treasury Note/Bond 0.75% 31/5/2026	555,893	0.11
USD 159,000	United States Treasury Note/Bond 1% 31/7/2028	134,461	0.03
USD 770,000	United States Treasury Note/Bond 1.125% 15/5/2040	482,979	0.09
USD 770,000	United States Treasury Note/Bond 1.125% 15/8/2040	480,062	0.09
USD 2,091,600	United States Treasury Note/Bond 1.25% 30/11/2026	1,865,405	0.36
USD 554,000	United States Treasury Note/Bond 1.25% 31/3/2028	479,275	0.09
USD 554,000	United States Treasury Note/Bond 1.25% 30/4/2028	478,193	0.09
USD 300,000	United States Treasury Note/Bond 1.25% 31/5/2028	258,434	0.05
USD 552,000	United States Treasury Note/Bond 1.25% 15/5/2050	301,530	0.06
USD 770,000	United States Treasury Note/Bond 1.375% 15/11/2040	501,207	0.10
USD 667,000	United States Treasury Note/Bond 1.375% 15/8/2050	376,725	0.07
USD 6,443,000	United States Treasury Note/Bond 1.5% 31/10/2024	6,087,880	1.18
USD 4,839,000	United States Treasury Note/Bond 1.5% 15/8/2026	4,385,722	0.85
USD 890,000	United States Treasury Note/Bond 1.5% 15/2/2030	752,971	0.15
USD 1,586,000	United States Treasury Note/Bond 1.625% 15/8/2029	1,366,438	0.27
USD 488,000	United States Treasury Note/Bond 1.625% 15/5/2031	408,300	0.08
USD 6,457,000	United States Treasury Note/Bond 1.75% 31/7/2024	6,162,651	1.20
USD 6,443,000	United States Treasury Note/Bond 1.75% 31/12/2024	6,090,774	1.18
USD 99,000	United States Treasury Note/Bond 1.875% 28/2/2029	87,064	0.02
USD 138,000	United States Treasury Note/Bond 1.875% 15/2/2032	116,322	0.02
USD 7,000	United States Treasury Note/Bond 1.875% 15/11/2051	4,490	0.00
USD 4,173,000	United States Treasury Note/Bond 2% 15/2/2025*	3,953,999	0.77
USD 861,000	United States Treasury Note/Bond 2% 15/11/2026	790,640	0.15
USD 29,000	United States Treasury Note/Bond 2% 15/2/2050	19,357	0.00
USD 3,343,000	United States Treasury Note/Bond 2.125% 31/7/2024	3,208,692	0.62
USD 3,667,000	United States Treasury Note/Bond 2.125% 15/5/2025	3,467,464	0.68
USD 5,746,000	United States Treasury Note/Bond 2.25% 15/8/2027	5,272,628	1.03
USD 327,000	United States Treasury Note/Bond 2.25% 15/2/2052	230,050	0.05
USD 1,542,000	United States Treasury Note/Bond 2.375% 15/5/2027	1,426,229	0.28
USD 619,000	United States Treasury Note/Bond 2.375% 31/3/2029	559,204	0.11
USD 307,000	United States Treasury Note/Bond 2.375% 15/5/2029	276,936	0.05
USD 2,615,200	United States Treasury Note/Bond 2.375% 15/5/2051	1,894,488	0.37
USD 3,101,000	United States Treasury Note/Bond 2.5% 15/2/2045*,†	2,347,312	0.46
USD 307,000	United States Treasury Note/Bond 2.625% 15/2/2029	281,672	0.06
USD 3,343,000	United States Treasury Note/Bond 2.75% 31/5/2023	3,324,779	0.65
USD 3,101,000	United States Treasury Note/Bond 2.75% 15/11/2047†	2,438,646	0.47
USD 1,004,000	United States Treasury Note/Bond 2.875% 15/8/2028	938,289	0.18
USD 258,800	United States Treasury Note/Bond 2.875% 15/5/2032	236,837	0.05
USD 1,739,000	United States Treasury Note/Bond 2.875% 15/5/2043	1,427,372	0.28
USD 1,669,000	United States Treasury Note/Bond 2.875% 15/11/2046*	1,346,153	0.26

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,340,300	United States Treasury Note/Bond 3% 15/5/2047	1,104,622	0.22
USD 4,598,000	United States Treasury Note/Bond 3% 15/2/2048*	3,791,195	0.74
USD 1,200,000	United States Treasury Note/Bond 3.125% 15/11/2028	1,134,187	0.22
USD 1,739,000	United States Treasury Note/Bond 3.125% 15/2/2043	1,486,641	0.29
USD 2,118,200	United States Treasury Note/Bond 3.375% 15/11/2048	1,874,441	0.37
USD 1,739,000	United States Treasury Note/Bond 3.625% 15/8/2043	1,605,552	0.31
USD 1,739,000	United States Treasury Note/Bond 3.75% 15/11/2043	1,633,879	0.32
USD 483,000	United States Treasury Note/Bond 3.875% 15/8/2040	470,123	0.09
USD 452,000	United States Treasury Note/Bond 4.25% 15/5/2039	462,417	0.09
USD 483,000	United States Treasury Note/Bond 4.25% 15/11/2040	492,735	0.10
USD 452,000	United States Treasury Note/Bond 4.375% 15/11/2039	469,330	0.09
USD 452,000	United States Treasury Note/Bond 4.5% 15/8/2039	475,880	0.09
USD 483,000	United States Treasury Note/Bond 4.625% 15/2/2040	516,499	0.10
USD 99,000	UnitedHealth 2.9% 15/5/2050	66,553	0.01
USD 112,000	UnitedHealth 3.125% 15/5/2060	75,157	0.01
USD 251,000	UnitedHealth 3.25% 15/5/2051	177,929	0.03
USD 156,000	UnitedHealth 3.75% 15/10/2047	123,597	0.02
USD 113,000	University of California 4.858% 15/5/2112	101,695	0.02
USD 640,000	Verizon Communications 1.5% 18/9/2030	493,424	0.10
USD 59,000	Verizon Communications 1.75% 20/1/2031	45,446	0.01
USD 677,000	Verizon Communications 2.355% 15/3/2032	530,084	0.10
USD 752,000	Verizon Communications 2.55% 21/3/2031	612,480	0.12
USD 708,000	Verizon Communications 2.65% 20/11/2040	477,582	0.09
USD 341,000	Verizon Communications 2.987% 30/10/2056	206,471	0.04
USD 118,000	Verizon Communications 3.7% 22/3/2061	81,960	0.02
USD 284,000	VICI Properties 4.75% 15/2/2028	267,844	0.05
USD 827,000	VICI Properties 4.95% 15/2/2030	772,707	0.15
USD 946,000	VICI Properties / VICI Note 4.25% 1/12/2026	876,398	0.17
USD 16,000	VICI Properties / VICI Note 4.5% 1/9/2026	14,898	0.00
USD 56,000	VICI Properties / VICI Note 5.625% 1/5/2024	55,565	0.01
USD 25,000	VICI Properties / VICI Note 5.75% 1/2/2027	24,382	0.01
USD 326,000	Virginia Electric and Power 4% 15/1/2043	265,748	0.05
USD 34,000	Vistra Operations 5% 31/7/2027	31,597	0.01
USD 26,000	Vistra Operations 5.5% 1/9/2026	24,906	0.00
USD 491,000	VMware 2.2% 15/8/2031	371,149	0.07
USD 800,000	VNDO Trust 2016-350P 3.903% 10/1/2035	669,658	0.13
USD 888,958	Voyager OPTONE Delaware Trust 3.984% 25/2/2038	253,713	0.05
USD 45,675	WaMu Asset-Backed Certificates WaMu Series 2007-HE3 Trust 4.857% 25/5/2037	37,870	0.01
USD 277,257	WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust 3.793% 25/2/2046	242,335	0.05
USD 24,609	WaMu Mortgage Pass-Through Certificates Series 2006-AR5 Trust 3.783% 25/6/2046	22,248	0.00
USD 180,815	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 3.543% 25/6/2047	143,998	0.03
USD 63,280	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.167% 25/11/2035	43,594	0.01
USD 25,045	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	18,982	0.00
USD 130,738	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-1 Trust 6.5% 25/2/2036	105,074	0.02
USD 148,083	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6% 25/4/2036	137,904	0.03
USD 49,606	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 7% 25/5/2036	41,049	0.01
USD 261,648	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust 4.287% 25/10/2036	84,485	0.02
USD 239,725	Washington Mutural Asset-Backed Certificates WMABS Series 2006-HE4 Trust 4.977% 25/9/2036	74,153	0.01
USD 125,411	Washington Mutural Asset-Backed Certificates WMABS Series 2006-HE5 Trust 3.838% 25/10/2036	95,181	0.02
USD 95,000	Waste Management 2.95% 1/6/2041	69,871	0.01
USD 13,000	Waste Pro USA 5.5% 15/2/2026	11,874	0.00
USD 103,000	Wells Fargo 2.393% 2/6/2028	90,955	0.02
USD 213,000	Wells Fargo 3.584% 22/5/2028	197,067	0.04
USD 650,000	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	592,978	0.12
USD 754,947	Wells Fargo Commercial Mortgage Trust 2016-C32 6.021% 15/1/2059	740,262	0.14
USD 250,000	Wells Fargo Commercial Mortgage Trust 2016-C34 5.641% 15/6/2049	241,132	0.05

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 101,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 4.981% 15/1/2059	89,743	0.02
USD 80,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	71,720	0.01
USD 80,000	Wells Fargo Commercial Mortgage Trust 2017-C42 4.002% 15/12/2050	71,623	0.01
USD 200,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 5.673% 13/12/2031	198,936	0.04
USD 105,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.749% 15/6/2036	91,113	0.02
USD 50,907	Wells Fargo Mortgage Backed 2008-AR1 Trust 4.032% 25/3/2038	53,097	0.01
USD 96,000	Westlake 3.375% 15/8/2061	57,539	0.01
USD 250,000	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	226,728	0.04
USD 208,000	Williams 3.5% 15/10/2051	140,481	0.03
USD 280,499	WinWater Mortgage Loan Trust 2015-5 3.756% 20/8/2045	165,368	0.03
USD 237,000	WP Carey 2.4% 1/2/2031	190,445	0.04
USD 28,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	26,073	0.01
USD 57,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	55,358	0.01
USD 23,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	20,497	0.00
USD 98,605	Yale Mortgage Loan Trust 2007-1 5.017% 25/6/2037	33,362	0.01
		392,235,803	76.26
	Uruguay		
USD 137,836	Uruguay Government International Bond 4.375% 27/10/2027	137,285	0.03
USD 243,733	Uruguay Government International Bond 5.1% 18/6/2050	239,224	0.04
		376,509	0.07
Total Bonds		448,087,072	87.11
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		448,087,072	87.11

Holding	Description	Market Value (USD)	% of Net Assets
Other Transferable Securities			
BONDS			
	United States		
USD 475,000	Lehman Brothers 0% 19/7/2017**,***	-	0.00
USD 20,000	Lehman Brothers Holdings Capital Trust VII 0% 30/11/2056**	-	0.00
USD 298,558	Lehman Brothers International Europe 0% 31/12/2049**	-	0.00
USD 298,557	Lehman Brothers International Europe 0% 31/12/2049**	-	0.00
USD 560,000	Washington Mutual Bank Escrow 0% 6/11/2018**,***	-	0.00
USD 1,360,000	Washington Mutual Bank Escrow 0% 1/5/2018**,***	-	0.00
USD 250,000	Washington Mutual Bank Escrow 0% 16/6/2018**,***	-	0.00
USD 250,000	Washington Mutual Bank Escrow 0% 4/2/2018**,***	-	0.00
		-	0.00
Total Bonds		-	0.00
Total Other Transferable Securities		-	0.00
Total Portfolio		448,087,072	87.11
Other Net Assets		66,297,389	12.89
Total Net Assets (USD)		514,384,461	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD	4,000	USD	2,825	Morgan Stanley	14/3/2023	(126)
AUD	42,000	USD	29,668	Bank of America	14/3/2023	(1,330)
AUD	64,000	CAD	60,502	Morgan Stanley	14/3/2023	(1,334)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD	76,300	USD	54,455	JP Morgan	14/3/2023	(2,973)
AUD	112,000	USD	78,786	Deutsche Bank	14/3/2023	(3,218)
BRL	265,010	USD	52,000	Goldman Sachs	2/3/2023	(1,155)
BRL	270,482	USD	52,000	JP Morgan	2/3/2023	(106)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
BRL	200,755	USD	39,000	BNP Paribas	2/3/2023	(483)
BRL	204,379	USD	39,000	Goldman Sachs	4/4/2023	(48)
BRL	135,757	USD	26,000	Deutsche Bank	4/4/2023	(127)
CAD	46,821	USD	35,000	HSBC Bank	14/3/2023	(550)
CAD	175,610	EUR	122,000	UBS	14/3/2023	(660)
CLP	41,756,000	USD	52,000	Citigroup	14/3/2023	(1,758)
CLP	126,375,100	USD	157,000	Toronto-Dominion	14/3/2023	(4,944)
CLP	84,201,000	USD	104,000	Bank of America	14/3/2023	(2,688)
COP	243,362,080	USD	52,000	Barclays	14/3/2023	(1,524)
COP	250,668,000	GBP	44,000	HSBC Bank	14/3/2023	(1,434)
COP	258,856,000	USD	52,000	Toronto-Dominion	14/3/2023	1,688
COP	233,147,187	USD	46,646	BNY Mellon	10/5/2023	1,142
EUR	1,760,000	USD	1,884,986	Goldman Sachs	15/3/2023	(11,312)
EUR	670,000	USD	719,787	Standard Chartered Bank	15/3/2023	(6,514)
EUR	1,215,000	USD	1,300,740	Bank of America	15/3/2023	(7,266)
EUR	260,000	USD	279,428	State Street	15/3/2023	(2,635)
EUR	100,000	GBP	88,287	State Street	15/3/2023	(740)
EUR	162,214	USD	175,736	Barclays	15/3/2023	(3,045)
EUR	137,786	USD	149,973	HSBC Bank	15/3/2023	(3,288)
EUR	830,000	USD	904,308	BNP Paribas	15/3/2023	(20,701)
EUR	180,000	USD	197,022	Morgan Stanley	15/3/2023	(5,396)
EUR	420,000	USD	449,563	JP Morgan	15/3/2023	(2,437)
EUR	370,000	USD	399,100	Deutsche Bank	15/3/2023	(5,203)
EUR	48,000	USD	52,186	Bank of America	14/3/2023	(1,090)
EUR	82,000	PLN	388,494	JP Morgan	14/3/2023	(382)
EUR	72,000	USD	78,768	JP Morgan	13/3/2023	(2,128)
EUR	48,000	CAD	69,014	JP Morgan	14/3/2023	318
EUR	19,885	USD	21,315	UBS	10/5/2023	(78)
GBP	88,802	EUR	100,000	State Street	15/3/2023	1,365
GBP	200,000	USD	239,912	JP Morgan	15/3/2023	2,928
GBP	150,000	USD	180,366	Barclays	15/3/2023	1,765
GBP	150,000	USD	181,599	Morgan Stanley	15/3/2023	531
GBP	180,000	USD	218,047	Goldman Sachs	15/3/2023	510
GBP	64,000	USD	77,112	Morgan Stanley	14/3/2023	596
HUF	16,768,054	USD	46,000	UBS	14/3/2023	1,080
IDR	5,983,024,462	USD	384,158	Citigroup	15/3/2023	8,058
IDR	1,168,455,600	USD	78,000	Barclays	14/3/2023	(1,400)
INR	6,375,330	USD	78,000	Morgan Stanley	14/3/2023	(938)
JPY	36,000,000	USD	275,091	HSBC Bank	15/3/2023	(11,016)
JPY	36,000,000	USD	274,952	BNP Paribas	15/3/2023	(10,877)
JPY	134,370,000	USD	1,030,169	UBS	15/3/2023	(44,509)
JPY	26,000,000	USD	200,910	Goldman Sachs	15/3/2023	(10,189)
JPY	20,440,000	USD	159,274	Deutsche Bank	15/3/2023	(9,338)
JPY	7,560,000	USD	58,013	Citibank	15/3/2023	(2,557)
JPY	14,000,000	USD	107,871	State Street	15/3/2023	(5,175)
JPY	5,927,258	EUR	42,000	Standard Chartered Bank	14/3/2023	(1,237)
JPY	16,095,839	USD	124,000	Standard Chartered Bank	14/3/2023	(5,948)
JPY	5,191,967	USD	40,000	JP Morgan	14/3/2023	(1,920)
JPY	29,000,000	USD	222,702	Morgan Stanley	15/3/2023	(9,974)
KRW	34,429,168	USD	28,000	BNP Paribas	14/3/2023	(1,936)
KRW	132,574,000	USD	104,000	Citigroup	14/3/2023	(3,638)
MXN	1,059,488	USD	56,000	Morgan Stanley	14/3/2023	1,678
MXN	1,543,382	GBP	66,000	JP Morgan	14/3/2023	3,884

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
MXN	2,492,846	USD	132,000	Bank of America	14/3/2023	4,036
MXN	1,043,826	USD	54,000	HSBC Bank	14/3/2023	2,824
MXN	5,075,327	USD	271,229	JP Morgan	10/5/2023	2,062
NOK	541,742	EUR	50,000	JP Morgan	14/3/2023	(704)
NOK	518,027	USD	52,000	HSBC Bank	14/3/2023	(1,778)
NOK	401,163	USD	39,000	JP Morgan	14/3/2023	(107)
NOK	806,965	USD	78,000	Deutsche Bank	14/3/2023	235
NZD	84,000	USD	53,140	Goldman Sachs	14/3/2023	(1,226)
SGD	88,296	USD	66,000	UBS	14/3/2023	(441)
THB	1,663,620	USD	51,000	BNY Mellon	14/3/2023	(3,868)
USD	1,928,414	EUR	1,792,410	Deutsche Bank	15/3/2023	20,237
USD	2,041,599	EUR	1,897,590	Bank of America	15/3/2023	21,449
USD	1,701,387	EUR	1,585,000	BNP Paribas	15/3/2023	14,018
USD	257,415	CAD	351,000	BNP Paribas	15/3/2023	(848)
USD	7,390,955	EUR	6,924,000	UBS	15/3/2023	19,753
USD	84,501	EUR	80,000	Standard Chartered Bank	15/3/2023	(666)
USD	1,513,517	JPY	199,608,000	JP Morgan	15/3/2023	49,309
USD	130,512	EUR	120,000	Barclays	15/3/2023	2,762
USD	117,803	JPY	15,000,000	Bank of America	15/3/2023	7,772
USD	550,224	JPY	71,000,000	Deutsche Bank	15/3/2023	29,409
USD	848,103	EUR	790,000	JP Morgan	15/3/2023	7,079
USD	171,526	JPY	22,000,000	HSBC Bank	15/3/2023	10,147
USD	240,000	CLP	195,664,800	Barclays	14/3/2023	4,573
USD	109,152	EUR	100,000	Morgan Stanley	15/3/2023	2,693
USD	74,146	GBP	60,000	HSBC Bank	14/3/2023	1,296
USD	13,000	CAD	17,391	Bank of America	14/3/2023	204
USD	53,897	AUD	76,300	Bank of America	14/3/2023	2,415
USD	78,924	NZD	122,000	HSBC Bank	14/3/2023	3,526
USD	52,000	NOK	517,710	HSBC Bank	14/3/2023	1,808
USD	40,000	SGD	52,530	HSBC Bank	14/3/2023	997
USD	52,000	BRL	262,544	Bank of America	2/3/2023	1,628
USD	211,168	MXN	4,010,008	Barclays	10/5/2023	(4,759)
USD	106,000	MXN	1,983,258	HSBC Bank	14/3/2023	(1,967)
USD	53,786	NZD	84,000	UBS	14/3/2023	1,872
USD	52,000	COP	249,730,000	Bank of America	14/3/2023	204
USD	54,000	MXN	1,025,536	Citigroup	14/3/2023	(1,830)
USD	104,000	ZAR	1,862,084	Citigroup	14/3/2023	2,690
USD	52,000	JPY	6,806,196	JP Morgan	14/3/2023	2,082
USD	52,000	MXN	990,018	UBS	14/3/2023	(1,896)
USD	52,000	BRL	274,760	BNP Paribas	2/3/2023	(716)
USD	52,000	JPY	6,878,716	BNP Paribas	14/3/2023	1,550
USD	77,026	EUR	71,533	JP Morgan	10/5/2023	625
USD	78,000	TWD	2,327,754	Bank of America	16/5/2023	1,608
USD	125,232	COP	608,875,543	Bank of America	10/5/2023	429
USD	820,537	MXN	15,438,816	JP Morgan	10/5/2023	(10,796)
USD	162,627	ZAR	2,936,178	State Street	10/5/2023	3,643
USD	26,000	SGD	34,726	Bank of America	14/3/2023	216
USD	52,000	COP	253,708,000	Barclays	14/3/2023	(622)
USD	52,000	KRW	66,752,400	Deutsche Bank	14/3/2023	1,466
USD	46,735	CLP	37,129,207	BNP Paribas	14/3/2023	2,061

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	58,265	CLP	46,607,621	Bank of America	14/3/2023	2,186
USD	39,000	NOK	398,129	JP Morgan	14/3/2023	402
USD	42,667	MXN	803,841	Toronto-Dominion	10/5/2023	(617)
USD	108,180	GBP	90,000	Morgan Stanley	15/3/2023	(1,099)
USD	1,049,439	GBP	870,000	JP Morgan	15/3/2023	(6,916)
USD	52,000	MXN	967,164	Goldman Sachs	14/3/2023	(652)
USD	215,024	GBP	180,000	Goldman Sachs	15/3/2023	(3,532)
USD	78,000	HUF	28,345,472	Goldman Sachs	14/3/2023	(1,588)
USD	596,815	MXN	11,000,000	JP Morgan	15/3/2023	(1,894)
USD	78,000	NOK	806,742	Deutsche Bank	14/3/2023	(213)
USD	276,788	GBP	230,000	Bank of America	15/3/2023	(2,479)
USD	52,000	ZAR	956,527	JP Morgan	14/3/2023	(42)
USD	52,000	MXN	964,145	JP Morgan	31/3/2023	(308)
USD	103,220	JPY	14,000,000	Toronto-Dominion	15/3/2023	525
USD	107,591	GBP	90,000	Barclays	15/3/2023	(1,688)
USD	110,696	JPY	15,000,000	Morgan Stanley	15/3/2023	665

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
ZAR	453,972	USD	26,000	BNY Mellon	14/3/2023	(1,300)
ZAR	908,450	USD	52,000	BNP Paribas	14/3/2023	(2,574)
ZAR	903,720	EUR	48,000	Bank of America	14/3/2023	(1,928)
ZAR	1,478,617	USD	80,906	Morgan Stanley	10/5/2023	(844)
ZAR	750,539	USD	40,995	HSBC Bank	10/5/2023	(356)
ZAR	954,205	USD	52,000	Bank of America	14/3/2023	(84)
Net unrealised depreciation						(19,664)
EUR Hedged Share Class						
EUR	35,404,219	USD	38,150,948	BNY Mellon	15/3/2023	(459,688)
USD	674,981	EUR	630,916	BNY Mellon	15/3/2023	3,312
Net unrealised depreciation						(456,376)
GBP Hedged Share Class						
GBP	70,925	USD	86,221	BNY Mellon	15/3/2023	(103)
USD	1,950	GBP	1,616	BNY Mellon	15/3/2023	(14)
Net unrealised depreciation						(117)
Total net unrealised depreciation						(476,157)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
2	EUR	Euro Bund	March 2023	(5,638)
(5)	EUR	Euro BUXL	March 2023	66,524
(2)	EUR	Euro-BTP	March 2023	3,914
(16)	JPY	Japanese 10 Year Bond (OSE)	March 2023	162,786
(2)	JPY	Japanese 10 Year Bond (OSE)	June 2023	(2,196)
(8)	EUR	3 Month EURIBOR	June 2023	1,955
135	USD	US Long Bond (CBT)	June 2023	(211,445)
(169)	USD	US Treasury 10 Year Note (CBT)	June 2023	86,548
43	USD	US Ultra 10 Year Note	June 2023	(22,433)
94	USD	US Ultra Bond (CBT)	June 2023	(130,019)
122	USD	US Treasury 2 Year Note (CBT)	June 2023	(11,531)
548	USD	US Treasury 5 Year Note (CBT)	June 2023	(272,245)
(8)	EUR	3 Month EURIBOR	September 2023	4,029
8	EUR	3 Month EURIBOR	December 2024	(7,991)
Total				(337,742)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 730,000	Fund receives default protection on ITRAXX.EUR.38.V1; and pays Fixed 1%	Bank of America	20/12/2027	(76)	(6,999)
CDS	USD 62,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Bank of America	20/12/2027	(268)	423
CDS	USD 109,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(997)	5
CDS	USD 110,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(1,007)	5

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 110,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(1,007)	5
CDS	USD 107,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(961)	5
CDS	USD 150,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(1,346)	7
CDS	USD 66,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	(593)	3
CDS	USD 615,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(6,296)	32,905
CDS	USD 118,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(1,208)	6,313
CDS	USD 31,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(170)	1,659
CDS	USD 161,236	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(2,718)	(582)
CDS	USD 134,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/12/2027	(554)	10,148
CDS	USD 45,012	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	206	3,409
CDS	USD 67,517	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	384	5,113
CDS	USD 43,471	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/12/2027	214	3,292
CDS	USD 177,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Citibank	20/12/2027	1,916	13,404
CDS	USD 208,645	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Credit Suisse	17/9/2058	(1,918)	302
CDS	USD (22,958)	Fund provides default protection on CMBX.NA.6.BBB-; and receives Fixed 3%	Credit Suisse	11/5/2063	(2,520)	(4,471)
CDS	USD 89,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Deutsche Bank	20/12/2027	(918)	608
CDS	USD 158,968	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Deutsche Bank	17/9/2058	(1,487)	230
CDS	USD (160,000)	Fund provides default protection on CMBX.NA.10.A; and receives Fixed 2%	Deutsche Bank	17/11/2059	(2,997)	(10,347)
CDS	USD (80,000)	Fund provides default protection on CMBX.NA.10.A; and receives Fixed 2%	Deutsche Bank	17/11/2059	(1,438)	(5,173)
CDS	USD 168,000	Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(1,776)	(579)
CDS	EUR 698,000	Fund receives default protection on ITRAXX.XO.38.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	1,395	(25,195)
CDS	USD 52,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(731)	355
CDS	USD 194,300	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2027	(926)	(812)
CDS	USD (60,000)	Fund provides default protection on CMBX.NA.14.BBB-; and receives Fixed 3%	Goldman Sachs	16/12/2072	(2,094)	(12,234)
CDS	USD 22,958	Fund receives default protection on CMBX.NA.6.BBB-; and pays Fixed 3%	JP Morgan	11/5/2063	2,450	4,471
CDS	USD 140,307	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	(2,145)	958
CDS	USD 55,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2027	(464)	375
CDS	USD (7,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(1,277)	(1,271)
CDS	USD 109,290	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(1,004)	158
CDS	USD 327,871	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(3,388)	474

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 7,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	904	1,271
IRS	CLP 818,409,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	50,036	50,036
IRS	CLP 818,409,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(48,129)	(48,129)
IRS	MXN 7,023,000	Fund receives Fixed 11.7%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	12/2/2024	(177)	(177)
IRS	MXN 4,188,000	Fund receives Fixed 11.72%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	14/2/2024	(64)	(64)
IRS	PLN 1,009,500	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.15%	Bank of America	11/4/2024	1,824	1,824
IRS	JPY 86,933,128	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2%	Bank of America	3/2/2025	(320)	(320)
IRS	JPY 86,933,128	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.205%	Bank of America	3/2/2025	(382)	(382)
IRS	MXN 1,396,000	Fund receives Fixed 10.7%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	12/2/2025	(81)	(81)
IRS	GBP 960,000	Fund receives Fixed 3.9825%; and pays Floating GBP SONIA 1 Day	Bank of America	16/2/2025	(6,157)	(6,157)
IRS	GBP 560,000	Fund receives Fixed 4.03%; and pays Floating GBP SONIA 1 Day	Bank of America	19/2/2025	(3,261)	(3,261)
IRS	ZAR 7,457,000	Fund receives Fixed 7.2%; and pays Floating JIBAR 3 Month	Bank of America	20/3/2025	(2,570)	(2,570)
IRS	MXN 3,069,000	Fund receives Fixed 8.42%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	20/1/2028	(5,378)	(5,378)
IRS	PLN 221,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.67%	Bank of America	15/3/2028	602	602
IRS	PLN 637,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.92%	Bank of America	15/3/2028	230	230
IRS	PLN 207,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.99%	Bank of America	15/3/2028	(62)	(62)
IRS	EUR 274,000	Fund receives Fixed 2.4425%; and pays Floating EURIBOR 6 Month	Bank of America	14/7/2032	(7,684)	(7,684)
IRS	USD 1,235,600	Fund receives Fixed 3.253%; and pays Floating USD SOFR 1 Day	Bank of America	13/1/2033	(45,649)	(45,649)
IRS	USD 609,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.352%	Bank of America	13/2/2033	17,562	17,562
IRS	USD 761,250	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4495%	Bank of America	13/2/2033	15,858	15,858
IRS	USD 125,468	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1%	Bank of America	14/2/2033	1,026	1,026
IRS	USD 135,276	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.125%	Bank of America	14/2/2033	978	978
IRS	EUR 120,782	Fund receives Fixed 2.6845%; and pays Floating EURIBOR 1 Day	Bank of America	15/2/2033	(1,148)	(1,148)
IRS	JPY 51,356,100	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.885%	Bank of America	15/2/2033	(2,641)	(2,641)
IRS	JPY 51,356,100	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.8975%	Bank of America	15/2/2033	(3,094)	(3,094)
IRS	JPY 102,712,200	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.9%	Bank of America	15/2/2033	(6,371)	(6,371)
IRS	JPY 148,755,600	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.9175%	Bank of America	15/2/2033	(11,067)	(11,067)
IRS	USD 609,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4465%	Bank of America	15/2/2033	12,834	12,834
IRS	USD 1,826,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4795%	Bank of America	17/2/2033	33,518	33,518
IRS	USD 1,218,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.6045%	Bank of America	23/2/2033	9,798	9,798

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 134,770	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.259%	Bank of America	24/2/2033	296	296
IRS	USD 55,703	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3705%	Bank of America	3/2/2053	284	284
IRS	USD 51,859	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3645%	Bank of America	9/2/2053	275	275
IRS	USD 68,236	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.466%	Bank of America	10/2/2053	55	55
IRS	USD 68,236	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4055%	Bank of America	17/2/2053	231	231
IRS	USD 1,860,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.42%	BNP Paribas	28/2/2025	1,304	1,293
IRS	GBP 1,020,000	Fund receives Fixed 3.514%; and pays Floating GBP SONIA 1 Day	BNP Paribas	17/2/2027	(7,578)	(7,578)
IRS	USD 610,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1055%	BNP Paribas	19/2/2027	3,707	3,707
IRS	USD 620,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.193%	BNP Paribas	19/2/2027	2,820	2,820
IRS	GBP 780,000	Fund receives Fixed 3.165%; and pays Floating GBP SONIA 1 Day	BNP Paribas	26/1/2028	(2,881)	(2,853)
IRS	GBP 1,750,000	Fund receives Fixed 2.92%; and pays Floating GBP SONIA 1 Day	BNP Paribas	2/2/2028	(10,602)	(10,602)
IRS	GBP 950,000	Fund receives Fixed 2.81702%; and pays Floating GBP SONIA 1 Day	BNP Paribas	3/2/2028	(6,077)	(6,724)
IRS	USD 3,620,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.231%	BNP Paribas	26/2/2028	(572)	(572)
IRS	BRL 702,000	Fund receives Fixed 13.965%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2024	702	702
IRS	BRL 662,315	Fund receives Fixed 13.98%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2024	665	665
IRS	BRL 483,000	Fund receives Fixed 11.694%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	(2,491)	(2,491)
IRS	BRL 15,735,735	Fund receives Fixed 12.752%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	3,548	3,548
IRS	BRL 8,968,388	Fund receives Fixed 12.8%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	3,359	3,359
IRS	BRL 6,726,292	Fund receives Fixed 12.8%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	2,519	2,519
IRS	BRL 860,000	Fund receives Fixed 12.845%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	425	425
IRS	BRL 1,281,098	Fund receives Fixed 12.85%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	526	526
IRS	BRL 720,718	Fund receives Fixed 14.485%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2024	1,437	1,437
IRS	BRL 344,851	Fund receives Fixed 11.65%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(1,844)	(1,844)
TRS	USD 2,627,500	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Goldman Sachs	20/3/2023	47,109	58,664
TRS	USD 2,650,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2023	83,356	91,910
TRS	USD 2,650,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2023	88,560	97,115
Total					174,349	255,433

CDS: Credit Default Swap
IRS: Interest Rate Swaps
TRS: Total Return Swaps

Purchased Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
106,000	Call	OTC USD/CLP	Bank of America	USD 840	16/3/2023	(1,463)	1,325
96,000	Put	OTC EUR/COP	Bank of America	EUR 4,950	23/3/2023	(2,048)	440
16,000	Put	OTC USD/BRL	Bank of America	USD 4.65	23/3/2023	(2,232)	51
122,000	Call	OTC EUR/USD	Bank of America	EUR 1.068	30/3/2023	(167)	285
810,000	Call	OTC EUR/USD	Bank of America	EUR 1.13	21/4/2023	(3,323)	318
10,000	Put	OTC EUR/CAD	Bank of America	EUR 1.4	26/4/2023	(278)	986
106,000	Call	OTC USD/CLP	Barclays	USD 820	11/4/2023	1,006	3,658
106,000	Call	OTC USD/CNH	Barclays	USD 6.95	13/4/2023	380	853
488,000	Put	OTC EUR/USD	Citibank	EUR 1.048	9/3/2023	(1,966)	544
106,000	Put	OTC USD/ZAR	Citibank	USD 17.5	9/3/2023	(1,421)	21
186,000	Call	OTC USD/JPY	Citibank	USD 137	10/3/2023	(1,965)	1,179
840,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.1	14/3/2023	(5,467)	150
1,030,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.11	5/5/2023	(3,075)	2,281
106,000	Put	OTC USD/BRL	Deutsche Bank	USD 5.1	12/5/2023	(447)	1,750
104,000	Put	OTC USD/ZAR	Goldman Sachs	USD 17	23/3/2023	(1,888)	34
810,000	Call	OTC EUR/USD	JP Morgan	EUR 1.1	7/3/2023	(2,731)	9
120,000	Put	OTC EUR/USD	JP Morgan	EUR 1.087	9/3/2023	1,912	2,814
244,000	Call	OTC EUR/USD	Morgan Stanley	EUR 1.1	9/3/2023	(624)	9
3	Call	US Long Bond (CBT)	Exchange Traded	USD 127	24/3/2023	(669)	2,297
4	Put	US Treasury 10 Year Note	Exchange Traded	USD 111.5	24/3/2023	1,212	4,375
9	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 109	24/3/2023	(887)	703
6	Put	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 107	24/3/2023	1,229	4,172
Total						(24,912)	28,254

Written Options as at 28 February 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(810,000)	Call	OTC EUR/USD	Bank of America	EUR 1.1	7/3/2023	5,892	(9)
(80,000)	Put	OTC USD/CLP	Bank of America	USD 810	16/3/2023	1,059	(440)
(48,000)	Call	OTC EUR/COP	Bank of America	EUR 5,200	23/3/2023	162	(717)
(122,000)	Put	OTC EUR/COP	Bank of America	EUR 4,750	23/3/2023	1,187	(76)
(132,000)	Call	OTC USD/CLP	Barclays	USD 880	11/4/2023	(296)	(1,323)
(106,000)	Put	OTC USD/CLP	Barclays	USD 750	11/4/2023	491	(87)
(106,000)	Call	OTC USD/CNH	Barclays	USD 7.1	13/4/2023	(117)	(279)
(244,000)	Call	OTC EUR/USD	Citibank	EUR 1.1	9/3/2023	1,546	(9)
(184,000)	Put	OTC USD/ZAR	Citibank	USD 17	9/3/2023	806	(1)
(186,000)	Call	OTC USD/JPY	Citibank	USD 142	10/3/2023	1,156	(27)
(158,000)	Put	OTC USD/BRL	Deutsche Bank	USD 4.9	12/5/2023	405	(1,063)
(52,000)	Call	OTC USD/ZAR	Goldman Sachs	USD 18	23/3/2023	(867)	(1,478)
(158,000)	Put	OTC USD/ZAR	Goldman Sachs	USD 16.45	23/3/2023	1,168	(4)
(144,000)	Put	OTC EUR/USD	JP Morgan	EUR 1.07	9/3/2023	(890)	(1,328)
(6)	Put	US Treasury 10 Year Note	Exchange Traded	USD 110	24/3/2023	(431)	(2,391)
(6)	Call	US Treasury 5 Year Note (CBT)	Exchange Traded	USD 108	24/3/2023	1,548	(1,266)
Total						12,819	(10,498)

The notes on pages 986 to 999 form an integral part of these financial statements.

Purchased Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 3,381,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.305% Fixed semi-annually from 20/8/2024; and pays Floating USD SOFR annually from 20/2/2025	Bank of America	15/2/2024	30,499	140,043
USD 3,381,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/2/2025; and pays 3.305% Fixed semi-annually from 20/8/2024	Bank of America	15/2/2024	(24,095)	85,449
USD 3,487,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/2/2025; and pays 3.32% Fixed semi-annually from 20/8/2024	Bank of America	15/2/2024	(23,229)	90,012
USD 3,487,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.32% Fixed semi-annually from 20/8/2024; and pays Floating USD SOFR annually from 20/2/2025	Bank of America	15/2/2024	28,937	142,177
USD 134,457,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 5/1/2024; and pays Floating USD SOFR annually from 5/7/2024	Goldman Sachs	30/6/2023	(273,444)	15,639
USD 134,457,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.1% Fixed annually from 18/1/2024; and pays Floating USD SOFR annually from 18/7/2024	Goldman Sachs	14/7/2023	(193,704)	28,150
USD 7,028,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/2/2025; and pays 3.29% Fixed semi-annually from 16/8/2024	Morgan Stanley	14/2/2024	(58,817)	173,107
USD 7,028,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.29% Fixed semi-annually from 16/8/2024; and pays Floating USD SOFR annually from 16/2/2025	Morgan Stanley	14/2/2024	64,328	296,252
EUR 870,000	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EURIBOR annually from 19/2/2025; and pays 2.2% Fixed semi-annually from 19/2/2026	Morgan Stanley	17/2/2025	(862)	3,604
Total				(450,387)	974,433

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (881,000)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.01% Fixed semi-annually from 4/8/2026; and pays Floating USD SOFR annually from 4/2/2027	Barclays	2/2/2026	10,719	(31,966)
USD (882,000)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 4/2/2027; and pays 2.972% Fixed semi-annually from 4/8/2026	Barclays	2/2/2026	11,651	(30,905)
USD (882,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.972% Fixed semi-annually from 4/8/2026; and pays Floating USD SOFR annually from 4/2/2027	Barclays	2/2/2026	(14,168)	(56,724)
USD (881,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.01% Fixed semi-annually from 4/8/2026; and pays Floating USD SOFR annually from 4/2/2027	BNP Paribas	2/2/2026	(12,589)	(55,274)
USD (2,961,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 8/1/2025; and pays 3.1625% Fixed semi-annually from 8/7/2024	Deutsche Bank	4/1/2024	62,002	(54,089)
USD (2,961,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.1625% Fixed semi-annually from 8/7/2024; and pays Floating USD SOFR annually from 8/1/2025	Deutsche Bank	4/1/2024	(25,592)	(141,683)
USD (134,457,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/7/2024; and pays 3.4% Fixed semi-annually from 5/1/2024	Goldman Sachs	30/6/2023	113,667	(3,983)
USD (134,457,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/7/2024; and pays 3.5% Fixed annually from 18/1/2024	Goldman Sachs	14/7/2023	52,453	(8,053)

Written Swaptions as at 28 February 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (2,961,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 10/1/2025; and pays 3.151% Fixed semi-annually from 10/7/2024	JP Morgan	8/1/2024	56,233	(53,639)
USD (2,961,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.151% Fixed semi-annually from 10/7/2024; and pays Floating USD SOFR annually from 10/1/2025	JP Morgan	8/1/2024	(33,745)	(143,617)
USD (9,711,700)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/12/2024; and pays 3.105% Fixed semi-annually from 21/6/2024	Morgan Stanley	19/12/2023	217,890	(152,611)
USD (9,711,700)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.105% Fixed semi-annually from 21/6/2024; and pays Floating USD SOFR annually from 21/12/2024	Morgan Stanley	19/12/2023	(123,033)	(493,534)
USD (8,458,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.105% Fixed semi-annually from 12/7/2024; and pays Floating USD SOFR annually from 12/1/2025	Morgan Stanley	10/1/2024	(123,653)	(430,044)
USD (8,458,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 12/1/2025; and pays 3.105% Fixed semi-annually from 12/7/2024	Morgan Stanley	10/1/2024	163,367	(143,024)
Total				355,202	(1,799,146)

The notes on pages 986 to 999 form an integral part of these financial statements.

To Be Announced Securities Contracts as at 28 February 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
	United States		
USD 227,828	Fannie Mae or Freddie Mac 1.5% TBA	196,632	0.04
USD (361,800)	Fannie Mae or Freddie Mac 1.5% TBA	(278,303)	(0.05)
USD 2,848,751	Fannie Mae or Freddie Mac 2% TBA	2,528,211	0.49
USD 4,349,308	Fannie Mae or Freddie Mac 2% TBA	3,529,056	0.69
USD (839,500)	Fannie Mae or Freddie Mac 2.5% TBA	(763,207)	(0.15)
USD 714,000	Fannie Mae or Freddie Mac 2.5% TBA	602,995	0.12
USD (1,043,000)	Fannie Mae or Freddie Mac 2.5% TBA	(881,987)	(0.17)
USD (501,000)	Fannie Mae or Freddie Mac 3% TBA	(466,165)	(0.09)
USD 1,547,645	Fannie Mae or Freddie Mac 3% TBA	1,358,542	0.26
USD (113,000)	Fannie Mae or Freddie Mac 3.5% TBA	(107,507)	(0.02)
USD (162,969)	Fannie Mae or Freddie Mac 3.5% TBA	(148,034)	(0.03)
USD 196,000	Fannie Mae or Freddie Mac 4% TBA	190,526	0.04
USD (12,657,500)	Fannie Mae or Freddie Mac 4% TBA	(11,847,618)	(2.30)
USD 111,000	Fannie Mae or Freddie Mac 4.5% TBA	109,244	0.02
USD (3,288,000)	Fannie Mae or Freddie Mac 4.5% TBA	(3,155,709)	(0.61)
USD (866,319)	Fannie Mae or Freddie Mac 5% TBA	(848,969)	(0.17)
USD 1,700,000	Fannie Mae or Freddie Mac 5% TBA	1,665,954	0.32
USD (56,000)	Fannie Mae or Freddie Mac 5.5% TBA	(55,802)	(0.01)
USD 462,000	Fannie Mae or Freddie Mac 5.5% TBA	460,152	0.09
USD 5,059,000	Fannie Mae or Freddie Mac 6% TBA	5,111,171	0.99
USD 4,236,100	Ginnie Mae 2% TBA	3,538,467	0.69
USD 1,536,600	Ginnie Mae 2.5% TBA	1,325,558	0.26
USD 2,053,005	Ginnie Mae 3% TBA	1,829,099	0.35
USD 693,181	Ginnie Mae 3.5% TBA	636,373	0.12
USD 1,833,500	Ginnie Mae 4% TBA	1,730,509	0.34
USD 1,274,000	Ginnie Mae 4.5% TBA	1,231,799	0.24
USD 100,000	Ginnie Mae 5% TBA	98,628	0.02
USD 932,000	Ginnie Mae 5% TBA	919,254	0.18
USD 476,000	Ginnie Mae 5.5% TBA	476,477	0.09
USD 262,000	Ginnie Mae 6% TBA	265,428	0.05
Total TBA		9,250,774	1.80

US Dollar High Yield Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
COMMON STOCKS (SHARES)			
	Cayman Islands		
300,630	Diversey	1,770,711	0.09
	France		
260,348	Constellium	4,056,222	0.20
	United States		
7,658	Block*	573,354	0.03
70,139	Element Solutions*	1,449,773	0.07
89,638	Informatica	1,552,530	0.08
3,677	Twilio*	251,286	0.01
28,994	Uber Technologies	977,968	0.05
		4,804,911	0.24
Total Common Stocks (Shares)		10,631,844	0.53
BONDS			
	Australia		
USD 715,000	Macquarie Bank 6.798% 18/1/2033	718,851	0.04
	Austria		
EUR 400,000	ams-OSRAM 0% 5/3/2025	346,236	0.02
	Bermuda		
USD 1,051,000	Nabors Industries 7.25% 15/1/2026	1,001,409	0.05
USD 2,471,000	Nabors Industries 7.5% 15/1/2028	2,287,196	0.11
USD 1,513,000	NCL 5.875% 15/3/2026	1,321,056	0.06
USD 388,000	NCL 7.75% 15/2/2029	341,440	0.02
USD 863,000	NCL 8.375% 1/2/2028	881,037	0.04
USD 1,328,000	NCL Finance 6.125% 15/3/2028	1,110,606	0.05
USD 1,750,000	OHA Credit Funding 11 8.233% 19/7/2033	1,684,546	0.08
USD 505,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	430,250	0.02
USD 1,519,000	Weatherford International 6.5% 15/9/2028	1,486,403	0.07
USD 2,965,000	Weatherford International 8.625% 30/4/2030*	2,964,822	0.14
USD 52,000	Weatherford International 11% 1/12/2024	53,499	0.00
		13,562,264	0.64
	British Virgin Islands		
EUR 166,000	Global Switch 2.25% 31/5/2027	162,882	0.01
	Canada		
USD 467,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	416,517	0.02
USD 1,071,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	887,366	0.04
USD 1,189,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	1,065,609	0.05
USD 635,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	630,184	0.03
USD 2,844,000	Air Canada 3.875% 15/8/2026	2,564,165	0.13
USD 849,000	ATS Automation Tooling Systems 4.125% 15/12/2028	742,083	0.04
USD 5,483,000	Bombardier 6% 15/2/2028	5,125,005	0.25
USD 6,817,000	Bombardier 7.125% 15/6/2026	6,688,465	0.33
USD 856,000	Bombardier 7.45% 1/5/2034	870,219	0.04
USD 358,000	Bombardier 7.5% 15/3/2025	357,508	0.02
USD 2,555,000	Bombardier 7.5% 1/2/2029	2,515,921	0.12
USD 2,664,000	Bombardier 7.875% 15/4/2027	2,652,192	0.13
USD 2,211,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	1,669,471	0.08
USD 1,580,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	1,233,917	0.06
USD 2,776,000	Clarios Global 6.75% 15/5/2025	2,764,653	0.14
EUR 234,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	235,063	0.01
USD 4,180,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	4,101,239	0.20
USD 16,896,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	16,784,652	0.83
USD 1,798,000	Enerflex 9% 15/10/2027	1,763,496	0.09
USD 1,681,000	ERO Copper 6.5% 15/2/2030	1,419,132	0.07
USD 953,000	Garda World Security 4.625% 15/2/2027	845,215	0.04
USD 2,195,000	Garda World Security 7.75% 15/2/2028	2,156,368	0.11
USD 117,000	GFL Environmental 3.5% 1/9/2028	102,262	0.01
USD 876,000	GFL Environmental 3.75% 1/8/2025	824,097	0.04
USD 3,681,000	GFL Environmental 4% 1/8/2028	3,205,635	0.16
USD 643,000	GFL Environmental 4.25% 1/6/2025	611,761	0.03
USD 1,232,000	GFL Environmental 4.375% 15/8/2029	1,063,068	0.05
USD 1,961,000	GFL Environmental 4.75% 15/6/2029	1,747,202	0.09
USD 1,575,000	GFL Environmental 5.125% 15/12/2026	1,509,079	0.07
USD 2,709,000	Husky III 13% 15/2/2025*	2,492,280	0.12
USD 1,694,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	1,726,578	0.08
USD 1,245,000	Masonite International 3.5% 15/2/2030	1,013,964	0.05
USD 1,343,000	Mattamy 4.625% 1/3/2030	1,117,121	0.06
USD 956,000	Mattamy 5.25% 15/12/2027	854,879	0.04
USD 4,829,000	New Gold 7.5% 15/7/2027	4,159,007	0.21
USD 1,692,000	NOVA Chemicals 4.875% 1/6/2024	1,660,080	0.08
USD 5,746,000	Open Text 6.9% 1/12/2027	5,822,997	0.29
USD 1,407,000	Parkland 5.875% 15/7/2027	1,322,394	0.07
USD 403,000	Precision Drilling 6.875% 15/1/2029	366,798	0.01
USD 658,000	Tervita 11% 1/12/2025*	710,434	0.04
USD 7,488,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026	6,782,518	0.33
USD 706,000	TransAlta 7.75% 15/11/2029	721,207	0.03

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,315,000	Vermilion Energy 6.875% 1/5/2030	1,164,070	0.06
USD 420,000	Videotron 3.625% 15/6/2029	352,117	0.02
		96,817,988	4.77
	Cayman Islands		
USD 1,000,000	AGL CLO 17 11.003% 21/1/2035	922,565	0.05
USD 1,500,000	AGL CLO 5 11.258% 20/7/2034	1,398,984	0.07
USD 1,250,000	Aimco CLO 12 7.558% 17/1/2032	1,181,859	0.06
USD 1,000,000	Allegany Park CLO 7.739% 20/1/2035	931,061	0.05
USD 1,000,000	Allegany Park CLO 11.039% 20/1/2035	914,677	0.04
USD 1,500,000	ANCHORAGE CAPITAL CLO 1-R 10.315% 13/4/2031	1,300,200	0.06
USD 1,500,000	Bain Capital Credit CLO 2019-2 7.942% 17/10/2032	1,461,213	0.07
USD 3,000,000	Beechwood Park CLO 11.158% 17/1/2035	2,790,883	0.14
USD 2,000,000	Canyon Capital CLO 2022-1 7.832% 15/4/2035	1,903,935	0.09
USD 1,300,000	CIFC Funding 2013-III-R 7.716% 24/4/2031	1,229,689	0.06
USD 1,000,000	CIFC Funding 2018-II 7.658% 20/4/2031	951,093	0.05
USD 1,975,615	Global Aircraft Leasing 6.5% 15/9/2024*	1,771,910	0.09
USD 1,500,000	Goldentree Loan Management US Clo 8 7.908% 20/10/2034	1,400,241	0.07
USD 1,800,000	Golub Capital Partners CLO 50B-R 8.089% 20/4/2035	1,731,576	0.09
USD 1,912,174	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	1,774,838	0.09
USD 1,000,000	Invesco CLO 7.692% 15/7/2034	952,596	0.05
USD 3,000,000	Invesco CLO 2022-1 7.689% 20/4/2035	2,861,919	0.14
USD 2,000,000	Invesco CLO 2022-1 10.939% 20/4/2035	1,835,776	0.09
USD 772,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	733,400	0.03
USD 1,000,000	Madison Park Funding XXVIII 7.492% 15/7/2030	945,717	0.05
USD 1,000,000	Neuberger Berman Loan Advisers CLO 47 10.882% 14/4/2035	915,550	0.04
USD 1,090,000	Palmer Square CLO 2018-2 7.63% 16/7/2031	1,037,829	0.05
USD 800,000	Sable International Finance 5.75% 7/9/2027	738,674	0.04
USD 355,069	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	356,311	0.02
USD 1,139,000	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	1,144,980	0.05
USD 1,400,000	Symphony CLO XXIX 7.942% 15/1/2034	1,332,242	0.07
USD 1,000,000	TICP CLO XI 10.808% 20/10/2031	918,661	0.04
USD 1,585,000	Transocean 7.5% 15/1/2026	1,456,480	0.07
USD 6,326,000	Transocean 8.75% 15/2/2030	6,430,189	0.32
USD 1,118,000	Transocean 11.5% 30/1/2027	1,147,359	0.06
USD 1,130,000	Transocean Titan Financing 8.375% 1/2/2028	1,154,408	0.06
		45,626,815	2.26
	Finland		
USD 200,000	Ahlstrom-Munksjo 3 Oy 4.875% 4/2/2028	170,791	0.01
USD 1,044,000	Nokia 6.625% 15/5/2039	1,018,998	0.05
		1,189,789	0.06
	France		
EUR 3,301	Accor 0.7% 7/12/2027	160,666	0.01
EUR 200,000	Air France-KLM 8.125% 31/5/2028	214,497	0.01
USD 1,295,000	Altice France 5.125% 15/1/2029	995,460	0.05
USD 1,338,000	Altice France 5.125% 15/7/2029	1,028,882	0.05
USD 3,483,000	Altice France 5.5% 15/10/2029	2,721,681	0.13
EUR 500,000	Altice France 5.875% 1/2/2027	473,482	0.02
USD 3,332,000	Altice France 8.125% 1/2/2027	3,093,429	0.15
EUR 200,000	Atos 0% 6/11/2024	188,023	0.01
EUR 100,000	Atos 1.75% 7/5/2025	96,898	0.01
EUR 100,000	Atos 2.5% 7/11/2028	82,255	0.00
EUR 200,000	BNP Paribas 7.375% 6/11/2030	214,017	0.01
EUR 200,000	Casino Guichard Perrachon 3.58% 7/2/2025	145,132	0.01
EUR 200,000	Casino Guichard Perrachon 3.992% 31/1/2172	45,939	0.00
EUR 100,000	Casino Guichard Perrachon 6.625% 15/1/2026	63,745	0.00
USD 5,598,000	Constellium 3.75% 15/4/2029	4,609,988	0.23
EUR 1,017,000	Constellium 4.25% 15/2/2026*	1,050,503	0.05
USD 1,639,000	Constellium 5.625% 15/6/2028	1,523,765	0.07
USD 2,476,000	Constellium 5.875% 15/2/2026	2,403,967	0.12
USD 2,075,000	Credit Agricole 4.75% 23/3/2171	1,696,105	0.08
EUR 200,000	Electricite de France 3% 3/12/2171	175,086	0.01
EUR 600,000	Electricite de France 3.375% 15/9/2171	491,431	0.02
EUR 200,000	Electricite de France 7.5% 9/6/2028	213,273	0.01
EUR 100,000	Elior 3.75% 15/7/2026	89,993	0.01
EUR 100,000	Eutelsat 2% 2/10/2025	97,286	0.01
EUR 300,000	Faurecia 2.75% 15/2/2027	280,968	0.02
EUR 210,000	Faurecia 7.25% 15/6/2026	229,661	0.01
EUR 272,000	Goldstory 5.375% 1/3/2026*	270,900	0.01
EUR 100,000	iliad 1.875% 11/2/2028	87,624	0.00
EUR 100,000	iliad 2.375% 17/6/2026	96,016	0.01
EUR 200,000	iliad 5.375% 14/6/2027	208,029	0.01
EUR 100,000	iliad 5.625% 15/2/2030	102,898	0.01
USD 5,714,000	Iliad 6.5% 15/10/2026	5,347,037	0.26
USD 4,158,000	Iliad 7% 15/10/2028	3,825,283	0.19
GBP 300,000	Korian 4.125% 15/6/2171	286,784	0.01
EUR 100,000	La Financiere Atalian 5.125% 15/5/2025	70,703	0.00

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 115,000	Loxam 3.75% 15/7/2026	112,763	0.01
EUR 201,000	Loxam 4.5% 15/2/2027	197,934	0.01
EUR 100,000	Loxam 5.75% 15/7/2027	94,683	0.01
EUR 100,000	Novafives 5% 15/6/2025	87,465	0.00
EUR 172,000	Paprec 3.5% 1/7/2028	156,753	0.01
EUR 168,000	Picard Groupe 3.875% 1/7/2026	161,257	0.01
EUR 900,000	RCI Banque 2.625% 18/2/2030	883,141	0.04
EUR 200,000	Renault 2.375% 25/5/2026	195,238	0.01
EUR 100,000	Societe Generale 7.875% 18/1/2029	108,125	0.01
EUR 150,000	Tereos Finance Groupe I 7.25% 15/4/2028	159,334	0.01
		34,838,099	1.72
	Germany		
EUR 400,000	Bayer 4.5% 25/3/2082	397,144	0.02
USD 1,314,000	Cheplapharm Arzneimittel 5.5% 15/1/2028	1,163,786	0.06
EUR 400,000	Commerzbank 6.125% 9/4/2171	402,400	0.02
GBP 100,000	Commerzbank 8.625% 28/2/2033	124,791	0.01
EUR 200,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	158,396	0.01
EUR 300,000	Deutsche Bank 4% 24/6/2032	287,663	0.01
EUR 200,000	Deutsche Bank 10% 12/1/2027	226,432	0.01
EUR 400,000	Deutsche Lufthansa 3.5% 14/7/2029	369,180	0.02
EUR 147,000	Gruenenthal 4.125% 15/5/2028	137,205	0.01
EUR 192,000	HT Troplast 9.25% 15/7/2025	198,354	0.01
EUR 152,000	IHO Verwaltungs 3.875% 15/5/2027	143,714	0.01
EUR 100,000	Nidda Healthcare 7.5% 21/8/2026	104,261	0.00
EUR 1,700,000	Novelis Sheet Ingot 3.375% 15/4/2029*	1,519,802	0.07
EUR 229,000	PCF 4.75% 15/4/2026	209,322	0.01
EUR 260,000	Renk 5.75% 15/7/2025	272,608	0.01
EUR 100,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	98,358	0.00
EUR 175,840	Techem Verwaltungsgesellschaft 674 6% 30/7/2026	180,497	0.01
EUR 366,000	Tele Columbus 3.875% 2/5/2025*	316,335	0.02
USD 4,913,000	TK Elevator Holdco 7.625% 15/7/2028*	4,512,269	0.22
EUR 973,000	TK Elevator Midco 4.375% 15/7/2027	942,509	0.05
EUR 100,000	Vantage Towers 0% 31/3/2025	102,789	0.01
EUR 300,000	ZF Finance 2% 6/5/2027	274,820	0.01
EUR 300,000	ZF Finance 2.75% 25/5/2027	283,030	0.01
EUR 100,000	ZF Finance 5.75% 3/8/2026	107,134	0.01
		12,532,799	0.62
	Ireland		
EUR 328,000	AIB 5.25% 9/4/2171	324,211	0.02
EUR 183,000	Aqueduct European CLO 2-2017 6.688% 15/10/2030	175,544	0.01
EUR 5,880,000	Aurium CLO II 4.231% 22/6/2034	5,791,381	0.29
EUR 5,100,000	Aurium CLO II 5.181% 22/6/2034	4,905,455	0.24
EUR 440,000	Avoca CLO XV 6.418% 15/4/2031	393,810	0.02
EUR 300,000	Bilbao CLO I 7.072% 20/7/2031	276,560	0.01
EUR 4,410,000	Cairn CLO VI 5.549% 25/7/2029	4,574,068	0.23
EUR 2,700,000	Contego Clo V 4.088% 15/1/2031	2,730,129	0.13
EUR 1,920,000	Contego Clo V 4.938% 15/1/2031	1,879,612	0.09
USD 646,000	James Hardie International Finance 5% 15/1/2028*	606,704	0.03
USD 639,000	Jazz 4.375% 15/1/2029	566,128	0.03
USD 2,308,000	LCPR Senior Secured Financing 6.75% 15/10/2027	2,138,619	0.10
EUR 2,810,000	Madison Park Euro Funding XI Designated Activity 4.504% 15/2/2031	2,831,649	0.14
EUR 6,000,000	Madison Park Euro Funding XI Designated Activity 5.454% 15/2/2031	5,921,469	0.29
USD 717,000	Motion Bondco 6.625% 15/11/2027	661,819	0.03
EUR 200,000	Northwoods Capital 21 Euro 8.453% 22/7/2034	187,961	0.01
EUR 298,000	OCP Euro CLO 2017-2 7.288% 15/1/2032	287,808	0.01
EUR 200,000	OCP Euro CLO 2017-2 8.688% 15/1/2032	181,968	0.01
EUR 200,000	Providus Clo III 8.588% 18/7/2034	190,110	0.01
USD 2,094,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,821,086	0.09
		36,446,091	1.79
	Italy		
EUR 293,000	Azzurra Aeroporti 2.125% 30/5/2024	302,121	0.01
EUR 112,000	Azzurra Aeroporti 2.625% 30/5/2027	104,234	0.00
EUR 150,000	Banco BPM 2.875% 29/6/2031	140,010	0.00
EUR 125,000	Cedacri Mergeco 7.279% 15/5/2028	129,553	0.00
EUR 150,000	Centurion Bidco 5.875% 30/9/2026	144,053	0.01
EUR 100,000	Enel 6.375% 16/4/2028	106,504	0.00
USD 2,616,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	2,141,222	0.11
EUR 103,000	Fiber Bidco 11% 25/10/2027	117,461	0.01
EUR 249,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	232,108	0.01
EUR 200,000	Gamma Bidco 5.125% 15/7/2025	212,912	0.01
EUR 271,000	Gamma Bidco 6.25% 15/7/2025	290,255	0.01
EUR 140,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	129,540	0.01
EUR 100,000	Inter Media and Communication 6.75% 9/2/2027	100,543	0.01
USD 1,585,000	Intesa Sanpaolo 4.198% 1/6/2032*	1,189,884	0.06
USD 1,160,000	Intesa Sanpaolo 4.95% 1/6/2042	775,022	0.04
GBP 150,000	Intesa Sanpaolo 5.148% 10/6/2030	152,535	0.01

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	Intesa Sanpaolo 5.71% 15/1/2026	382,749	0.02
EUR 113,000	Lottomatica 9.75% 30/9/2027	129,042	0.01
EUR 200,000	Nexi 0% 24/2/2028	156,334	0.01
EUR 154,000	Rekeep 7.25% 1/2/2026	141,809	0.01
EUR 146,000	Telecom Italia 1.625% 18/1/2029	117,978	0.01
EUR 100,000	Telecom Italia 3% 30/9/2025	101,196	0.00
EUR 100,000	Telecom Italia 3.625% 25/5/2026	101,057	0.00
EUR 158,000	Telecom Italia 4% 11/4/2024	166,256	0.01
USD 785,000	Telecom Italia 5.303% 30/5/2024	764,943	0.04
EUR 125,000	Telecom Italia 6.875% 15/2/2028	134,686	0.01
EUR 200,000	UniCredit 2.731% 15/1/2032	182,957	0.01
EUR 200,000	UniCredit 6.625% 3/12/2171	211,943	0.01
		8,858,907	0.44
	Jamaica		
USD 2,078,000	Digicel International Finance /Digicel international 8.75% 25/5/2024	1,813,325	0.09
	Japan		
EUR 224,000	SoftBank 2.125% 6/7/2024	224,599	0.01
EUR 100,000	SoftBank 4.5% 20/4/2025	101,819	0.00
EUR 535,000	SoftBank 4.75% 30/7/2025*	544,882	0.03
USD 200,000	SoftBank 6% 19/1/2172	195,245	0.01
		1,066,545	0.05
	Jersey		
EUR 200,000	Adient Global 3.5% 15/8/2024	208,289	0.01
USD 2,000,000	Boyce Park Clo 7.753% 21/4/2035	1,879,109	0.09
USD 1,750,000	Boyce Park Clo 10.903% 21/4/2035	1,601,382	0.08
GBP 181,000	CPUK Finance 4.5% 28/8/2027	189,749	0.01
GBP 200,000	CPUK Finance 4.875% 28/2/2047	233,467	0.01
GBP 205,000	Galaxy Bidco 6.5% 31/7/2026	228,319	0.01
		4,340,315	0.21
	Liberia		
USD 1,042,000	Royal Caribbean Cruises 5.375% 15/7/2027	918,523	0.05
USD 906,000	Royal Caribbean Cruises 5.5% 31/8/2026	820,963	0.04
USD 786,000	Royal Caribbean Cruises 5.5% 1/4/2028	685,416	0.03
USD 1,711,000	Royal Caribbean Cruises 7.25% 15/1/2030	1,713,207	0.08
USD 1,380,000	Royal Caribbean Cruises 8.25% 15/1/2029	1,429,786	0.07
USD 2,644,000	Royal Caribbean Cruises 9.25% 15/1/2029	2,806,870	0.14
USD 1,044,000	Royal Caribbean Cruises 11.5% 1/6/2025	1,108,918	0.05
USD 1,329,000	Royal Caribbean Cruises 11.625% 15/8/2027	1,413,259	0.07
		10,896,942	0.53
	Luxembourg		
EUR 400,000	ADLER 2.75% 13/11/2026	193,309	0.01
EUR 100,000	ADLER 3.25% 5/8/2025	50,373	0.00
USD 1,721,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	1,533,470	0.07
EUR 150,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	129,963	0.01
USD 6,888,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	5,734,427	0.28
USD 5,722,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	4,705,914	0.23
EUR 461,000	Altice Financing 4.25% 15/8/2029	394,604	0.02
USD 1,780,000	Altice Financing 5% 15/1/2028	1,481,227	0.07
USD 6,210,000	Altice Financing 5.75% 15/8/2029	5,114,152	0.25
USD 7,667,000	Altice France 10.5% 15/5/2027	6,300,776	0.31
EUR 2,780,000	Aramark International Finance 3.125% 1/4/2025*	2,849,993	0.14
USD 6,100,795	ARD Finance 6.5% 30/6/2027	4,995,575	0.25
EUR 100,000	Aroundtown 3.375% 23/12/2171	58,573	0.00
GBP 281,000	Aroundtown 4.75% 25/6/2171	177,802	0.01
USD 2,823,000	Camelot Finance 4.5% 1/11/2026	2,591,485	0.13
GBP 190,000	Cidron Aida Finco 6.25% 1/4/2028*	198,258	0.01
EUR 129,000	Cirsa Finance International 4.75% 22/5/2025	134,386	0.01
EUR 24,133	Cirsa Finance International 6.25% 20/12/2023	25,630	0.00
EUR 180,675	Codere Finance 2 Luxembourg 11% 30/9/2026	172,246	0.01
EUR 88,355	Codere Finance 2 Luxembourg 12.75% 30/11/2027	47,152	0.00
EUR 184,000	Cullinan Holdco 4.625% 15/10/2026	173,965	0.01
EUR 100,000	Dana Financing Luxembourg 3% 15/7/2029	84,770	0.00
EUR 300,000	European TopSoho 4% 18/10/2021***	294,401	0.01
USD 5,487,000	EverArc Escrow 5% 30/10/2029*	4,380,931	0.22
EUR 387,000	Garfunkelux Holdco 3 6.75% 1/11/2025	335,813	0.02
USD 3,326,000	Herens Holdco 4.75% 15/5/2028	2,730,749	0.13
EUR 158,000	Herens Midco 5.25% 15/5/2029	114,721	0.01
USD 2,192,000	ION Trading Technologies 5.75% 15/5/2028*	1,780,989	0.09
EUR 286,000	Kleopatra Finco 4.25% 1/3/2026	257,467	0.01
EUR 49,616	Lincoln Financing 3.625% 1/4/2024	52,750	0.00
EUR 196,000	Monitchem HoldCo 3 5.25% 15/3/2025	206,016	0.01
EUR 302,000	Rossini 6.75% 30/10/2025	323,246	0.02
EUR 278,000	SES 2.875% 27/8/2171	250,880	0.01
EUR 100,000	SES 5.625% 29/1/2172	105,514	0.01
EUR 100,000	Stena International 7.25% 15/2/2028	107,405	0.00
EUR 400,000	Summer BC Holdco B 5.75% 31/10/2026	377,875	0.02

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The notes on pages 986 to 999 form an integral part of these financial statements.

NM0423U-2875152-920/1102

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 2,413,000	Telecom Italia Capital 6% 30/9/2034	2,004,943	0.10
USD 637,000	Telecom Italia Capital 6.375% 15/11/2033	551,461	0.03
USD 775,000	Telecom Italia Capital 7.2% 18/7/2036*	678,239	0.03
USD 2,203,000	Telecom Italia Capital 7.721% 4/6/2038	1,989,649	0.10
EUR 183,000	Telecom Italia Finance 7.75% 24/1/2033	207,585	0.01
USD 1,000,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	942,250	0.05
		54,840,934	2.70
	Marshall Islands		
USD 183,000	Danaos 8.5% 1/3/2028	178,994	0.01
	Mauritius		
USD 5,103,000	CA Magnum 5.375% 31/10/2026	4,732,777	0.23
	Netherlands		
EUR 200,000	Abertis Infraestructuras Finance 3.248% 24/2/2172	191,520	0.01
EUR 332,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	347,976	0.02
USD 3,698,000	Clear Channel International 6.625% 1/8/2025	3,623,689	0.18
EUR 236,000	Darling Global Finance 3.625% 15/5/2026	240,535	0.01
USD 4,723,000	Diamond BC 4.625% 1/10/2029	3,874,065	0.19
USD 3,887,000	Elastic 4.125% 15/7/2029	3,191,472	0.16
USD 200,000	ING Groep 5.75% 16/11/2026	185,191	0.01
EUR 400,000	Naturgy Finance 2.374% 23/2/2172	371,127	0.02
EUR 100,000	Promontoria 264 6.375% 1/3/2027	102,890	0.00
EUR 342,000	Repsol International Finance 4.247% 11/12/2171	326,135	0.02
EUR 200,000	Saipem Finance International 3.375% 15/7/2026*	200,272	0.01
USD 858,000	Sensata Technologies 4% 15/4/2029	754,075	0.04
USD 723,000	Sensata Technologies 5% 1/10/2025	704,117	0.03
USD 973,000	Sensata Technologies 5.625% 1/11/2024	963,679	0.05
USD 1,791,000	Sensata Technologies 5.875% 1/9/2030	1,703,902	0.08
EUR 278,954	Summer BidCo 9% 15/11/2025	231,234	0.01
EUR 500,000	Telefonica Europe 6.135% 2/3/2030	511,411	0.03
EUR 100,000	Telefonica Europe 7.125% 23/8/2028	109,365	0.01
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 1.625% 15/10/2028	81,292	0.00
EUR 176,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	167,305	0.01
EUR 156,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	164,280	0.01
EUR 300,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	324,512	0.02
USD 650,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	569,702	0.03
USD 1,089,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	988,279	0.05
USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	194,058	0.01
USD 432,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	437,616	0.02
EUR 100,000	Trivium Packaging Finance 3.75% 15/8/2026	97,258	0.00
USD 2,576,000	Trivium Packaging Finance 5.5% 15/8/2026	2,430,443	0.12
EUR 102,000	Trivium Packaging Finance 6.404% 15/8/2026	106,923	0.01
USD 7,258,000	Trivium Packaging Finance 8.5% 15/8/2027*	6,906,296	0.34
EUR 100,000	United 4.875% 1/7/2024	103,025	0.00
USD 2,780,000	UPC Broadband Finco 4.875% 15/7/2031	2,330,752	0.11
EUR 170,000	VZ Secured Financing 3.5% 15/1/2032	141,679	0.01
EUR 100,000	ZF Europe Finance 2.5% 23/10/2027	92,904	0.00
USD 1,007,000	Ziggo 4.875% 15/1/2030	854,691	0.04
USD 732,000	Ziggo Bond 5.125% 28/2/2030	585,794	0.03
USD 680,000	Ziggo Bond 6% 15/1/2027	629,663	0.03
		34,839,127	1.72
	Panama		
USD 2,686,000	Carnival 4% 1/8/2028	2,284,362	0.11
USD 5,737,000	Carnival 5.75% 1/3/2027	4,702,562	0.23
USD 3,625,000	Carnival 6% 1/5/2029	2,808,287	0.13
USD 778,000	Carnival 7.625% 1/3/2026	701,913	0.03
EUR 129,000	Carnival 7.625% 1/3/2026	122,169	0.01
USD 2,057,000	Carnival 9.875% 1/8/2027	2,096,248	0.10
EUR 302,000	Carnival 10.125% 1/2/2026*	336,366	0.02
USD 3,287,000	Carnival 10.5% 1/2/2026*	3,405,200	0.17
		16,457,107	0.80
	Poland		
USD 983,000	Canpack / Canpack US 3.125% 1/11/2025	870,667	0.04
	Portugal		
EUR 3,100,000	Banco Espirito Santo 2.625% 8/5/2017***	478,135	0.03
EUR 4,400,000	Banco Espirito Santo 4.75% 15/1/2018***	678,644	0.03
EUR 100,000	EDP - Energias de Portugal 1.7% 20/7/2080	96,212	0.00
EUR 200,000	EDP - Energias de Portugal 1.875% 2/8/2081	183,914	0.01
EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083	104,988	0.01
		1,541,893	0.08
	Romania		
EUR 200,000	RCS & RDS 2.5% 5/2/2025	199,956	0.01

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The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
	Spain		
EUR 400,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2171	410,641	0.02
EUR 400,000	Banco de Sabadell 2.5% 15/4/2031	379,138	0.02
EUR 100,000	Banco de Sabadell 5.25% 7/2/2029	103,759	0.00
EUR 200,000	CaixaBank 6.75% 13/9/2171	210,525	0.01
EUR 100,000	Cellnex Finance 1% 15/9/2027	88,918	0.01
EUR 300,000	Cellnex Telecom 0.75% 20/11/2031	258,496	0.01
EUR 100,000	Cellnex Telecom 1.75% 23/10/2030	82,859	0.00
EUR 292,000	Grupo Antolin-Irausa 3.5% 30/4/2028	230,165	0.01
EUR 400,000	International Consolidated Airlines 1.125% 18/5/2028	349,878	0.02
EUR 100,000	International Consolidated Airlines 3.75% 25/3/2029	86,985	0.00
EUR 338,000	Lorca Telecom Bondco 4% 18/9/2027	325,481	0.02
		2,526,845	0.12
	Sweden		
EUR 100,000	Dometic 3% 8/5/2026	94,218	0.00
EUR 100,000	Fastighets Balder 2.873% 2/6/2081	82,916	0.00
EUR 850,000	Heimstaden Bostad 2.625% 1/5/2171	581,277	0.03
EUR 200,000	Intrum 4.875% 15/8/2025	199,995	0.01
EUR 100,000	Intrum 9.25% 15/3/2028	108,029	0.01
EUR 542,000	Verisure 3.25% 15/2/2027	498,722	0.02
EUR 100,000	Verisure 9.25% 15/10/2027	112,653	0.01
		1,677,810	0.08
	Switzerland		
USD 1,774,000	Credit Suisse 5.25% 11/2/2172*	1,226,852	0.06
USD 1,820,000	UBS 4.375% 10/8/2171	1,435,483	0.07
		2,662,335	0.13
	United Kingdom		
USD 1,024,688	Ardonagh Midco 2 11.5% 15/1/2027*	962,552	0.05
USD 4,605,000	Barclays 4.375% 15/12/2171*	3,609,374	0.18
USD 1,400,000	Barclays 5.2% 12/5/2026	1,362,764	0.07
USD 1,345,000	Barclays 8% 15/12/2171*	1,314,334	0.06
GBP 300,000	BCP V Modular Services Finance II 6.125% 30/11/2028	313,497	0.02
GBP 200,000	Bellis Acquisition 3.25% 16/2/2026	201,551	0.01
GBP 350,000	Bellis Acquisition 4.5% 16/2/2026	364,368	0.02
USD 200,000	British Telecommunications 4.25% 23/11/2081	176,628	0.01
GBP 200,000	BUPA Finance 4% 24/3/2171	170,626	0.01
EUR 107,710	Codere New Topco 7.5% 30/11/2027	56,547	0.00
GBP 314,000	Constellation Automotive Financing 4.875% 15/7/2027	275,820	0.01
EUR 190,000	EC Finance 3% 15/10/2026	184,793	0.01
EUR 144,000	eG Global Finance 3.625% 7/2/2024	144,027	0.01
USD 3,066,000	eG Global Finance 6.75% 7/2/2025	2,740,084	0.13
USD 1,768,000	eG Global Finance 8.5% 30/10/2025	1,568,544	0.08
USD 252,000	EnQuest 11.625% 1/11/2027*	246,257	0.01
GBP 159,000	Gatwick Airport Finance 4.375% 7/4/2026	177,544	0.01
GBP 100,000	Greene King Finance 5.512% 15/12/2034	92,788	0.00
GBP 100,000	Greene King Finance 5.792% 15/3/2036	93,865	0.00
USD 773,000	Harbour Energy 5.5% 15/10/2026	715,922	0.04
GBP 286,000	Heathrow Finance 4.125% 1/9/2029	294,341	0.02
USD 965,000	HSBC 4.6% 17/6/2171*	780,041	0.04
USD 1,810,000	HSBC 7.39% 3/11/2028	1,912,831	0.09
USD 380,000	HSBC Bank 5.401% 19/12/2171	299,098	0.01
EUR 127,000	INEOS Finance 6.625% 15/5/2028	133,471	0.01
EUR 175,000	INEOS Quattro Finance 1 3.75% 15/7/2026*	161,191	0.01
GBP 120,000	Iron Mountain UK 3.875% 15/11/2025	138,119	0.01
USD 1,783,000	Merlin Entertainments 5.75% 15/6/2026	1,693,713	0.08
GBP 250,000	National Express 4.25% 26/2/2172	272,126	0.01
GBP 200,000	Nationwide Building Society 5.75% 20/12/2171	219,921	0.01
USD 600,000	Neptune Energy Bondco 6.625% 15/5/2025	584,136	0.03
GBP 299,000	Ocado 3.875% 8/10/2026	282,656	0.01
USD 434,000	Odeon Finco 12.75% 1/11/2027*	403,927	0.02
GBP 100,000	Pinewood Finance 3.625% 15/11/2027	108,553	0.01
GBP 190,000	Premier Foods Finance 3.5% 15/10/2026	207,004	0.01
GBP 354,000	Stonegate Pub Financing 2019 8% 13/7/2025	404,002	0.02
GBP 192,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	222,390	0.01
EUR 107,000	Synthomer 3.875% 1/7/2025	105,780	0.00
GBP 200,000	Thames Water Kemble Finance 4.625% 19/5/2026	216,975	0.01
GBP 142,000	Unique Pub Finance 6.464% 30/3/2032	172,774	0.01
GBP 123,000	Very Funding 6.5% 1/8/2026*	119,640	0.01
USD 469,000	Virgin Media Secured Finance 4.5% 15/8/2030	387,184	0.02
GBP 136,000	Virgin Media Secured Finance 5% 15/4/2027	154,061	0.01
GBP 200,000	Virgin Media Secured Finance 5.25% 15/5/2029	210,228	0.01
GBP 200,000	Vmed O2 UK Financing I 4% 31/1/2029	199,393	0.01

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 441,000	Vmed O2 UK Financing I 4.25% 31/1/2031*	354,342	0.02
GBP 469,000	Vmed O2 UK Financing I 4.5% 15/7/2031	447,715	0.02
USD 1,271,000	Vmed O2 UK Financing I 4.75% 15/7/2031	1,053,786	0.05
EUR 300,000	Vodafone 2.625% 27/8/2080	285,653	0.01
EUR 300,000	Vodafone 3% 27/8/2080	257,028	0.01
EUR 200,000	Vodafone 4.2% 3/10/2078	194,658	0.01
GBP 189,000	Vodafone 4.875% 3/10/2078	220,261	0.01
		27,268,883	1.34
	United States		
USD 498,000	Acadia Healthcare 5% 15/4/2029	451,640	0.02
USD 778,000	Acadia Healthcare 5.5% 1/7/2028	728,409	0.04
USD 2,614,000	ACI Worldwide 5.75% 15/8/2026*	2,525,634	0.12
USD 1,699,000	Acrisure / Acrisure Finance 6% 1/8/2029	1,387,709	0.07
USD 4,238,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	3,382,729	0.17
USD 267,000	AdaptHealth 5.125% 1/3/2030	232,937	0.01
USD 546,000	AdaptHealth 6.125% 1/8/2028	512,035	0.03
USD 66,000	ADT Security 4.125% 15/6/2023	65,654	0.00
USD 98,000	ADT Security 4.875% 15/7/2032	83,886	0.00
USD 1,989,000	Advanced Drainage Systems 5% 30/9/2027	1,848,393	0.09
USD 2,875,000	Advanced Drainage Systems 6.375% 15/6/2030	2,750,881	0.14
USD 5,906,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	5,662,568	0.28
USD 1,467,000	Ahead DB 6.625% 1/5/2028	1,238,419	0.06
USD 3,436,000	AHP Health Partners 5.75% 15/7/2029	2,877,378	0.14
USD 676,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	620,845	0.03
USD 796,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	672,914	0.03
USD 1,833,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	1,724,880	0.09
USD 1,358,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	1,219,372	0.06
USD 1,179,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	1,142,398	0.06
USD 976,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	969,735	0.05
USD 849,000	Allegiant Travel 7.25% 15/8/2027	832,899	0.04
USD 9,959,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	8,799,614	0.43
USD 8,203,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	6,866,533	0.34
USD 13,960,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	12,691,462	0.62
USD 3,881,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	3,797,539	0.19
USD 5,234,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	3,908,523	0.19
USD 6,301,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	5,977,160	0.29
USD 6,215,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	5,709,472	0.28
USD 292,000	Ally Financial 5.75% 20/11/2025	285,242	0.01
USD 789,000	AMC Networks 4.25% 15/2/2029	584,617	0.03
USD 292,000	AMC Networks 4.75% 1/8/2025	274,348	0.01
USD 10,004,000	American Airlines 11.75% 15/7/2025	10,953,520	0.54
USD 1,012,460	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	986,677	0.05
USD 6,354,933	American Airlines Aadvantage Loyalty IP 5.75% 20/4/2029	6,043,489	0.30
USD 602,000	American Builders & Contractors Supply 3.875% 15/11/2029	498,155	0.02
USD 1,792,000	American Tower 4.05% 15/3/2032	1,589,113	0.08
USD 740,000	AMN Healthcare 4% 15/4/2029	625,966	0.03
USD 973,000	Amsted Industries 5.625% 1/7/2027	932,874	0.05
USD 2,743,000	AmWINS 4.875% 30/6/2029	2,333,991	0.11
USD 2,081,000	ANGI 3.875% 15/8/2028	1,565,884	0.08
USD 1,789,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	1,611,907	0.08
USD 1,007,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	952,798	0.05
USD 573,000	Antero Resources 7.625% 1/2/2029	578,800	0.03
USD 1,271,000	Apache 4.25% 15/1/2030	1,125,867	0.05
USD 2,142,000	Apache 5.1% 1/9/2040	1,772,104	0.09
USD 918,000	Apache 5.35% 1/7/2049*	730,209	0.04
USD 1,348,000	APi DE 4.125% 15/7/2029	1,160,432	0.06
USD 997,000	APi DE 4.75% 15/10/2029	891,192	0.04
USD 3,014,000	APX 5.75% 15/7/2029	2,529,876	0.12
USD 1,096,000	APX 6.75% 15/2/2027	1,053,578	0.05
USD 507,000	Aramark Services 5% 1/4/2025	492,303	0.02
USD 1,876,000	Aramark Services 5% 1/2/2028	1,731,510	0.09
USD 1,731,000	Aramark Services 6.375% 1/5/2025	1,723,470	0.08
USD 256,000	Arches Buyer 4.25% 1/6/2028	209,675	0.01
USD 8,115,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	7,657,436	0.38
USD 2,557,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	2,479,558	0.12
USD 1,459,000	Arconic 6% 15/5/2025	1,433,654	0.07
USD 1,757,000	Arconic 6.125% 15/2/2028	1,656,270	0.08
USD 3,649,000	Arcosa 4.375% 15/4/2029	3,191,240	0.16

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 568,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	455,697	0.02
USD 716,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	602,158	0.03
USD 9,106,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	7,331,377	0.36
USD 3,901,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	3,761,461	0.19
EUR 100,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	92,042	0.00
EUR 100,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	92,063	0.00
GBP 100,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	95,007	0.01
USD 1,190,000	Aretec Escrow Issuer 7.5% 1/4/2029	1,047,124	0.05
USD 1,798,000	Arko 5.125% 15/11/2029	1,413,399	0.07
USD 31,000	Asbury Automotive 4.75% 1/3/2030	26,707	0.00
USD 1,034,000	Asbury Automotive 5% 15/2/2032	880,794	0.04
USD 2,260,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	1,957,239	0.10
USD 7,871,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	9,615,507	0.47
USD 1,161,000	Ashland 3.375% 1/9/2031	927,042	0.05
USD 839,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	686,680	0.03
USD 1,342,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	1,081,339	0.05
USD 1,064,000	AthenaHealth 6.5% 15/2/2030	842,941	0.04
USD 1,010,000	ATI 4.875% 1/10/2029	905,731	0.05
USD 2,749,000	ATI 5.125% 1/10/2031	2,424,912	0.12
USD 462,000	ATI 5.875% 1/12/2027	440,515	0.02
EUR 165,000	Avantor Funding 3.875% 15/7/2028*	161,163	0.01
USD 1,941,000	Avantor Funding 3.875% 1/11/2029	1,679,654	0.08
USD 2,409,000	Avantor Funding 4.625% 15/7/2028	2,218,809	0.11
USD 1,586,000	Avient 7.125% 1/8/2030	1,590,068	0.08
USD 2,003,000	Axalta Coating Systems 3.375% 15/2/2029	1,665,677	0.08
USD 937,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	865,275	0.04
USD 993,000	Ball 3.125% 15/9/2031	796,391	0.04
USD 1,997,000	Bank of America 6.204% 10/11/2028	2,050,371	0.10
USD 1,749,000	BCPE Empire 7.625% 1/5/2027	1,603,121	0.08
USD 1,089,000	Beacon Roofing Supply 4.125% 15/5/2029	932,767	0.05
USD 10,388,000	Big River Steel / BRS Finance 6.625% 31/1/2029	10,132,258	0.49
USD 2,565,000	Black Knight InfoServ 3.625% 1/9/2028	2,241,169	0.11
USD 1,252,000	Blackstone Finance 5.9% 3/11/2027	1,269,881	0.06
USD 2,137,000	Blackstone Finance 6.2% 22/4/2033	2,183,262	0.10
USD 504,000	Blackstone Private Credit Fund 3.25% 15/3/2027	434,177	0.02
USD 516,000	Blackstone Private Credit Fund 7.05% 29/9/2025	517,800	0.03
USD 6,908,000	Block 3.5% 1/6/2031	5,589,850	0.28
USD 625,000	Block Communications 4.875% 1/3/2028	547,581	0.03
USD 2,171,000	Booz Allen Hamilton 3.875% 1/9/2028	1,927,219	0.10
USD 1,912,000	Booz Allen Hamilton 4% 1/7/2029	1,675,443	0.08
EUR 2,843,000	Boxer Parent 6.5% 2/10/2025	3,022,601	0.15
USD 2,437,000	Boxer Parent 7.125% 2/10/2025	2,414,964	0.12
USD 5,949,000	Boxer Parent 9.125% 1/3/2026	5,781,816	0.28
USD 1,786,000	Boyd Gaming 4.75% 1/12/2027	1,676,090	0.08
USD 1,857,000	Boyd Gaming 4.75% 15/6/2031	1,635,311	0.08
USD 2,196,000	Boyne USA 4.75% 15/5/2029	1,955,970	0.10
USD 604,000	Brink's 5.5% 15/7/2025	588,102	0.03
USD 567,000	Broadcom 2.45% 15/2/2031	446,709	0.02
USD 1,530,000	Broadcom 3.137% 15/11/2035	1,121,071	0.06
USD 779,000	Broadcom 3.187% 15/11/2036	559,281	0.03
USD 2,792,000	Broadcom 3.419% 15/4/2033	2,245,926	0.11
USD 62,000	Broadcom 3.469% 15/4/2034	48,860	0.00
USD 579,000	Broadcom 4.15% 15/11/2030	520,106	0.03
USD 2,426,000	Broadcom 4.3% 15/11/2032	2,141,046	0.10
USD 1,606,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco 4.5% 1/4/2027	1,370,938	0.07
USD 1,334,000	Buckeye Partners 4.125% 1/3/2025	1,251,941	0.06
USD 663,000	Buckeye Partners 5.6% 15/10/2044	494,416	0.02
USD 867,000	Buckeye Partners 5.85% 15/11/2043	646,687	0.03
USD 569,000	Cable One 0% 15/3/2026	450,925	0.02
USD 2,259,000	Cable One 1.125% 15/3/2028	1,681,881	0.08
USD 2,637,000	Cable One 4% 15/11/2030	2,061,842	0.10
USD 800,000	Cablevision Lightpath 3.875% 15/9/2027	652,688	0.03
USD 1,109,000	Cablevision Lightpath 5.625% 15/9/2028	827,569	0.04
USD 4,696,000	Caesars Entertainment 4.625% 15/10/2029	4,020,668	0.20
USD 6,213,000	Caesars Entertainment 6.25% 1/7/2025	6,171,363	0.30
USD 7,660,000	Caesars Entertainment 7% 15/2/2030	7,733,727	0.38
USD 7,268,000	Caesars Entertainment 8.125% 1/7/2027*	7,329,947	0.36
USD 1,829,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	1,827,903	0.09
USD 976,000	Callon Petroleum 6.375% 1/7/2026	928,767	0.05

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 5,305,000	Callon Petroleum 7.5% 15/6/2030	4,874,181	0.24
USD 6,385,000	Callon Petroleum 8% 1/8/2028	6,231,281	0.31
USD 236,000	Calpine 4.625% 1/2/2029	199,488	0.01
USD 495,000	Calpine 5% 1/2/2031	408,922	0.02
USD 2,198,000	Calpine 5.125% 15/3/2028	1,953,206	0.10
USD 1,565,000	Camelot Return Merger Sub 8.75% 1/8/2028	1,488,479	0.07
USD 778,000	Cano Health 6.25% 1/10/2028	472,433	0.02
USD 108,000	Carnival 5.75% 1/3/2027	88,527	0.00
USD 10,286,000	Carnival Bermuda 10.375% 1/5/2028	10,999,639	0.54
USD 632,000	Carpenter Technology 6.375% 15/7/2028*	606,194	0.03
USD 1,247,000	Carpenter Technology 7.625% 15/3/2030	1,245,058	0.06
USD 1,384,000	Catalent Pharma Solutions 3.125% 15/2/2029	1,198,433	0.06
USD 2,065,000	Catalent Pharma Solutions 3.5% 1/4/2030	1,788,696	0.09
USD 702,000	Catalent Pharma Solutions 5% 15/7/2027	676,219	0.03
USD 1,567,000	CCM Merger 6.375% 1/5/2026	1,503,344	0.07
USD 4,443,000	CCO / CCO Capital 4.25% 1/2/2031	3,581,547	0.18
USD 6,158,000	CCO / CCO Capital 4.25% 15/1/2034	4,608,542	0.23
USD 1,064,000	CCO / CCO Capital 4.5% 15/8/2030	876,671	0.04
USD 839,000	CCO / CCO Capital 4.5% 1/5/2032	665,936	0.03
USD 769,000	CCO / CCO Capital 4.5% 1/6/2033	596,966	0.03
USD 2,262,000	CCO / CCO Capital 4.75% 1/3/2030	1,908,359	0.09
USD 4,993,000	CCO / CCO Capital 4.75% 1/2/2032	4,055,065	0.20
USD 1,227,000	CCO / CCO Capital 5% 1/2/2028	1,110,067	0.05
USD 1,214,000	CCO / CCO Capital 5.125% 1/5/2027	1,125,499	0.05
USD 912,000	CCO / CCO Capital 5.375% 1/6/2029	813,953	0.04
USD 4,466,000	CCO / CCO Capital 6.375% 1/9/2029	4,172,919	0.21
USD 1,922,000	CCO / CCO Capital 7.375% 1/3/2031	1,870,223	0.09
USD 2,081,000	CD&R Smokey Buyer 6.75% 15/7/2025	1,820,875	0.09
USD 3,767,000	CDI Escrow Issuer 5.75% 1/4/2030	3,493,535	0.17
USD 1,860,000	CDW / CDW Finance 3.25% 15/2/2029	1,566,050	0.08
USD 911,000	CDW / CDW Finance 3.276% 1/12/2028	785,791	0.04
USD 538,000	Cedar Fair 5.25% 15/7/2029	492,157	0.02
USD 2,392,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	2,365,023	0.12
USD 476,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	462,291	0.02
USD 1,600,000	Celanese US 6.165% 15/7/2027	1,586,713	0.08
USD 3,410,000	Centene 2.45% 15/7/2028	2,860,717	0.14
USD 7,221,000	Centene 2.5% 1/3/2031	5,621,899	0.28
USD 1,520,000	Centene 2.625% 1/8/2031	1,187,287	0.06
USD 6,784,000	Centene 3% 15/10/2030	5,531,436	0.27
USD 670,000	Centennial Resource Production 5.375% 15/1/2026	632,411	0.03
USD 1,325,000	Centennial Resource Production 6.875% 1/4/2027	1,278,387	0.06
USD 2,129,000	Central Garden & Pet 4.125% 15/10/2030	1,785,401	0.09
USD 1,592,000	Central Garden & Pet 4.125% 30/4/2031	1,305,980	0.06
USD 3,716,000	Central Parent / CDK Global 7.25% 15/6/2029	3,631,401	0.18
USD 730,000	Charles River Laboratories International 4.25% 1/5/2028	659,270	0.03
USD 3,901,000	Chart Industries 7.5% 1/1/2030	3,956,112	0.19
USD 600,000	Chart Industries 9.5% 1/1/2031	624,906	0.03
USD 1,003,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/4/2033	852,751	0.04
USD 1,613,000	Charter Communications Operating / Charter Communications Operating Capital 5.25% 1/4/2053	1,250,640	0.06
USD 3,408,000	Charter Communications Operating / Charter Communications Operating Capital 5.5% 1/4/2063	2,630,624	0.13
USD 917,000	Chemours 5.75% 15/11/2028	808,028	0.04
USD 5,736,000	Cheniere Energy Partners 3.25% 31/1/2032	4,591,869	0.23
USD 4,817,000	Cheniere Energy Partners 4% 1/3/2031	4,150,036	0.20
USD 4,167,000	Cheniere Energy Partners 4.5% 1/10/2029	3,764,299	0.18
USD 4,275,000	Chesapeake Energy 6.75% 15/4/2029	4,141,427	0.20
USD 4,871,000	Chobani / Chobani Finance 4.625% 15/11/2028	4,254,330	0.21
USD 8,622,000	Chobani / Chobani Finance 7.5% 15/4/2025	8,412,399	0.41
USD 1,366,000	CHS/Community Health Systems 4.75% 15/2/2031	1,060,170	0.06
USD 3,378,000	CHS/Community Health Systems 5.25% 15/5/2030	2,712,196	0.13
USD 910,000	CHS/Community Health Systems 5.625% 15/3/2027	800,800	0.04
USD 6,031,000	CHS/Community Health Systems 6% 15/1/2029	5,233,740	0.26
USD 1,385,000	Churchill Downs 4.75% 15/1/2028	1,261,921	0.06
USD 1,052,000	Churchill Downs 5.5% 1/4/2027	1,000,415	0.05

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The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 444,000	Ciena 4% 31/1/2030	378,388	0.02
USD 2,657,000	CITGO Petroleum 6.375% 15/6/2026	2,568,508	0.13
USD 2,022,000	CITGO Petroleum 7% 15/6/2025	1,993,894	0.10
USD 879,000	Civitas Resources 5% 15/10/2026	813,325	0.04
USD 5,739,000	Clarivate Science 3.875% 1/7/2028	4,954,433	0.24
USD 5,686,000	Clarivate Science 4.875% 1/7/2029	4,890,300	0.24
USD 467,000	Clean Harbors 4.875% 15/7/2027	440,612	0.02
USD 1,950,000	Clean Harbors 5.125% 15/7/2029	1,829,880	0.09
USD 708,000	Clean Harbors 6.375% 1/2/2031	703,637	0.03
USD 7,264,000	Clear Channel Outdoor 5.125% 15/8/2027	6,456,348	0.32
USD 5,441,000	Clear Channel Outdoor 7.5% 1/6/2029*	4,398,722	0.22
USD 7,237,000	Clear Channel Outdoor 7.75% 15/4/2028*	6,045,428	0.30
USD 1,417,000	Clearway Energy Operating 3.75% 15/1/2032	1,127,635	0.05
USD 1,066,000	Clearway Energy Operating 4.75% 15/3/2028	979,055	0.05
USD 18,488,000	Cloud Software 6.5% 31/3/2029	16,086,457	0.79
USD 4,580,000	Clydesdale Acquisition 6.625% 15/4/2029	4,375,610	0.22
USD 3,062,000	Clydesdale Acquisition 8.75% 15/4/2030	2,732,790	0.13
USD 4,095,000	CMG Media 8.875% 15/12/2027	2,746,219	0.13
USD 1,765,000	CNX Midstream Partners 4.75% 15/4/2030	1,449,286	0.07
USD 501,000	CNX Resources 6% 15/1/2029	457,443	0.02
USD 1,383,000	CNX Resources 7.375% 15/1/2031	1,320,765	0.06
USD 3,598,000	Colgate Energy Partners III 5.875% 1/7/2029	3,230,356	0.16
USD 3,052,000	Colgate Energy Partners III 7.75% 15/2/2026	3,024,791	0.15
USD 427,000	Commercial Metals 4.125% 15/1/2030	372,663	0.02
USD 504,000	Commercial Metals 4.375% 15/3/2032	435,433	0.02
USD 3,413,000	CommScope 4.75% 1/9/2029	2,802,450	0.14
USD 2,446,000	CommScope 6% 1/3/2026	2,359,925	0.12
USD 1,250,000	CommScope 7.125% 1/7/2028	971,632	0.05
USD 841,000	CommScope 8.25% 1/3/2027*	715,771	0.03
USD 3,965,000	CommScope Technologies 6% 15/6/2025	3,810,306	0.19
USD 1,594,000	Compass Diversified 5.25% 15/4/2029	1,394,134	0.07
USD 6,975,000	Condor Merger Sub 7.375% 15/2/2030	5,547,721	0.27
USD 10,348,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	9,638,127	0.47
USD 717,000	Consensus Cloud Solutions 6% 15/10/2026	667,066	0.03
USD 644,000	Consensus Cloud Solutions 6.5% 15/10/2028	561,275	0.03
USD 3,280,000	Consolidated Communications 6.5% 1/10/2028	2,566,600	0.13
USD 5,632,000	CoreLogic 4.5% 1/5/2028	4,279,757	0.21
EUR 279,000	Coty 3.875% 15/4/2026	281,889	0.01
USD 127,000	Coty /HFC Prestige Products /HFC Prestige International US 4.75% 15/1/2029	114,559	0.01
USD 1,490,000	Covanta 4.875% 1/12/2029	1,260,301	0.06
USD 497,000	Covanta 5% 1/9/2030	416,262	0.02
USD 8,365,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	7,333,527	0.36
USD 6,572,000	Crescent Energy Finance 7.25% 1/5/2026	6,137,394	0.30
USD 1,146,000	Crescent Energy Finance 9.25% 15/2/2028	1,113,815	0.05
USD 469,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	434,355	0.02
USD 2,227,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	2,034,732	0.10
USD 627,000	Crestwood Midstream Partners / Crestwood Midstream Finance 7.375% 1/2/2031	605,849	0.03
USD 516,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	516,170	0.02
USD 1,398,000	Crocs 4.125% 15/8/2031	1,140,775	0.06
USD 608,000	Crocs 4.25% 15/3/2029	521,959	0.03
USD 260,000	Crowdstrike 3% 15/2/2029	218,426	0.01
USD 130,000	Crown Americas 5.25% 1/4/2030	120,827	0.01
USD 474,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	441,092	0.02
USD 340,000	Crown Cork & Seal 7.375% 15/12/2026	349,680	0.02
USD 374,000	CrownRock / CrownRock Finance 5% 1/5/2029	336,012	0.02
USD 6,670,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	6,442,501	0.32
USD 1,706,000	CSC 3.375% 15/2/2031	1,167,714	0.06
USD 6,237,000	CSC 4.125% 1/12/2030	4,461,835	0.22
USD 3,408,000	CSC 4.5% 15/11/2031	2,425,442	0.12
USD 1,403,000	CSC 5.25% 1/6/2024	1,366,031	0.06
USD 1,300,000	CSC 5.5% 15/4/2027	1,133,892	0.06
USD 662,000	CSC 6.5% 1/2/2029	563,478	0.03
USD 2,281,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	2,138,927	0.11
USD 2,786,000	Darling Ingredients 6% 15/6/2030	2,692,427	0.13
USD 1,158,000	DCP Midstream Operating 6.45% 3/11/2036	1,171,421	0.06
USD 1,986,000	DCP Midstream Operating 6.75% 15/9/2037	2,074,933	0.10
USD 1,133,000	Dealer Tire / DT Issuer 8% 1/2/2028*	1,028,413	0.05

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,045,226	Delta Air Lines / SkyMiles IP 4.75% 20/10/2028	988,346	0.05
USD 2,897,000	Diamondback Energy 4.25% 15/3/2052	2,158,054	0.11
USD 2,248,000	Diamondback Energy 6.25% 15/3/2033	2,282,151	0.12
USD 4,349,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	3,898,797	0.19
USD 545,000	Discover Financial Services 6.7% 29/11/2032	560,920	0.03
USD 261,000	Drawbridge Special Opportunities Fund / Drawbridge Special Opportunities Fin 3.875% 15/2/2026	237,644	0.01
USD 3,219,000	DT Midstream 4.125% 15/6/2029	2,763,962	0.14
USD 2,561,000	DT Midstream 4.375% 15/6/2031	2,147,539	0.11
USD 2,621,000	Dun & Bradstreet 5% 15/12/2029	2,173,344	0.11
USD 1,019,000	Dycom Industries 4.5% 15/4/2029	885,842	0.04
USD 630,000	Edison International 6.95% 15/11/2029	660,390	0.03
USD 948,000	El Paso Natural Gas 3.5% 15/2/2032	789,507	0.04
USD 12,476,000	Element Solutions 3.875% 1/9/2028	10,775,147	0.53
USD 675,000	Embecta 6.75% 15/2/2030	609,439	0.03
USD 3,523,000	Enact 6.5% 15/8/2025	3,456,363	0.17
USD 281,000	Encompass Health 4.5% 1/2/2028	257,507	0.01
USD 1,557,000	Encompass Health 4.625% 1/4/2031	1,325,315	0.07
USD 2,741,000	Encompass Health 4.75% 1/2/2030	2,431,247	0.12
GBP 317,000	Encore Capital 4.25% 1/6/2028	307,331	0.02
GBP 100,000	Encore Capital 5.375% 15/2/2026	110,022	0.01
USD 830,000	Energy Transfer 3.75% 15/5/2030	735,005	0.04
USD 2,502,000	Energy Transfer 5% 15/5/2050	2,036,835	0.10
USD 776,000	Energy Transfer 5.3% 15/4/2047	653,869	0.03
USD 454,000	Energy Transfer 5.55% 15/2/2028	452,325	0.02
USD 1,170,000	Energy Transfer 5.75% 15/2/2033	1,149,864	0.06
USD 1,902,000	EnLink Midstream 5.375% 1/6/2029	1,775,260	0.09
USD 2,751,000	EnLink Midstream 5.625% 15/1/2028	2,623,092	0.13
USD 1,168,000	EnLink Midstream 6.5% 1/9/2030	1,153,558	0.06
USD 788,000	EnLink Midstream Partners 4.15% 1/6/2025	758,080	0.04
USD 601,000	EnLink Midstream Partners 4.85% 15/7/2026	570,400	0.03
USD 539,000	EnLink Midstream Partners 5.45% 1/6/2047	423,821	0.02
USD 1,579,000	EnLink Midstream Partners 5.6% 1/4/2044	1,290,169	0.06
USD 2,824,000	EnPro Industries 5.75% 15/10/2026	2,697,937	0.13
USD 1,185,000	Entegris 3.625% 1/5/2029	973,804	0.05
USD 948,000	Entegris 4.375% 15/4/2028	838,425	0.04
USD 12,483,000	Entegris Escrow 4.75% 15/4/2029	11,328,265	0.56
USD 977,000	Entegris Escrow 5.95% 15/6/2030	910,113	0.05
USD 955,000	EQM Midstream Partners 4.125% 1/12/2026	848,983	0.04
USD 150,000	EQM Midstream Partners 4.5% 15/1/2029	125,318	0.01
USD 2,156,000	EQM Midstream Partners 4.75% 15/1/2031	1,750,596	0.09
USD 1,033,000	EQM Midstream Partners 6% 1/7/2025	998,021	0.05
USD 2,728,000	EQM Midstream Partners 6.5% 1/7/2027	2,575,413	0.13
USD 677,000	EQM Midstream Partners 7.5% 1/6/2030	646,533	0.03
USD 1,663,000	Fair Isaac 4% 15/6/2028	1,501,399	0.07
USD 1,133,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	972,567	0.05
USD 512,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	424,350	0.02
USD 6,125,000	First-Citizens Bank & Trust 6% 1/4/2036	5,792,926	0.29
USD 3,547,000	Ford Motor 3.25% 12/2/2032	2,690,399	0.13
USD 1,352,000	Ford Motor 6.1% 19/8/2032	1,268,800	0.06
USD 273,000	Ford Motor Credit 2.7% 10/8/2026	238,609	0.01
USD 1,143,000	Ford Motor Credit 2.9% 16/2/2028	953,039	0.05
USD 409,000	Ford Motor Credit 2.9% 10/2/2029	329,755	0.02
USD 809,000	Ford Motor Credit 3.375% 13/11/2025	745,720	0.04
USD 1,990,000	Ford Motor Credit 3.625% 17/6/2031	1,580,532	0.08
USD 502,000	Ford Motor Credit 3.664% 8/9/2024	482,018	0.02
USD 589,000	Ford Motor Credit 3.81% 9/1/2024	576,407	0.03
USD 400,000	Ford Motor Credit 3.815% 2/11/2027	350,469	0.02
USD 357,000	Ford Motor Credit 4% 13/11/2030	297,052	0.02
USD 1,090,000	Ford Motor Credit 4.125% 17/8/2027	973,832	0.05
USD 747,000	Ford Motor Credit 4.134% 4/8/2025	704,500	0.03
USD 1,606,000	Ford Motor Credit 4.271% 9/1/2027	1,456,160	0.07
USD 548,000	Ford Motor Credit 4.389% 8/1/2026	513,865	0.03
GBP 263,000	Ford Motor Credit 4.535% 6/3/2025	307,316	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 698,000	Ford Motor Credit 4.687% 9/6/2025	668,654	0.03
EUR 300,000	Ford Motor Credit 4.867% 3/8/2027	311,616	0.02
USD 1,549,000	Ford Motor Credit 4.95% 28/5/2027	1,446,278	0.07
USD 799,000	Ford Motor Credit 5.113% 3/5/2029	729,653	0.04
USD 1,171,000	Ford Motor Credit 5.125% 16/6/2025	1,133,699	0.06
USD 2,357,000	Ford Motor Credit 7.35% 6/3/2030	2,392,970	0.12
USD 813,000	Foundation Building Materials 6% 1/3/2029	644,286	0.03
USD 3,519,000	Frontier Communications 5% 1/5/2028	3,117,870	0.15
USD 730,000	Frontier Communications 5.875% 15/10/2027	680,723	0.03
USD 164,000	Frontier Communications 6% 15/1/2030	131,040	0.01
USD 8,327,000	Frontier Communications 8.75% 15/5/2030	8,438,582	0.42
USD 1,530,000	Garden Spinco 8.625% 20/7/2030	1,617,982	0.08
USD 630,000	Gartner 3.625% 15/6/2029	546,021	0.03
USD 425,000	Gartner 4.5% 1/7/2028	389,791	0.02
USD 2,621,000	Gates Global / Gates 6.25% 15/1/2026	2,563,495	0.13
USD 1,707,000	GCI 4.75% 15/10/2028	1,465,331	0.07
USD 692,000	General Motors 5.2% 1/4/2045	572,679	0.03
USD 1,231,000	General Motors 5.4% 1/4/2048	1,021,797	0.05
USD 639,000	General Motors 5.6% 15/10/2032	605,595	0.03
USD 762,000	General Motors 5.95% 1/4/2049	678,674	0.03
USD 838,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	803,989	0.04
USD 605,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	577,821	0.03
USD 1,001,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	1,005,305	0.05
USD 730,000	Global Payments 2.9% 15/5/2030	600,169	0.03
USD 726,000	Global Payments 3.2% 15/8/2029	616,791	0.03
USD 2,755,000	Global Payments 5.4% 15/8/2032	2,625,272	0.13
USD 2,084,000	Global Payments 5.95% 15/8/2052	1,915,379	0.10
USD 2,989,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	2,370,020	0.12
USD 880,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	738,526	0.04
USD 641,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	609,354	0.03
USD 1,226,000	Goodyear Tire & Rubber 5% 15/7/2029*	1,061,593	0.05
USD 327,000	Goodyear Tire & Rubber 5.625% 30/4/2033	278,062	0.01
USD 1,313,000	Goodyear Tire & Rubber 9.5% 31/5/2025	1,354,367	0.07
USD 1,227,000	GrafTech Finance 4.625% 15/12/2028	1,001,195	0.05
USD 459,000	Graham 5.75% 1/6/2026	448,804	0.02
EUR 596,000	Graphic Packaging International 2.625% 1/2/2029*	552,789	0.03
USD 417,000	Graphic Packaging International 3.5% 15/3/2028	366,247	0.02
USD 620,000	Graphic Packaging International 4.75% 15/7/2027	583,388	0.03
USD 2,725,000	GTCR AP Finance 8% 15/5/2027	2,618,300	0.13
USD 311,000	Gulfport Energy 8% 17/5/2026	304,780	0.01
USD 1,848,000	GYP III 4.625% 1/5/2029	1,590,716	0.08
USD 285,000	H&E Equipment Services 3.875% 15/12/2028	245,400	0.01
USD 1,817,000	Hanesbrands 9% 15/2/2031	1,837,355	0.09
USD 769,000	Harvest Midstream I 7.5% 1/9/2028	745,422	0.04
USD 1,809,000	HAT I / HAT II 3.375% 15/6/2026	1,562,117	0.08
USD 1,005,000	HB Fuller 4.25% 15/10/2028	877,115	0.04
USD 2,630,000	HCA 4.625% 15/3/2052	2,045,698	0.10
USD 4,164,000	HealthEquity 4.5% 1/10/2029	3,630,740	0.18
USD 1,065,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	863,037	0.04
USD 1,997,000	Herc 5.5% 15/7/2027	1,886,965	0.09
USD 647,000	Hertz 4.625% 1/12/2026	579,648	0.03
USD 1,159,000	Hertz 5% 1/12/2029	957,421	0.05
USD 1,427,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	1,292,665	0.06
USD 123,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	111,754	0.00
USD 118,000	Hilcorp Energy I / Hilcorp Finance 6% 1/2/2031	106,643	0.00
USD 827,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	769,185	0.04
USD 155,000	Hilcorp Energy I / Hilcorp Finance 6.25% 15/4/2032	140,753	0.01
USD 119,000	Hilton Domestic Operating 3.625% 15/2/2032	97,475	0.00
USD 631,000	Hilton Domestic Operating 3.75% 1/5/2029	547,434	0.03
USD 97,000	Hilton Domestic Operating 4% 1/5/2031	82,076	0.00
USD 1,627,000	Hilton Domestic Operating 4.875% 15/1/2030	1,487,342	0.07
USD 777,000	Hilton Domestic Operating 5.375% 1/5/2025	768,765	0.04
USD 974,000	Hilton Domestic Operating 5.75% 1/5/2028	946,229	0.05
USD 1,678,000	Home Point Capital 5% 1/2/2026	1,175,171	0.06
USD 1,475,000	Howard Hughes 4.125% 1/2/2029	1,231,027	0.06
USD 327,000	Howard Hughes 4.375% 1/2/2031	265,776	0.01
USD 409,000	Howard Hughes 5.375% 1/8/2028	368,512	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 48,000	Howmet Aerospace 5.125% 1/10/2024	47,688	0.00
USD 454,000	HUB International 5.625% 1/12/2029	390,729	0.02
USD 6,948,000	HUB International 7% 1/5/2026	6,833,257	0.34
USD 1,490,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	1,287,844	0.06
USD 975,000	Icahn Enterprises / Icahn Enterprises Finance 4.75% 15/9/2024	948,246	0.05
USD 3,670,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	3,425,431	0.17
USD 1,078,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	1,048,605	0.05
USD 2,828,000	II-VI 5% 15/12/2029	2,475,660	0.12
USD 4,827,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	4,325,487	0.21
USD 2,905,000	Imola Merger 4.75% 15/5/2029	2,457,217	0.12
USD 664,000	Ingevity 3.875% 1/11/2028	569,112	0.03
USD 820,000	Installed Building Products 5.75% 1/2/2028	763,871	0.04
EUR 336,000	IQVIA 1.75% 15/3/2026	326,701	0.02
EUR 100,000	IQVIA 2.25% 15/3/2029	88,624	0.00
USD 1,965,000	IQVIA 5% 15/10/2026	1,883,551	0.09
USD 519,000	IQVIA 5% 15/5/2027	493,520	0.02
USD 1,466,000	IRB 7% 15/6/2025*	1,463,778	0.07
USD 208,000	Iron Mountain 5% 15/7/2028	188,573	0.01
USD 433,000	Iron Mountain 5.25% 15/7/2030	377,254	0.02
USD 290,000	Iron Mountain 5.625% 15/7/2032	249,203	0.01
USD 1,078,000	Iron Mountain Information Management Services 5% 15/7/2032	890,320	0.04
USD 3,408,000	ITT 6.5% 1/8/2029	2,799,622	0.14
USD 2,269,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	1,927,141	0.09
USD 1,152,000	JELD-WEN 6.25% 15/5/2025	1,122,602	0.06
USD 1,408,000	JPMorgan Chase 5.717% 14/9/2033	1,389,391	0.07
USD 1,821,000	K Hovnanian Enterprises 7.75% 15/2/2026	1,774,801	0.09
USD 3,097,000	Kaiser Aluminum 4.5% 1/6/2031	2,404,658	0.12
USD 1,047,000	Kaiser Aluminum 4.625% 1/3/2028	900,038	0.04
USD 533,000	KB Home 7.25% 15/7/2030	522,759	0.03
USD 943,000	Ken Garff Automotive 4.875% 15/9/2028	812,774	0.04
USD 639,000	Kinder Morgan 4.8% 1/2/2033	589,184	0.03
USD 1,820,000	Kinder Morgan 5.45% 1/8/2052	1,615,025	0.08
USD 3,381,000	Kinetik 5.875% 15/6/2030	3,110,403	0.15
USD 2,429,000	Kobe US Midco 2 9.25% 1/11/2026	1,821,750	0.09
USD 983,000	Kontoor Brands 4.125% 15/11/2029	834,144	0.04
USD 2,177,000	Korn Ferry 4.625% 15/12/2027	2,017,077	0.10
EUR 110,000	Kronos International 3.75% 15/9/2025	106,112	0.01
USD 1,571,000	LABL 5.875% 1/11/2028	1,365,430	0.07
USD 920,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	783,201	0.04
USD 591,000	Ladder Capital Finance / Ladder Capital Finance 4.75% 15/6/2029	479,546	0.02
USD 421,000	Lamb Weston 4.125% 31/1/2030	372,172	0.02
USD 2,518,000	Lamb Weston 4.375% 31/1/2032	2,212,416	0.11
USD 2,048,000	Lamb Weston 4.875% 15/5/2028	1,932,271	0.10
USD 2,701,000	LCM Investments II 4.875% 1/5/2029	2,224,706	0.11
USD 1,183,000	Legacy LifePoint Health 4.375% 15/2/2027	995,944	0.05
USD 2,047,000	Legacy LifePoint Health 6.75% 15/4/2025	1,947,489	0.10
USD 789,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	719,781	0.04
USD 2,798,000	Level 3 Financing 3.4% 1/3/2027*	2,358,106	0.11
USD 1,228,000	Level 3 Financing 3.625% 15/1/2029	793,577	0.04
USD 578,000	Level 3 Financing 3.75% 15/7/2029	370,723	0.02
USD 2,289,000	Level 3 Financing 3.875% 15/11/2029	1,753,706	0.09
USD 1,344,000	Level 3 Financing 4.25% 1/7/2028	926,831	0.05
USD 1,093,000	Level 3 Financing 4.625% 15/9/2027	816,061	0.04
USD 1,330,000	Levi Strauss 3.5% 1/3/2031*	1,088,685	0.05
USD 4,133,000	Liberty Broadband 1.25% 30/9/2050	4,149,532	0.21
USD 7,305,000	Liberty Broadband 2.75% 30/9/2050	7,304,023	0.36
EUR 193,000	Liberty Mutual 3.625% 23/5/2059	192,177	0.01
USD 2,219,000	Life Time 5.75% 15/1/2026	2,111,648	0.10
USD 2,070,000	Life Time 8% 15/4/2026	1,978,316	0.10
USD 1,984,446	Ligado Networks 15.5% 1/11/2023	530,839	0.03
USD 2,521,000	Lindblad Expeditions 6.75% 15/2/2027	2,384,715	0.12
USD 5,513,000	Lions Gate Capital 5.5% 15/4/2029	3,874,898	0.19
USD 1,152,000	Lithia Motors 3.875% 1/6/2029	963,700	0.05
USD 915,000	Live Nation Entertainment 3.75% 15/1/2028	799,847	0.04
USD 1,470,000	Live Nation Entertainment 4.75% 15/10/2027	1,318,920	0.06
USD 297,000	Live Nation Entertainment 4.875% 1/11/2024	288,399	0.01
USD 7,599,000	Live Nation Entertainment 6.5% 15/5/2027	7,469,529	0.37
USD 1,265,000	LSF11 A5 HoldCo 6.625% 15/10/2029	1,074,662	0.05
USD 4,889,000	Lumen Technologies 4% 15/2/2027	3,749,252	0.18
USD 2,392,000	Lumen Technologies 4.5% 15/1/2029	1,255,553	0.06

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 256,000	Lumen Technologies 5.375% 15/6/2029	139,215	0.01
USD 2,487,000	Madison IAQ 5.875% 30/6/2029	1,984,711	0.10
USD 10,651,000	Magallanes 5.141% 15/3/2052	8,295,315	0.41
USD 5,840,000	Magallanes 5.391% 15/3/2062	4,514,442	0.22
USD 248,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	237,731	0.01
USD 1,876,000	MajorDrive IV 6.375% 1/6/2029	1,449,735	0.07
USD 870,000	Marvell Technology 2.95% 15/4/2031	697,433	0.03
USD 1,430,000	MasTec 4.5% 15/8/2028	1,295,143	0.06
USD 2,589,000	Matador Resources 5.875% 15/9/2026	2,499,247	0.12
USD 1,022,000	Match II 3.625% 1/10/2031	800,635	0.04
USD 550,000	Match II 4.125% 1/8/2030	457,948	0.02
USD 1,037,000	Match II 4.625% 1/6/2028	922,377	0.04
USD 39,000	Match II 5.625% 15/2/2029	35,897	0.00
USD 628,000	Mattel 3.75% 1/4/2029	543,851	0.03
USD 2,467,000	Mattel 5.45% 1/11/2041	2,067,843	0.10
USD 2,407,000	Mattel 6.2% 1/10/2040	2,135,615	0.11
USD 17,758,000	Mauser Packaging Solutions 7.875% 15/8/2026	17,863,305	0.88
USD 725,000	Medline Borrower 3.875% 1/4/2029	600,633	0.03
USD 7,206,000	Medline Borrower 5.25% 1/10/2029*	5,963,289	0.30
USD 1,547,000	Metis Merger Sub 6.5% 15/5/2029	1,254,934	0.06
USD 1,225,000	MGIC Investment 5.25% 15/8/2028	1,142,172	0.06
USD 1,323,000	MGM Resorts International 5.75% 15/6/2025	1,298,931	0.06
USD 1,249,000	MGM Resorts International 6% 15/3/2023	1,250,124	0.06
USD 4,420,000	MicroStrategy 6.125% 15/6/2028*	3,673,860	0.18
USD 1,104,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	1,013,817	0.05
USD 2,183,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	1,864,442	0.09
USD 5,918,850	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	5,909,972	0.29
USD 2,802,000	Minerals Technologies 5% 1/7/2028	2,524,378	0.12
USD 10,463,000	Minerva Merger Sub 6.5% 15/2/2030	8,289,180	0.41
USD 404,000	Molina Healthcare 3.875% 15/11/2030	341,727	0.02
USD 534,000	Molina Healthcare 3.875% 15/5/2032	436,134	0.02
USD 983,000	Molina Healthcare 4.375% 15/6/2028	884,356	0.04
USD 3,726,000	MPLX 4.95% 14/3/2052	3,071,563	0.15
USD 450,000	MPLX 5% 1/3/2033	420,824	0.02
EUR 106,000	MPT Operating Partnership / MPT Finance 0.993% 15/10/2026	83,217	0.00
GBP 100,000	MPT Operating Partnership / MPT Finance 2.55% 5/12/2023	115,140	0.01
EUR 100,000	MPT Operating Partnership / MPT Finance 3.325% 24/3/2025	92,568	0.00
USD 7,373,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	5,002,728	0.25
USD 3,597,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	2,702,318	0.13
USD 298,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	265,293	0.01
USD 397,000	MSCI 3.25% 15/8/2033	312,004	0.02
USD 1,247,000	MSCI 3.875% 15/2/2031	1,079,715	0.05
USD 653,000	Mueller Water Products 4% 15/6/2029	571,794	0.03
USD 704,000	Murphy Oil 5.875% 1/12/2027	674,252	0.03
USD 196,000	Murphy Oil 6.125% 1/12/2042	155,360	0.01
USD 2,908,000	Nabors Industries 5.75% 1/2/2025	2,765,654	0.14
USD 4,024,000	Nabors Industries 7.375% 15/5/2027	3,913,340	0.19
USD 367,000	Nationstar Mortgage 5.125% 15/12/2030	283,009	0.01
USD 906,000	Nationstar Mortgage 5.75% 15/11/2031	709,919	0.03
USD 88,000	Nationstar Mortgage 6% 15/1/2027	81,051	0.00
USD 518,000	Navient 5.5% 15/3/2029	438,503	0.02
USD 386,000	Navient 5.875% 25/10/2024	377,703	0.02
USD 381,000	Navient 6.125% 25/3/2024	377,527	0.02
USD 264,000	Navient 7.25% 25/9/2023	264,914	0.01
USD 1,354,000	NCR 5% 1/10/2028	1,176,078	0.06
USD 104,000	NCR 5.125% 15/4/2029	88,293	0.00
USD 54,000	NCR 5.75% 1/9/2027	52,432	0.00
USD 408,000	NCR 6.125% 1/9/2029	395,344	0.02
USD 1,923,000	Neptune Bidco US 9.29% 15/4/2029	1,819,542	0.09
USD 2,151,000	NESCO II 5.5% 15/4/2029	1,927,361	0.10
EUR 200,000	Netflix 3.625% 15/6/2030	196,914	0.01
USD 1,019,000	New Enterprise Stone & Lime 5.25% 15/7/2028	932,216	0.05
USD 1,108,000	New Enterprise Stone & Lime 9.75% 15/7/2028	1,061,180	0.05
USD 9,792,000	New Fortress Energy 6.5% 30/9/2026	8,897,648	0.44
USD 6,856,000	New Fortress Energy 6.75% 15/9/2025	6,374,477	0.32
USD 1,604,000	NextEra Energy Operating Partners 4.25% 15/7/2024	1,553,698	0.08
USD 65,000	NextEra Energy Operating Partners 4.25% 15/9/2024	60,915	0.00
USD 3,745,000	NFP 4.875% 15/8/2028	3,280,097	0.16
USD 11,795,000	NFP 6.875% 15/8/2028	10,059,366	0.50
USD 789,000	NFP 7.5% 1/10/2030	752,391	0.04
USD 3,228,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	3,078,880	0.15

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,233,000	NGPL PipeCo 7.768% 15/12/2037	1,327,021	0.06
USD 546,000	Nine Energy Service 13% 1/2/2028	559,336	0.03
USD 3,151,000	NMG / Neiman Marcus 7.125% 1/4/2026	3,029,459	0.15
USD 1,555,000	Northern Trust 6.125% 2/11/2032	1,634,980	0.08
USD 2,142,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	1,870,034	0.09
USD 3,423,000	Northwest Fiber / Northwest Fiber Finance Sub 6% 15/2/2028*	2,710,640	0.13
USD 769,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	712,930	0.03
USD 5,216,000	Novelis 3.25% 15/11/2026	4,590,456	0.23
USD 3,114,000	Novelis 3.875% 15/8/2031	2,511,986	0.12
USD 4,889,000	Novelis 4.75% 30/1/2030	4,283,155	0.21
USD 274,000	NRG Energy 5.25% 15/6/2029	242,969	0.01
USD 501,000	NRG Energy 5.75% 15/1/2028	471,183	0.02
USD 2,307,000	NuStar Logistics 5.75% 1/10/2025	2,223,349	0.11
USD 811,000	NuStar Logistics 6% 1/6/2026	775,774	0.04
USD 228,000	NuStar Logistics 6.375% 1/10/2030	212,737	0.01
USD 926,000	Occidental Petroleum 5.875% 1/9/2025	924,718	0.04
USD 4,600,000	Occidental Petroleum 6.2% 15/3/2040	4,496,005	0.22
USD 1,466,000	Occidental Petroleum 6.45% 15/9/2036	1,467,976	0.07
USD 554,000	Occidental Petroleum 6.6% 15/3/2046	563,072	0.03
USD 4,706,000	Occidental Petroleum 6.625% 1/9/2030	4,850,686	0.24
USD 286,000	Occidental Petroleum 6.95% 1/7/2024	288,514	0.01
USD 729,000	Occidental Petroleum 7.5% 1/5/2031	781,247	0.04
USD 927,000	Occidental Petroleum 8.875% 15/7/2030	1,051,828	0.05
USD 797,000	OneMain Finance 3.5% 15/1/2027	672,497	0.03
USD 819,000	OneMain Finance 4% 15/9/2030	621,827	0.03
USD 435,000	OneMain Finance 5.375% 15/11/2029	367,001	0.02
USD 1,130,000	OneMain Finance 6.625% 15/1/2028	1,053,262	0.05
USD 1,859,000	OneMain Finance 6.875% 15/3/2025	1,819,621	0.09
USD 1,515,000	OneMain Finance 7.125% 15/3/2026	1,474,868	0.07
USD 392,000	ONEOK 4.35% 15/3/2029	363,370	0.02
USD 775,000	ONEOK 4.95% 13/7/2047	631,969	0.03
USD 1,417,000	Option Care Health 4.375% 31/10/2029	1,210,168	0.06
USD 1,792,000	Oracle 2.875% 25/3/2031	1,480,444	0.07
USD 3,222,000	Oracle 3.6% 1/4/2050	2,164,014	0.10
USD 4,147,000	Oracle 3.95% 25/3/2051	2,948,254	0.15
USD 1,872,000	Oracle 6.25% 9/11/2032	1,939,580	0.10
USD 3,448,000	Oracle 6.9% 9/11/2052	3,684,913	0.18
USD 2,319,000	Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	2,043,257	0.10
USD 2,138,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	1,831,699	0.09
USD 1,144,000	OT Merger 7.875% 15/10/2029*	688,059	0.03
USD 1,465,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,206,281	0.06
USD 520,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	426,283	0.02
USD 2,202,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	1,976,970	0.10
USD 625,000	Ovintiv 6.625% 15/8/2037	618,981	0.03
USD 428,000	Owl Rock Capital 3.4% 15/7/2026	381,236	0.02
USD 1,199,000	Owl Rock Capital 3.75% 22/7/2025	1,121,330	0.06
USD 288,000	OWL Rock Core Income 3.125% 23/9/2026	249,041	0.01
USD 1,456,000	OWL Rock Core Income 5.5% 21/3/2025	1,411,848	0.07
USD 2,191,000	OWL Rock Core Income 7.75% 16/9/2027	2,185,619	0.11
USD 991,000	Pacific Gas and Electric 6.75% 15/1/2053	977,812	0.05
USD 1,794,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	1,603,343	0.08
USD 555,000	PDC Energy 6.125% 15/9/2024	550,342	0.03
USD 1,483,000	Penske Automotive 3.5% 1/9/2025	1,388,518	0.07
USD 708,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	648,613	0.03
USD 4,192,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	4,081,651	0.20
USD 1,712,000	Picasso Finance Sub 6.125% 15/6/2025	1,680,617	0.08
USD 1,001,000	Pilgrim's Pride 3.5% 1/3/2032	777,843	0.04
USD 1,094,000	Plains All American Pipeline / PAA Finance 3.55% 15/12/2029	947,828	0.05
USD 1,550,000	Plains All American Pipeline / PAA Finance 5.15% 1/6/2042	1,266,120	0.06
USD 458,000	Plains All American Pipeline / PAA Finance 6.65% 15/1/2037	451,372	0.02
USD 328,000	Post 4.625% 15/4/2030	284,807	0.01
USD 16,000	Post 5.75% 1/3/2027	15,651	0.00
USD 3,204,000	PRA Health Sciences 2.875% 15/7/2026	2,854,985	0.14
USD 1,047,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	763,985	0.04
USD 1,268,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	900,065	0.04
USD 1,320,000	Prestige Brands 3.75% 1/4/2031	1,073,853	0.05

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 292,000	Prime Security Services Borrower / Prime Finance 5.25% 15/4/2024	287,214	0.01
USD 832,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	804,889	0.04
USD 2,492,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,315,230	0.11
USD 1,235,000	PTC 3.625% 15/2/2025	1,174,383	0.06
USD 3,162,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	2,369,130	0.12
USD 8,229,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	3,881,321	0.19
USD 930,000	Range Resources 4.875% 15/5/2025	904,875	0.04
USD 1,628,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	1,508,339	0.07
USD 1,349,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	925,879	0.05
USD 2,040,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	1,476,073	0.07
USD 550,000	Regal Rexnord 6.05% 15/2/2026	544,602	0.03
USD 3,955,000	Regal Rexnord 6.05% 15/4/2028	3,870,097	0.19
USD 1,260,000	Regal Rexnord 6.3% 15/2/2030	1,236,581	0.06
USD 1,845,000	Regal Rexnord 6.4% 15/4/2033	1,808,219	0.09
USD 445,000	Resideo Funding 4% 1/9/2029	366,965	0.02
USD 1,016,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	886,125	0.04
USD 2,046,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	1,882,934	0.09
USD 1,250,000	RLJ Lodging Trust 3.75% 1/7/2026	1,125,266	0.06
USD 374,000	RLJ Lodging Trust 4% 15/9/2029	305,335	0.02
USD 2,238,000	Rockcliff Energy II 5.5% 15/10/2029	2,056,051	0.10
USD 4,118,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	3,533,985	0.17
USD 380,000	Rockies Express Pipeline 4.95% 15/7/2029	331,124	0.02
USD 554,000	Royal Caribbean Cruises 4.25% 1/7/2026	482,501	0.02
USD 1,319,000	Ryan Specialty 4.375% 1/2/2030	1,129,273	0.06
USD 560,000	Sabine Pass Liquefaction 5.9% 15/9/2037	557,804	0.03
USD 1,297,000	Sabre GLBL 7.375% 1/9/2025	1,217,480	0.06
USD 2,246,000	Sabre GLBL 9.25% 15/4/2025	2,212,380	0.11
USD 871,000	Sabre GLBL 11.25% 15/12/2027	868,654	0.04
USD 2,459,000	SBA Communications 3.125% 1/2/2029	2,018,670	0.10
USD 4,984,000	SBA Communications 3.875% 15/2/2027	4,527,628	0.22
USD 2,708,000	Science Applications International 4.875% 1/4/2028	2,470,301	0.12
USD 1,067,000	Scientific Games International 7% 15/5/2028	1,040,048	0.05
USD 132,000	Scientific Games International 7.25% 15/11/2029	130,350	0.01
USD 1,738,000	Scientific Games International 8.625% 1/7/2025	1,778,788	0.09
USD 2,302,000	SCIL IV / SCIL USA 5.375% 1/11/2026	2,063,630	0.10
USD 1,077,000	Scotts Miracle-Gro 4% 1/4/2031	868,294	0.04
USD 268,000	Scotts Miracle-Gro 4.375% 1/2/2032	216,653	0.01
USD 796,000	Sealed Air 4% 1/12/2027	713,050	0.03
USD 968,000	Sealed Air 6.125% 1/2/2028	952,125	0.05
USD 3,260,000	Sensata Technologies 4.375% 15/2/2030	2,887,160	0.14
USD 1,336,000	Service International/US 3.375% 15/8/2030	1,085,079	0.05
USD 1,938,000	Service International/US 4% 15/5/2031	1,637,998	0.08
USD 578,000	Service International/US 5.125% 1/6/2029	538,985	0.03
USD 3,198,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	2,951,050	0.15
USD 1,296,000	Simmons Foods /Simmons Prepared Foods /Simmons Pet Food /Simmons Feed 4.625% 1/3/2029	1,057,549	0.05
USD 4,422,000	Sinclair Television 4.125% 1/12/2030	3,375,755	0.17
USD 2,203,000	Sirius XM Radio 3.125% 1/9/2026	1,943,949	0.10
USD 1,923,000	Sirius XM Radio 3.875% 1/9/2031	1,494,959	0.07
USD 913,000	Sirius XM Radio 4.125% 1/7/2030	742,721	0.04
USD 2,798,000	Sirius XM Radio 5% 1/8/2027	2,559,488	0.12
USD 566,000	Sirius XM Radio 5.5% 1/7/2029	507,884	0.02
USD 2,166,000	Six Flags Theme Parks 7% 1/7/2025	2,185,022	0.11
USD 1,548,000	SLM 3.125% 2/11/2026	1,337,116	0.07
USD 528,000	SM Energy 5.625% 1/6/2025	508,520	0.02
USD 1,192,000	SM Energy 6.5% 15/7/2028	1,101,784	0.05
USD 187,000	SM Energy 6.625% 15/1/2027	177,031	0.01
USD 1,518,000	SM Energy 6.75% 15/9/2026	1,461,234	0.07
USD 7,556,000	Sotheby's 7.375% 15/10/2027	7,134,980	0.35
USD 2,795,000	Sotheby's/Bidfair 5.875% 1/6/2029	2,365,811	0.12
USD 5,000	Southwestern Energy 4.75% 1/2/2032	4,279	0.00
USD 1,553,000	Southwestern Energy 5.375% 1/2/2029	1,438,156	0.07
USD 141,000	Southwestern Energy 5.7% 23/1/2025	139,847	0.01
USD 766,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	699,880	0.03
USD 1,972,000	Spectrum Brands 5% 1/10/2029	1,703,974	0.08
USD 2,293,000	Sprint 7.625% 1/3/2026	2,386,238	0.12
USD 6,418,000	Sprint Capital 6.875% 15/11/2028	6,713,228	0.33
USD 8,396,000	Sprint Capital 8.75% 15/3/2032	10,003,414	0.49

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 6,033,000	SRM Escrow Issuer 6% 1/11/2028	5,317,697	0.26
USD 3,355,000	SRS Distribution 4.625% 1/7/2028	2,938,499	0.14
USD 2,645,000	SRS Distribution 6% 1/12/2029	2,202,551	0.11
USD 5,228,000	SRS Distribution 6.125% 1/7/2029	4,395,652	0.22
USD 4,694,000	SS&C Technologies 5.5% 30/9/2027	4,422,976	0.22
USD 921,000	Stagwell Global 5.625% 15/8/2029	788,332	0.04
EUR 168,000	Standard Industries 2.25% 21/11/2026	156,133	0.01
USD 382,000	Standard Industries 3.375% 15/1/2031	294,601	0.01
USD 2,464,000	Standard Industries 4.375% 15/7/2030	2,053,695	0.10
USD 121,000	Standard Industries 4.75% 15/1/2028	109,024	0.01
USD 873,000	Standard Industries 5% 15/2/2027	807,679	0.04
USD 2,241,000	Staples 7.5% 15/4/2026	1,997,000	0.10
USD 759,000	Starwood Property Trust 4.375% 15/1/2027	659,366	0.03
USD 1,522,000	Starwood Property Trust 5.5% 1/11/2023	1,509,571	0.07
USD 1,247,000	Station Casinos 4.5% 15/2/2028	1,096,473	0.05
USD 2,234,000	Station Casinos 4.625% 1/12/2031	1,822,117	0.09
USD 350,000	Stericycle 3.875% 15/1/2029	299,975	0.01
USD 1,487,000	Stevens 6.125% 1/10/2026	1,510,014	0.07
USD 686,000	Suburban Propane Partners /Suburban Energy Finance 5% 1/6/2031	571,074	0.03
USD 386,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	354,751	0.02
USD 334,000	Sunoco / Sunoco Finance 6% 15/4/2027	327,721	0.02
USD 2,564,000	Surgery Center 6.75% 1/7/2025*	2,533,232	0.13
USD 1,553,000	Surgery Center 10% 15/4/2027	1,577,835	0.08
USD 3,244,000	SWF Escrow Issuer 6.5% 1/10/2029*	2,106,037	0.10
USD 1,662,000	Synaptics 4% 15/6/2029	1,380,079	0.07
USD 222,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	199,329	0.01
USD 368,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	340,845	0.02
USD 252,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	216,251	0.01
USD 1,097,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	937,935	0.05
USD 7,965,000	Tap Rock Resources 7% 1/10/2026	7,325,530	0.36
USD 1,181,000	Targa Resources 6.25% 1/7/2052	1,117,450	0.05
USD 2,331,000	Targa Resources Partners / Targa Resources Partners Finance 4% 15/1/2032	1,978,180	0.10
USD 305,000	Taylor Morrison Communities 5.125% 1/8/2030	268,779	0.01
USD 2,825,000	Taylor Morrison Communities 5.875% 15/6/2027	2,726,436	0.13
USD 285,000	TEGNA 4.75% 15/3/2026	271,246	0.01
USD 2,372,000	Teleflex 4.25% 1/6/2028	2,142,947	0.11
USD 308,000	Teleflex 4.625% 15/11/2027	288,444	0.01
USD 3,221,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	3,201,776	0.16
USD 1,682,000	Tempur Sealy International 3.875% 15/10/2031	1,348,148	0.07
USD 635,000	Tempur Sealy International 4% 15/4/2029	544,512	0.03
USD 338,000	Tenet Healthcare 4.25% 1/6/2029	296,561	0.01
USD 1,337,000	Tenet Healthcare 4.375% 15/1/2030	1,167,651	0.06
USD 265,000	Tenet Healthcare 4.625% 15/7/2024	261,910	0.01
USD 1,033,000	Tenet Healthcare 4.625% 1/9/2024	1,020,516	0.05
USD 566,000	Tenet Healthcare 4.625% 15/6/2028	513,917	0.03
USD 3,379,000	Tenet Healthcare 4.875% 1/1/2026	3,227,604	0.16
USD 964,000	Tenet Healthcare 5.125% 1/11/2027	905,985	0.04
USD 496,000	Tenet Healthcare 6.125% 1/10/2028*	460,402	0.02
USD 2,221,000	Tenet Healthcare 6.125% 15/6/2030	2,107,551	0.10
USD 1,405,000	Tenet Healthcare 6.25% 1/2/2027	1,369,903	0.07
USD 3,439,000	Terex 5% 15/5/2029	3,151,012	0.16
USD 340,000	TerraForm Power Operating 5% 31/1/2028	312,710	0.01
USD 614,000	Titan International 7% 30/4/2028	582,545	0.03
USD 9,034,000	TK Elevator US Newco 5.25% 15/7/2027	8,194,380	0.40
USD 561,000	Tri Pointe Homes 5.25% 1/6/2027	519,615	0.03
USD 461,000	Tri Pointe Homes 5.7% 15/6/2028	430,049	0.02
USD 6,946,000	Triumph 8.875% 1/6/2024	7,265,829	0.36
USD 1,076,000	TTMT Escrow Issuer 8.625% 30/9/2027	1,090,765	0.05
USD 446,000	Twilio 3.625% 15/3/2029	374,452	0.02
USD 4,179,000	Twilio 3.875% 15/3/2031	3,417,371	0.17
USD 3,259,000	Uber Technologies 0% 15/12/2025	2,846,007	0.14
USD 5,177,000	Uber Technologies 4.5% 15/8/2029	4,583,768	0.23
USD 853,000	Uber Technologies 6.25% 15/1/2028	839,250	0.04
USD 3,223,000	Uber Technologies 7.5% 15/5/2025	3,253,390	0.16

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 4,198,000	Uber Technologies 7.5% 15/9/2027	4,238,930	0.21
USD 1,980,000	Uber Technologies 8% 1/11/2026	2,022,501	0.10
EUR 237,000	UGI International 2.5% 1/12/2029	199,234	0.01
USD 2,950,000	United Airlines 4.375% 15/4/2026	2,780,124	0.14
USD 6,098,000	United Airlines 4.625% 15/4/2029	5,425,677	0.27
USD 4,398,175	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	4,372,506	0.22
USD 387,072	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	375,460	0.02
USD 637,000	United Natural Foods 6.75% 15/10/2028	603,897	0.03
USD 9,770,000	United Rentals North America 6% 15/12/2029	9,770,733	0.48
USD 3,059,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	3,063,818	0.15
USD 1,173,000	Univision Communications 5.125% 15/2/2025*	1,143,335	0.06
USD 636,000	Univision Communications 6.625% 1/6/2027	604,983	0.03
USD 816,000	Univision Communications 7.375% 30/6/2030	771,697	0.04
USD 306,000	US Foods 4.625% 1/6/2030	267,459	0.01
USD 1,049,000	US Foods 4.75% 15/2/2029	944,326	0.05
USD 1,089,000	US Foods 6.25% 15/4/2025	1,087,463	0.05
USD 5,353,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	5,157,779	0.25
USD 2,570,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	2,419,158	0.12
USD 1,166,000	Vail Resorts 6.25% 15/5/2025	1,164,033	0.06
USD 6,279,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	5,408,009	0.27
USD 7,467,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	6,057,604	0.30
USD 6,967,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	5,948,697	0.30
USD 1,900,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,467,893	0.07
USD 13,913,000	Verscend Escrow 9.75% 15/8/2026	14,012,617	0.69
USD 5,668,000	Vertiv 4.125% 15/11/2028	4,925,605	0.24
USD 3,233,000	Viavi Solutions 3.75% 1/10/2029	2,703,541	0.13
USD 1,428,000	VICI Properties 4.95% 15/2/2030	1,334,252	0.07
USD 2,829,000	VICI Properties 5.625% 15/5/2052	2,499,315	0.12
USD 818,000	VICI Properties / VICI Note 3.5% 15/2/2025	772,604	0.04
USD 382,000	VICI Properties / VICI Note 3.875% 15/2/2029	331,954	0.02
USD 1,847,000	VICI Properties / VICI Note 4.125% 15/8/2030	1,593,698	0.08
USD 713,000	VICI Properties / VICI Note 4.25% 1/12/2026	660,541	0.03
USD 551,000	VICI Properties / VICI Note 4.5% 15/1/2028	506,483	0.02
USD 347,000	VICI Properties / VICI Note 4.625% 15/6/2025	332,746	0.02
USD 3,612,000	VICI Properties / VICI Note 4.625% 1/12/2029	3,249,987	0.16
USD 355,000	VICI Properties / VICI Note 5.625% 1/5/2024	352,245	0.02
USD 1,600,000	VistaJet Malta Finance / XO Management 6.375% 1/2/2030	1,405,137	0.07
USD 1,992,000	Wabash National 4.5% 15/10/2028	1,734,661	0.09
USD 6,790,000	Waste Pro USA 5.5% 15/2/2026	6,201,918	0.31
USD 4,590,000	WESCO Distribution 7.125% 15/6/2025	4,638,735	0.23
USD 3,002,000	WESCO Distribution 7.25% 15/6/2028	3,044,589	0.15
USD 500,000	Western Midstream Operating 3.95% 1/6/2025	475,533	0.02
USD 272,000	Western Midstream Operating 4.75% 15/8/2028	251,897	0.01
USD 1,725,000	Western Midstream Operating 5.3% 1/3/2048	1,429,844	0.07
USD 1,832,000	Western Midstream Operating 5.45% 1/4/2044	1,548,864	0.08
USD 849,000	Western Midstream Operating 5.5% 15/8/2048	709,360	0.03
USD 5,370,000	Western Midstream Operating 5.5% 1/2/2050	4,397,090	0.22
USD 8,895,000	White Cap Buyer 6.875% 15/10/2028	8,072,580	0.40
USD 2,399,000	White Cap Parent 8.25% 15/3/2026*	2,264,435	0.11
USD 895,000	William Carter 5.625% 15/3/2027	861,254	0.04
USD 1,700,000	Williams Scotsman International 4.625% 15/8/2028	1,531,530	0.08
USD 1,233,000	WR Grace 4.875% 15/6/2027	1,132,819	0.06
USD 9,271,000	WR Grace 5.625% 15/8/2029	7,465,666	0.37
USD 933,000	WR Grace 7.375% 1/3/2031	927,169	0.05
USD 1,059,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	955,033	0.05
USD 2,100,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	1,955,488	0.10
USD 3,455,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	3,079,055	0.16
USD 649,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	647,919	0.03
USD 595,000	XPO Escrow Sub 7.5% 15/11/2027	608,007	0.03
USD 119,000	Yum! Brands 4.75% 15/1/2030	108,570	0.01
USD 17,550,000	Zayo 4% 1/3/2027	13,531,050	0.67

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 10,829,000	Zayo 6.125% 1/3/2028*	6,836,131	0.34
USD 5,477,000	ZoomInfo Technologies /ZoomInfo Finance 3.875% 1/2/2029	4,563,262	0.23
		1,523,077,420	75.01
Total Bonds		1,940,092,596	95.52
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,950,724,440	96.05
Other Transferable Securities			
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS			
	United Kingdom		
3,743	New Topco**	-	0.00
	United States		
2,388	Alliant**	2,198,132	0.11
315,073	AMP PIPE**	1,528,104	0.07
974	Archibald Candy**	-	0.00
8,000	Australis Media (Wts 15/5/2003)**,***	-	0.00
65,370	Critical Care Systems International**	-	0.00
26	IssuerCo-U**	-	0.00
22,200	Loral Space & Communications (Wts 26/12/2006)**,***	-	0.00
1,368	Verscend Intermediate**	1,689,069	0.08
		5,415,305	0.26
Total Common / Preferred Stocks (Shares) & Warrants		5,415,305	0.26
BONDS			
	Canada		
USD 4,000,000	Consolidated Hydro 0% 31/12/2049**	-	0.00
	United States		
USD 197,801	Archibald Candy 10% 31/12/2049**	-	0.00
USD 850,000	Erscrew Adelphia 0% 31/12/2049**	-	0.00
USD 1,610,000	Lehman Brothers 0% 1/3/2015**,***	6,038	0.00
USD 5,760,000	Lehman Brothers 5.75% 17/5/2013**,***	21,600	0.00
EUR 7,165,000	Lehman Brothers 4.75% 16/1/2014**,***	41,918	0.00
EUR 14,950,000	Lehman Brothers 0% 5/2/2014**,***	87,463	0.01
EUR 1,250,000	Lehman Brothers 5.375% 17/10/2012**,***	7,313	0.00
USD 290,000	Mirant Escrow 0% 15/7/2049**	-	0.00
USD 240,000	Southern Energy Homes 7.9% 15/7/2009**,***	-	0.00
USD 115,000	Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014**,***	-	0.00
USD 4,000,000	Wheeling Pittsburgh Steel Escrow 0% 31/12/2049**	-	0.00
		164,332	0.01
Total Bonds		164,332	0.01
Total Other Transferable Securities		5,579,637	0.27
Total Portfolio		1,956,304,077	96.32
Other Net Assets		74,700,105	3.68
Total Net Assets (USD)		2,031,004,182	100.00

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	7,491,102	GBP	6,128,000	Morgan Stanley	15/3/2023	50,470
USD	70,226,996	EUR	65,589,000	Deutsche Bank	15/3/2023	401,788
USD	426,074	EUR	401,000	State Street	15/3/2023	(825)
USD	183,666	GBP	149,000	Bank of America	15/3/2023	2,749
USD	205,555	GBP	166,000	State Street	15/3/2023	3,998
USD	185,916	GBP	150,000	BNY Mellon	15/3/2023	3,786
USD	88,153	EUR	82,000	JP Morgan	15/3/2023	857
USD	310,716	EUR	288,000	Morgan Stanley	15/3/2023	4,114
Net unrealised appreciation						466,937
AUD Hedged Share Class						
AUD	80,224,951	USD	56,042,346	BNY Mellon	15/3/2023	(1,909,667)
USD	1,552,562	AUD	2,249,447	BNY Mellon	15/3/2023	34,732
Net unrealised depreciation						(1,874,935)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
CAD Hedged Share Class						
CAD	6,501,050	USD	4,849,915	BNY Mellon	15/3/2023	(66,495)
USD	105,957	CAD	142,052	BNY Mellon	15/3/2023	1,437
Net unrealised depreciation						(65,058)
CHF Hedged Share Class						
CHF	4,708,038	USD	5,136,769	BNY Mellon	15/3/2023	(95,780)
USD	177,205	CHF	163,342	BNY Mellon	15/3/2023	2,313
Net unrealised depreciation						(93,467)
CNH Hedged Share Class						
CNY	4,544,603	USD	670,645	BNY Mellon	15/3/2023	(16,151)
USD	14,833	CNY	101,522	BNY Mellon	15/3/2023	213
Net unrealised depreciation						(15,938)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	62,323,345	USD	67,204,520	BNY Mellon	15/3/2023	(855,177)
USD	20,010,234	EUR	18,827,762	BNY Mellon	15/3/2023	(33,532)
Net unrealised depreciation						(888,709)
GBP Hedged Share Class						
GBP	30,527,486	USD	37,106,191	BNY Mellon	15/3/2023	(39,636)
USD	5,814,064	GBP	4,810,836	BNY Mellon	15/3/2023	(27,256)
Net unrealised depreciation						(66,892)
HKD Hedged Share Class						
HKD	211,488,868	USD	27,003,409	BNY Mellon	15/3/2023	(40,557)
USD	720,073	HKD	5,642,278	BNY Mellon	15/3/2023	736
Net unrealised depreciation						(39,821)
NZD Hedged Share Class						
NZD	3,039,131	USD	1,934,926	BNY Mellon	15/3/2023	(56,699)
USD	57,828	NZD	91,764	BNY Mellon	15/3/2023	1,116
Net unrealised depreciation						(55,583)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	26,135,349	USD	19,775,568	BNY Mellon	15/3/2023	(369,710)
USD	464,670	SGD	619,591	BNY Mellon	15/3/2023	4,617
Net unrealised depreciation						(365,093)
ZAR Hedged Share Class						
USD	239,499	ZAR	4,340,121	BNY Mellon	15/3/2023	3,391
ZAR	137,918,993	USD	7,775,126	BNY Mellon	15/3/2023	(272,363)
Net unrealised depreciation						(268,972)
Total net unrealised depreciation						(3,267,531)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(23)	USD	Russell 2000 E-Mini Index	March 2023	(55,501)
(127)	USD	S&P 500 E-Mini Index	March 2023	343,963
(20)	USD	US Long Bond (CBT)	June 2023	48,996
(457)	USD	US Treasury 10 Year Note (CBT)	June 2023	176,898
(21)	USD	US Ultra 10 Year Note	June 2023	10,251
(241)	USD	US Ultra Bond (CBT)	June 2023	126,137
(16)	USD	US Treasury 5 Year Note (CBT)	June 2023	6,510
Total				657,254

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (67,564)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2027	797	(16,023)
CDS	EUR (120,000)	Fund provides default protection on Loxam; and receives Fixed 5%	Bank of America	20/12/2027	(780)	(9,931)
CDS	EUR (103,978)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	1,124	(14,785)
CDS	USD (1,194,000)	Fund provides default protection on Lumen Technologies; and receives Fixed 1%	Barclays	20/12/2023	54,693	(41,326)
CDS	EUR (55,219)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Barclays	20/12/2026	(6,047)	(3,716)
CDS	EUR (40,611)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	340	(9,631)
CDS	EUR (114,152)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Barclays	20/12/2027	956	(27,071)
CDS	EUR (107,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	BNP Paribas	20/12/2023	(8,350)	(18,330)
CDS	EUR (100,000)	Fund provides default protection on Novafives; and receives Fixed 5%	Citibank	20/6/2023	5,964	(1,531)

The notes on pages 986 to 999 form an integral part of these financial statements.

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (33,123)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2027	516	(7,855)
CDS	EUR (78,946)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(8,839)	(5,313)
CDS	EUR (135,000)	Fund provides default protection on Jaguar Land Rover Automotive; and receives Fixed 5%	Credit Suisse	20/12/2026	(14,666)	(9,085)
CDS	EUR (190,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	9,760	18,654
CDS	EUR (57,325)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	3,378	(878)
CDS	EUR (32,675)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	2,097	(500)
CDS	USD (30,265,097)	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	371,585	457,811
CDS	EUR 247,000	Fund receives default protection on ITRAXX.FINSUB.38.V1; and pays Fixed 1%	Goldman Sachs	20/12/2027	(12,125)	6,078
CDS	EUR (75,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	2,785	(4,646)
CDS	EUR (100,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/12/2023	7,948	(17,131)
CDS	EUR (300,000)	Fund provides default protection on Saipem Finance International; and receives Fixed 5%	JP Morgan	20/12/2025	26,330	20,239
CDS	EUR (120,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(8,638)	7,112
CDS	EUR (170,000)	Fund provides default protection on K&S; and receives Fixed 5%	JP Morgan	20/12/2026	3,209	17,791
CDS	EUR (90,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	6,025	(4,149)
CDS	EUR (100,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	10,427	(4,610)
CDS	EUR (230,000)	Fund provides default protection on Ladbrokes Coral; and receives Fixed 1%	JP Morgan	20/6/2027	29,869	(10,603)
CDS	EUR (126,022)	Fund provides default protection on United; and receives Fixed 5%	JP Morgan	20/12/2027	2,734	(17,920)
CDS	EUR (150,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Morgan Stanley	20/6/2023	13,944	(9,291)
CDS	EUR (50,260)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2027	469	(11,919)
TRS	USD 2,275,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/6/2023	24,249	15,131
TRS	USD 9,295,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/6/2023	123,681	84,735
TRS	USD 8,198,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/6/2023	97,921	63,572
TRS	USD 4,618,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/6/2023	58,302	38,953
TRS	USD 8,897,000	Fund receives Market iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/6/2023	(45,884)	(88,520)
Total					753,774	395,312

CDS: Credit Default Swaps
TRS: Total Return Swap

US Dollar Reserve Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
BONDS			
	United States		
USD 1,360,000	Toyota Motor Credit 4.938% 22/2/2024	1,361,247	0.28
USD 1,465,000	Toyota Motor Credit 5.3% 25/7/2023	1,468,347	0.31
USD 5,000,000	United States Treasury Bill 0% 21/3/2023	4,987,613	1.05
		7,817,207	1.64
Total Bonds		7,817,207	1.64
COMMERCIAL PAPER			
	Australia		
USD 4,500,000	Australia & New Zealand Banking 4.92% 26/4/2023	4,501,985	0.94
USD 3,000,000	Commonwealth Bank of Australia 5.15% 13/7/2023	3,005,129	0.63
USD 2,000,000	Commonwealth Bank of Australia 5.4% 16/2/2024	2,003,400	0.42
USD 2,500,000	Macquarie Bank 0% 23/10/2023	2,415,477	0.51
USD 975,000	Macquarie Bank 0% 6/11/2023	940,090	0.20
USD 2,000,000	Macquarie Bank 0% 12/2/2024	1,898,947	0.40
USD 5,000,000	Macquarie Bank 5.15% 22/6/2023	5,006,737	1.05
USD 1,325,000	Macquarie Bank 5.3% 25/4/2023	1,326,231	0.28
USD 3,000,000	National Australia Bank 4.92% 13/4/2023	3,001,005	0.63
USD 3,000,000	National Australia Bank 4.95% 12/5/2023	3,001,638	0.63
USD 4,000,000	National Australia Bank 5.05% 14/3/2023	4,000,602	0.84
USD 3,000,000	National Australia Bank 5.13% 15/6/2023	3,003,874	0.63
USD 3,000,000	Westpac Banking 5.07% 7/7/2023	3,004,033	0.63
USD 3,000,000	Westpac Banking 5.25% 15/8/2023	3,007,552	0.63
		40,116,700	8.42
	Canada		
USD 10,000,000	Alberta Provence 0% 22/3/2023	9,971,160	2.09
USD 2,000,000	Bank of Montreal 2.8% 12/5/2023	1,991,994	0.42
USD 2,000,000	Bank of Montreal 5.1% 6/6/2023	2,002,202	0.42
USD 3,000,000	Bank of Nova Scotia 5.2% 14/6/2023	3,004,444	0.63
USD 3,000,000	Bank of Nova Scotia 5.21% 18/8/2023	3,006,385	0.63
USD 2,500,000	Toronto-Dominion Bank/The 3.48% 31/3/2023	2,500,870	0.53
		22,477,055	4.72
	France		
USD 1,500,000	BPCE 0% 1/9/2023	1,460,661	0.31
USD 3,000,000	BPCE 5.16% 3/3/2023	3,000,094	0.63
USD 2,400,000	Credit Industriel et Commercial 5.06% 6/6/2023	2,402,677	0.50
		6,863,432	1.44
	Germany		
USD 10,000,000	Autobahn Funding 0% 10/3/2023	9,986,036	2.09
USD 15,000,000	Bayerische Landesbank 0% 1/3/2023	14,996,188	3.15
		24,982,224	5.24
	Japan		
USD 4,000,000	Sumitomo Mitsui Trust Bank 0% 20/3/2023	3,989,369	0.84
	Luxembourg		
USD 3,800,000	European Investment Bank 0% 16/3/2023	3,792,409	0.80
	Netherlands		
USD 14,000,000	BNG Bank 0% 9/3/2023	13,982,414	2.93
	New Zealand		
USD 7,000,000	Westpac Securities NZ 4.96% 27/3/2023	7,001,693	1.47
	Spain		
USD 5,250,000	Banco Santander 4.72% 20/3/2023	5,250,874	1.10
	Sweden		
USD 2,500,000	Skandinaviska Enskilda Banken 4.89% 1/3/2023	2,500,000	0.52
USD 2,000,000	Swedbank 4.82% 1/9/2023	2,001,119	0.42
USD 2,000,000	Swedbank 4.9% 2/3/2023	2,000,028	0.42
		6,501,147	1.36
	Switzerland		
USD 1,250,000	UBS 4.151% 26/9/2023	1,251,536	0.26
	United Kingdom		
USD 5,000,000	Barton Capital 0% 16/3/2023	4,989,120	1.05
USD 7,000,000	Bedford Row Funding 0% 1/3/2023	6,998,229	1.47
USD 2,375,000	Britannia Funding 0% 4/5/2023	2,354,296	0.49
USD 2,000,000	HSBC Bank 5.07% 17/5/2023	2,001,624	0.42
USD 4,000,000	HSBC Bank 5.15% 6/6/2023	4,003,871	0.84
USD 5,000,000	Regency Markets No1. 0% 13/3/2023	4,991,106	1.05
		25,338,246	5.32
	United States		
USD 5,000,000	ABN AMRO Funding 0% 22/5/2023	4,944,245	1.04
USD 14,000,000	Bennington Stark Capital 0% 1/3/2023	13,996,450	2.94
USD 2,800,000	BNZ International Funding 4.888% 27/10/2023	2,800,148	0.59
USD 4,000,000	ING US Funding 5.15% 22/5/2023	4,005,756	0.84
USD 2,000,000	LMA 0% 28/4/2023	1,984,083	0.41
USD 3,000,000	Natixis 5.22% 4/5/2023	3,003,044	0.63
USD 2,500,000	PSP Capital 0% 17/8/2023	2,442,881	0.51
USD 4,000,000	Ridgefield Funding 0% 2/8/2023	3,912,172	0.82
		37,088,779	7.78
Total Commercial Paper		198,635,878	41.68

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
CERTIFICATES OF DEPOSIT			
	Canada		
USD 2,000,000	Bank of Montreal (Chicago Branch) 5.05% 5/5/2023	2,001,305	0.42
USD 4,500,000	Bank of Nova Scotia/The (Houston Branch) 5.05% 5/5/2023	4,502,904	0.95
USD 3,500,000	Bank of Nova Scotia/The (Houston Branch) 5.06% 16/3/2023	3,500,623	0.73
USD 4,000,000	Canadian Imperial Bank of Commerce (New York Branch) 5.06% 15/3/2023	4,000,749	0.84
USD 3,000,000	Canadian Imperial Bank of Commerce (New York Branch) 5.2% 3/7/2023	3,005,920	0.63
USD 1,000,000	Canadian Imperial Bank of Commerce (New York Branch) 5.3% 21/7/2023	1,002,648	0.21
USD 2,000,000	Royal Bank of Canada (New York Branch) 5.35% 19/10/2023	2,007,641	0.42
USD 2,000,000	Toronto Dominion Bank 2.8% 8/5/2023	1,992,432	0.42
USD 3,000,000	Toronto Dominion Bank 7.998% 2/6/2023	3,003,035	0.63
USD 3,000,000	Toronto Dominion Bank (New York Branch) 0% 1/5/2023	3,003,185	0.63
USD 2,000,000	Toronto Dominion Bank (New York Branch) 3.7% 1/5/2023	1,996,385	0.42
USD 2,000,000	Toronto Dominion Bank (New York Branch) 4.12% 28/8/2023	1,987,875	0.41
USD 2,000,000	Toronto Dominion Bank (New York Branch) 5.27% 24/1/2024	1,995,229	0.42
		33,999,931	7.13
	Finland		
USD 3,000,000	Nordea Bank (New York Branch) 5.04% 24/5/2023	3,002,709	0.63
USD 5,000,000	Nordea Bank (New York Branch) 5.07% 12/5/2023	5,004,125	1.05
USD 2,500,000	Nordea Bank (New York Branch) 5.13% 2/3/2023	2,500,107	0.52
		10,506,941	2.20
	France		
USD 2,000,000	BNP Paribas (New York Branch) 5.18% 5/2/2024	2,005,680	0.42
USD 2,000,000	BNP Paribas (New York Branch) 5.25% 31/1/2024	1,995,772	0.42
USD 3,000,000	Credit Agricole (New York Branch) 5.05% 17/3/2023	3,000,621	0.63
USD 4,000,000	Credit Industriel et Commercial (New York Branch) 5.04% 10/7/2023	4,006,276	0.84
USD 2,000,000	Natixis (New York Branch) 5.22% 13/10/2023	1,998,374	0.42
		13,006,723	2.73
	Germany		
USD 16,000,000	Landesbank Baden-Wurttemberg 4.58% 1/3/2023	16,000,028	3.36
	Japan		
USD 3,000,000	Mizuho Corporate Bank (New York Branch) 5.05% 17/3/2023	3,000,611	0.63
USD 2,000,000	MUFG Bank (New York Branch) 4.85% 10/3/2023	2,000,135	0.42
USD 5,000,000	Standard Chartered Bank (New York Branch) 4.96% 14/3/2023	5,000,627	1.05
USD 3,000,000	Sumitomo Mitsui Banking (New York Branch) 5.15% 3/5/2023	3,002,353	0.63
USD 10,000,000	Sumitomo Mitsui Trust Bank (New York Branch) 4.8% 18/5/2023	9,998,280	2.10
		23,002,006	4.83
	Sweden		
USD 3,000,000	Svenska Handelsbanken (New York Branch) 5.21% 3/7/2023	3,005,485	0.63
USD 4,000,000	Swedbank (New York Branch) 5.16% 19/4/2023	4,002,762	0.84
		7,008,247	1.47
	United Kingdom		
USD 2,500,000	Barclays Bank (New York Branch) 5.17% 5/4/2023	2,501,260	0.53
USD 3,000,000	Standard Chartered Bank 5.1% 4/5/2023	3,002,353	0.63
USD 2,500,000	Standard Chartered Bank (New York Branch) 4.85% 13/3/2023	2,500,206	0.52
USD 4,000,000	Standard Chartered Bank (New York Branch) 5.15% 1/3/2023	4,000,119	0.84
USD 2,500,000	Standard Chartered Bank (New York Branch) 5.21% 31/10/2023	2,496,737	0.52
		14,500,675	3.04
	United States		
USD 2,500,000	Bank of America 5.25% 31/1/2024	2,493,999	0.52
USD 1,839,000	Bank of America 5.44% 6/2/2024	1,836,393	0.39
USD 1,500,000	Citibank 5.17% 21/9/2023	1,503,055	0.32
USD 2,000,000	Citibank (New York Branch) 4.16% 1/9/2023	1,988,671	0.42
USD 3,000,000	Wells Fargo 4.9% 23/3/2023	3,000,507	0.63
		10,822,625	2.28
Total Certificates of Deposit		128,847,176	27.04
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		335,300,261	70.36
Total Portfolio		335,300,261	70.36
Other Net Assets		141,233,360	29.64
Total Net Assets (USD)		476,533,621	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised depreciation USD
GBP Hedged Share Class						
GBP	14,299,533	USD	17,382,940	BNY Mellon	15/3/2023	(20,409)
USD	43,369	GBP	35,859	BNY Mellon	15/3/2023	(171)
Net unrealised depreciation						(20,580)
Total net unrealised depreciation						(20,580)

The notes on pages 986 to 999 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
BONDS			
	Australia		
USD 1,904,000	Australia & New Zealand Banking 5.088% 8/12/2025	1,897,348	0.11
USD 379,000	National Australia Bank 4.944% 12/1/2028	377,024	0.02
		2,274,372	0.13
	Austria		
USD 235,000	Klabin Austria 3.2% 12/1/2031	188,000	0.01
	Bahrain		
USD 200,000	Bahrain Government International Bond 7.375% 14/5/2030	207,250	0.01
	Belgium		
EUR 1,400,000	KBC 0.5% 3/12/2029	1,365,618	0.08
	Bermuda		
USD 200,000	Geopark 5.5% 17/1/2027	169,191	0.01
USD 15,000	NCL 8.375% 1/2/2028	15,314	0.00
USD 24,000	Weatherford International 6.5% 15/9/2028	23,485	0.00
USD 2,000	Weatherford International 11% 1/12/2024	2,058	0.00
		210,048	0.01
	Canada		
USD 125,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	112,028	0.01
USD 87,000	Air Canada 3.875% 15/8/2026	78,440	0.01
USD 877,000	Bank of Montreal 4.25% 14/9/2024	861,931	0.05
USD 3,040,000	Bank of Montreal 5.2% 12/12/2024	3,032,576	0.18
USD 2,600,000	Bank of Nova Scotia/The 4.85% 1/2/2030	2,513,548	0.15
USD 2,235,000	Bank of Nova Scotia/The 5.25% 6/12/2024	2,228,921	0.14
USD 94,000	Bombardier 6% 15/2/2028	87,862	0.00
USD 146,000	Bombardier 7.125% 15/6/2026	143,247	0.01
USD 42,000	Bombardier 7.5% 1/2/2029	41,358	0.00
USD 55,000	Bombardier 7.875% 15/4/2027	54,756	0.00
USD 70,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	54,667	0.00
USD 428,000	Canadian Pacific Railway 1.75% 2/12/2026	378,304	0.02
USD 371,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	364,010	0.02
USD 5,030,000	CPPIB Capital 0.5% 16/9/2024	4,677,620	0.28
USD 2,460,000	Enbridge 2.5% 14/2/2025	2,321,131	0.14
USD 26,000	Enerflex 9% 15/10/2027	25,501	0.00
USD 47,000	Garda World Security 4.625% 15/2/2027	41,684	0.01
USD 36,000	Garda World Security 7.75% 15/2/2028	35,367	0.00
USD 44,000	GFL Environmental 3.5% 1/9/2028	38,458	0.00
USD 104,000	GFL Environmental 4% 1/8/2028	90,569	0.01
USD 61,000	GFL Environmental 5.125% 15/12/2026	58,447	0.01
USD 5,000	Masonite International 5.375% 1/2/2028	4,678	0.00
USD 43,000	New Gold 7.5% 15/7/2027	37,034	0.00
USD 25,000	NOVA Chemicals 4.875% 1/6/2024	24,528	0.00
USD 3,975,000	OMERS Finance Trust 1.1% 26/3/2026	3,539,545	0.21
USD 33,000	Parkland 5.875% 15/7/2027	31,016	0.00
USD 2,000	Precision Drilling 6.875% 15/1/2029	1,820	0.00
USD 398,000	Rogers Communications 2.9% 15/11/2026	363,023	0.02
USD 3,587,000	Rogers Communications 3.2% 15/3/2027	3,293,305	0.20
USD 1,969,000	Royal Bank of Canada 6% 1/11/2027	2,023,952	0.12
EUR 730,000	Toronto-Dominion Bank/The 0.375% 25/4/2024	747,040	0.05
USD 3,043,000	Toronto-Dominion Bank/The 5.156% 10/1/2028	3,026,477	0.18
USD 58,000	Videotron 5.125% 15/4/2027	54,287	0.00
		30,387,130	1.82
	Cayman Islands		
USD 650,000	Allegro CLO II-S 6.965% 21/10/2028	637,844	0.04
USD 2,000,000	Allegro CLO IV 6.342% 15/1/2030	1,984,075	0.12
USD 550,000	Allegro CLO XI 6.648% 19/1/2033	539,774	0.03
USD 3,250,000	Apidos CLO XXIX 6.368% 25/7/2030	3,188,113	0.19
USD 385,000	Arabian Centres Sukuk II 5.625% 7/10/2026	355,163	0.02
USD 1,450,000	ASSURANT CLO 5.848% 20/4/2031	1,435,124	0.09
USD 3,500,000	Bean Creek CLO 5.828% 20/4/2031	3,461,879	0.21
USD 520,000	Benefit Street Partners CLO V-B 5.898% 20/4/2031	515,746	0.03
USD 500,000	Canyon CLO 2018-1 5.862% 15/7/2031	495,809	0.03
USD 1,750,000	Carbone Clo 5.948% 20/1/2031	1,737,451	0.10
USD 2,333,392	Carlyle Global Market Strategies CLO 2014-5 5.932% 15/7/2031	2,313,077	0.14
USD 1,250,000	CARLYLE US CLO 2018-4 6.878% 20/1/2031	1,207,443	0.07
USD 947,126	CIFC Funding 2017-V 5.972% 16/11/2030	940,849	0.06
USD 250,000	CIFC Funding 2018-V 5.982% 15/1/2032	247,626	0.01
USD 7,000,000	CIFC Funding 2019-I 5.908% 20/4/2032	6,925,876	0.42
USD 938,462	Clear Creek CLO 6.008% 20/10/2030	930,560	0.06
USD 5,854,038	Deer Creek Clo 2017-1 5.988% 20/10/2030	5,802,750	0.35
USD 222,000	Fantasia 0% 9/1/2023***	31,635	0.00

***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Fantasia 11.875% 1/6/2023	28,500	0.00
USD 2,150,000	Galaxy XXII CLO 5.992% 16/4/2034	2,122,588	0.13
USD 2,500,000	Goldentree Loan Management US Clo 3 6.108% 20/4/2030	2,469,345	0.15
USD 500,000	Goldentree Loan Management US CLO 5 5.878% 20/10/2032	494,025	0.03
USD 1,000,000	Goldentree Loan Opportunities XI 5.865% 18/1/2031	993,687	0.06
USD 200,000	Grupo Aval 4.375% 4/2/2030	150,398	0.01
USD 60,000	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	55,691	0.00
USD 1,091,279	ICG US CLO 2015-1 5.938% 19/10/2028	1,086,149	0.07
USD 400,000	LCM Loan Income Fund I Income Note Issuer 5.872% 16/7/2031	397,036	0.02
USD 250,000	MAF Sukuk 4.638% 14/5/2029	245,118	0.02
USD 250,000	Marble Point CLO XXII 6.668% 25/7/2034	239,180	0.01
USD 246,574	Milos CLO 5.878% 20/10/2030	244,887	0.01
USD 500,000	Neuberger Berman Loan Advisers CLO 25 6.145% 18/10/2029	483,040	0.03
USD 4,870,000	Neuberger Berman Loan Advisers CLO 26 5.715% 18/10/2030	4,827,564	0.29
USD 500,000	Neuberger Berman Loan Advisers CLO 29 5.928% 19/10/2031	495,972	0.03
USD 300,000	Neuberger Berman Loan Advisers CLO 29 6.498% 19/10/2031	296,094	0.02
USD 850,000	Neuberger Berman Loan Advisers CLO 33 5.872% 16/10/2033	839,249	0.05
USD 750,000	Neuberger Berman Loan Advisers CLO 34 6.389% 20/1/2035	735,812	0.04
USD 520,000	OCP CLO 2017-14 6.065% 20/11/2030	517,003	0.03
USD 8,600,000	Peace Park CLO 5.938% 20/10/2034	8,473,423	0.51
USD 3,920,000	Pikes Peak CLO 1 5.996% 24/7/2031	3,893,857	0.23
USD 4,408,828	Regatta VIII Funding 6.042% 17/10/2030	4,384,763	0.26
USD 1,000,000	Regatta VIII Funding 6.492% 17/10/2030	986,563	0.06
USD 250,000	Regatta X Funding 6.242% 17/1/2031	245,826	0.01
USD 1,750,000	Regatta XVI Funding 6.842% 15/1/2033	1,731,571	0.10
USD 275,000	Rockford Tower CLO 2017-3 5.998% 20/10/2030	273,454	0.02
USD 525,000	RR 19 5.932% 15/10/2035	516,234	0.03
USD 2,500,000	RR 3 5.882% 15/1/2030	2,484,198	0.15
USD 17,000	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	17,089	0.00
USD 1,000,000	Symphony CLO XXIII 6.392% 15/1/2034	984,484	0.06
USD 1,000,000	TICP CLO V 2016-1 6.542% 17/7/2031	977,513	0.06
USD 68,000	Transocean 8.75% 15/2/2030	69,120	0.00
USD 21,000	Transocean Titan Financing 8.375% 1/2/2028	21,454	0.00
USD 900,000	Trinitas CLO XVIII 5.978% 20/1/2035	882,925	0.05
		75,414,606	4.51
	Chile		
USD 200,000	Chile Government International Bond 3.24% 6/2/2028	185,392	0.01
USD 235,000	Colbun 3.15% 19/1/2032	194,813	0.01
USD 202,000	Nacional del Cobre de Chile 3.625% 1/8/2027	189,204	0.01
		569,409	0.03
	Colombia		
USD 311,000	Colombia Government International Bond 3.875% 25/4/2027	276,377	0.02
USD 269,000	Colombia Government International Bond 8% 20/4/2033	266,078	0.01
USD 164,000	Ecopetrol 4.625% 2/11/2031	122,385	0.01
USD 195,000	Ecopetrol 5.375% 26/6/2026	185,640	0.01
USD 90,000	Ecopetrol 5.875% 28/5/2045	59,962	0.00
USD 127,000	Ecopetrol 8.875% 13/1/2033	124,555	0.01
USD 311,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	241,886	0.01
		1,276,883	0.07
	Denmark		
USD 3,160,000	Danske Bank 0.976% 10/9/2025	2,917,358	0.17
USD 470,000	Danske Bank 1.621% 11/9/2026	421,685	0.03
USD 330,000	Danske Bank 4.298% 1/4/2028	310,718	0.02
		3,649,761	0.22
	Dominican Republic		
USD 250,000	Dominican Republic International Bond 5.5% 22/2/2029	232,186	0.01
USD 254,000	Dominican Republic International Bond 5.5% 22/2/2029	235,901	0.02
USD 150,000	Dominican Republic International Bond 7.05% 3/2/2031	150,258	0.01
		618,345	0.04
	Finland		
EUR 905,000	CRH Finland Services 0.875% 5/11/2023	944,839	0.06
	France		
USD 326,000	Altice France 8.125% 1/2/2027	302,658	0.02
EUR 200,000	Arkema 0.125% 14/10/2026	187,734	0.01
EUR 300,000	Banque Federative du Credit Mutuel 0.75% 8/6/2026	286,797	0.02
EUR 500,000	BPCE 0.625% 28/4/2025	494,910	0.03
USD 925,000	BPCE 2.045% 19/10/2027	805,072	0.05
USD 282,000	BPCE 3.25% 11/1/2028	254,565	0.01
EUR 500,000	Capgemini 0.625% 23/6/2025	494,884	0.03
EUR 113,351	FCT Autonoria 2019 3.253% 25/9/2035	120,373	0.01

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 113,180	FCT Autonoria 2019 5.103% 25/9/2035	118,696	0.00
EUR 592,789	FCT Noria 2021 3.103% 25/10/2049	622,929	0.04
EUR 370,493	FCT Noria 2021 3.503% 25/10/2049	385,673	0.02
EUR 518,690	FCT Noria 2021 3.903% 25/10/2049	534,107	0.03
EUR 300,000	FCT Pixel 2021 4.443% 25/2/2038	307,888	0.02
EUR 1,271,072	Harmony French Home Loans FCT 2020-2 3.393% 27/8/2061	1,360,930	0.08
EUR 1,000,000	Harmony French Home Loans FCT 2020-2 4.043% 27/8/2061	1,055,155	0.06
EUR 400,000	Harmony French Home Loans FCT 2021-1 3.643% 27/5/2061	413,812	0.03
USD 362,000	Iliad 6.5% 15/10/2026	338,752	0.02
EUR 800,000	Pernod Ricard 0% 24/10/2023	831,719	0.05
EUR 400,000	PSA Banque France 0% 22/1/2025*	394,443	0.02
EUR 600,000	Schneider Electric 0.25% 9/9/2024	606,259	0.04
		9,917,356	0.59
	Germany		
EUR 600,000	BASF 0.101% 5/6/2023	633,293	0.04
EUR 600,000	Bayer 0.05% 12/1/2025	593,415	0.04
EUR 200,000	Commerzbank 0.75% 24/3/2026	196,307	0.01
EUR 290,000	Covestro 0.875% 3/2/2026*	283,393	0.02
EUR 600,000	Deutsche Bank 1% 19/11/2025	602,482	0.04
USD 1,310,000	Deutsche Bank 1.447% 1/4/2025	1,237,593	0.07
EUR 800,000	Deutsche Bank 1.875% 23/2/2028	751,401	0.04
EUR 210,000	E.ON 0.875% 8/1/2025	212,132	0.01
EUR 289,920	Red & Black Auto Germany 8 UG 3.152% 15/9/2030	306,630	0.02
EUR 386,561	Red & Black Auto Germany 8 UG 3.352% 15/9/2030	403,132	0.02
EUR 1,100,000	Volkswagen Bank 1.875% 31/1/2024	1,147,230	0.07
EUR 600,000	Volkswagen Bank 2.5% 31/7/2026	601,061	0.03
EUR 520,000	Volkswagen Financial Services 0.875% 31/1/2028	465,368	0.03
EUR 330,000	Volkswagen Leasing 0.375% 20/7/2026	307,599	0.02
EUR 700,000	ZF Finance 3% 21/9/2025	702,624	0.04
		8,443,660	0.50
	Guatemala		
USD 200,000	Guatemala Government Bond 3.7% 7/10/2033	164,194	0.01
USD 64,000	Guatemala Government Bond 5.25% 10/8/2029	61,499	0.01
USD 210,000	Guatemala Government Bond 5.375% 24/4/2032	200,566	0.01
		426,259	0.03
	Hungary		
USD 200,000	Hungary Government International Bond 5.25% 16/6/2029*	195,625	0.01
	Ireland		
USD 2,200,000	AerCap Ireland Capital / AerCap Global Aviation Trust 2.45% 29/10/2026	1,938,669	0.11
USD 1,700,000	AerCap Ireland Capital / AerCap Global Aviation Trust 2.875% 14/8/2024	1,616,704	0.10
GBP 799,701	Agora UK 2021 5.052% 22/7/2031	925,498	0.06
GBP 784,347	Atom Mortgage 5.752% 22/7/2031	859,184	0.05
EUR 525,000	ESB Finance 3.494% 12/1/2024	557,138	0.03
EUR 561,000	Fresenius Finance Ireland 0% 1/10/2025	536,652	0.03
GBP 734,956	Frost CMBS 2021-1 5.296% 20/11/2033	876,696	0.05
EUR 1,050,696	Haus European Loan Conduit No 39 3.118% 28/7/2051	1,062,470	0.06
EUR 796,770	Haus European Loan Conduit No 39 3.568% 28/7/2051	761,635	0.05
EUR 636,816	Haus European Loan Conduit No 39 3.868% 28/7/2051	582,650	0.04
EUR 988,396	Last Mile Logistics Pan Euro Finance 3.432% 17/8/2033	1,011,865	0.06
EUR 906,253	Last Mile Logistics Pan Euro Finance 4.082% 17/8/2033	894,579	0.05
EUR 320,085	Last Mile Logistics Pan Euro Finance 4.582% 17/8/2033	307,740	0.02
EUR 1,000,794	Last Mile PE 2021 3.582% 17/8/2031	1,041,089	0.06
EUR 1,316,724	Last Mile PE 2021 3.732% 17/8/2031	1,335,223	0.08
EUR 678,857	Last Mile PE 2021 3.882% 17/8/2031	682,255	0.04
EUR 918,807	Last Mile PE 2021 4.282% 17/8/2031	908,502	0.06
USD 264,000	LCPR Senior Secured Financing 6.75% 15/10/2027	244,626	0.01
EUR 2,001,394	Pearl Finance 2020 4.082% 17/11/2032	2,105,708	0.13
EUR 1,128,144	Pearl Finance 2020 4.582% 17/11/2032	1,155,718	0.07
EUR 1,354,717	Pearl Finance 2020 5.182% 17/11/2032	1,392,024	0.08
USD 1,070,317	Prodigy Finance CM2021-1 5.867% 25/7/2051	1,035,593	0.06
EUR 455,900	River Green Finance 2020 3.443% 22/1/2032	461,108	0.03
EUR 237,650	River Green Finance 2020 3.793% 22/1/2032	240,328	0.01
EUR 469,435	SCF Rahoituspalvelut IX 3.383% 25/10/2030	495,610	0.03
USD 2,850,000	SMBC Aviation Capital Finance 1.9% 15/10/2026	2,453,325	0.15
USD 605,000	SMBC Aviation Capital Finance 2.3% 15/6/2028	498,467	0.03
GBP 798,138	Taurus 2021-1 UK 4.795% 17/5/2031	940,095	0.06
GBP 321,638	Taurus 2021-1 UK 5.595% 17/5/2031	364,966	0.02

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
GBP 262,075	Taurus 2021-1 UK 6.545% 17/5/2031	296,350	0.02
GBP 479,655	Taurus 2021-4 UK 4.895% 17/8/2031	569,538	0.03
GBP 286,310	Taurus 2021-4 UK 6.045% 17/8/2031	322,241	0.02
EUR 1,476,664	Vita Scientia 2022-1 3.998% 27/2/2033	1,506,809	0.09
		29,981,055	1.79
	Isle of Man		
USD 209,000	AngloGold Ashanti 3.75% 1/10/2030	178,546	0.01
	Israel		
USD 215,170	Leviathan Bond 5.75% 30/6/2023*	214,363	0.01
	Italy		
EUR 440,000	ACEA 0% 28/9/2025	421,318	0.02
EUR 910,000	ASTM 1% 25/11/2026	846,665	0.05
EUR 1,010,718	Autoflorence 2 3.096% 24/12/2044	1,075,565	0.06
EUR 548,675	Autoflorence 2 3.146% 24/12/2044	568,665	0.03
EUR 373,605	Autoflorence 2 3.546% 24/12/2044	379,504	0.02
EUR 200,339	Autoflorence 2 4.746% 24/12/2044	205,314	0.01
EUR 143,000	Brignole 2021 2.799% 24/7/2036	149,470	0.01
EUR 100,000	Brignole 2021 3.599% 24/7/2036	102,647	0.01
EUR 979,765	Cassia 2022-1 5.154% 22/5/2034	998,931	0.06
EUR 468,531	Cassia 2022-1 6.154% 22/5/2034	451,032	0.03
EUR 270,000	FCA Bank 0% 16/4/2024	274,044	0.02
EUR 180,000	FCA Bank 0.125% 16/11/2023	186,783	0.01
EUR 620,000	FCA Bank 0.5% 18/9/2023	648,978	0.04
EUR 329,678	Progetto Quinto 2.664% 27/10/2036	348,591	0.02
EUR 599,000	Red & Black Auto Italy 5.279% 28/12/2031	607,418	0.04
EUR 320,000	Snam 0% 15/8/2025	309,380	0.02
USD 310,000	Telecom Italia 5.303% 30/5/2024	302,080	0.02
		7,876,385	0.47
	Japan		
EUR 621,000	Asahi 0.01% 19/4/2024	631,460	0.04
EUR 290,000	Asahi 0.155% 23/10/2024	289,454	0.02
USD 310,000	Mitsubishi UFJ Financial 4.08% 19/4/2028*	293,811	0.02
USD 5,510,000	Mitsubishi UFJ Financial 4.788% 18/7/2025	5,437,270	0.33
USD 1,525,000	Mitsubishi UFJ Financial 5.719% 20/2/2026	1,522,335	0.09
EUR 1,045,000	Mizuho Financial 0.523% 10/6/2024	1,064,512	0.06
USD 505,000	Mizuho Financial 1.234% 22/5/2027	437,350	0.03
USD 200,000	Mizuho Financial 4.018% 5/3/2028	187,922	0.01
EUR 185,000	Nissan Motor 2.652% 17/3/2026	184,457	0.01
USD 2,671,000	Nissan Motor 3.043% 15/9/2023	2,625,611	0.16
USD 1,700,000	Nissan Motor 4.345% 17/9/2027	1,547,372	0.09
USD 300,000	Nomura 1.851% 16/7/2025	273,637	0.02
USD 200,000	Nomura 2.648% 16/1/2025	189,222	0.01
USD 200,000	Nomura 5.709% 9/1/2026	199,453	0.01
USD 910,000	NTT Finance 4.372% 27/7/2027	886,594	0.05
USD 2,409,000	Sumitomo Mitsui Financial 5.464% 13/1/2026	2,404,921	0.14
		18,175,381	1.09
	Jersey		
USD 1,342,000	Aptiv / Aptiv 2.396% 18/2/2025	1,265,098	0.08
EUR 1,230,000	Heathrow Funding 1.5% 12/10/2027	1,218,263	0.07
		2,483,361	0.15
	Liberia		
USD 80,000	Royal Caribbean Cruises 5.5% 31/8/2026	72,491	0.00
USD 30,000	Royal Caribbean Cruises 7.25% 15/1/2030	30,039	0.00
USD 30,000	Royal Caribbean Cruises 8.25% 15/1/2029	31,082	0.00
USD 16,000	Royal Caribbean Cruises 9.25% 15/1/2029	16,986	0.00
USD 31,000	Royal Caribbean Cruises 11.625% 15/8/2027	32,965	0.00
		183,563	0.00
	Luxembourg		
USD 200,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.625% 1/6/2028	166,505	0.01
USD 365,000	Altice Financing 5% 15/1/2028	303,735	0.02
EUR 460,000	Becton Dickinson Euro Finance 1.208% 4/6/2026	447,048	0.03
EUR 1,897,000	BL Consumer Credit 2021 3.153% 25/9/2038	2,023,523	0.12
EUR 528,000	BL Consumer Credit 2021 3.503% 25/9/2038	552,905	0.03
EUR 681,000	BL Consumer Credit 2021 4.053% 25/9/2038	702,456	0.04
EUR 355,000	BL Consumer Credit 2021 5.253% 25/9/2038	360,493	0.02
USD 62,000	Camelot Finance 4.5% 1/11/2026	56,915	0.00
USD 200,000	EIG Pearl 4.387% 30/11/2046	152,925	0.01
EUR 700,000	FACT Master 3.356% 20/7/2028	736,887	0.05
EUR 767,175	Germany Compartment Consumer 2020-1 3.525% 14/11/2034	812,513	0.05
EUR 409,160	Germany Compartment Consumer 2020-1 4.125% 14/11/2034	429,119	0.03
EUR 306,870	Germany Compartment Consumer 2020-1 4.875% 14/11/2034	320,460	0.02
USD 200,000	Herens Holdco 4.75% 15/5/2028	164,206	0.01
EUR 405,000	Holcim Finance Luxembourg 0.125% 19/7/2027*	367,902	0.02
EUR 635,000	Medtronic Global 0.375% 7/3/2023	675,192	0.04
EUR 1,515,000	SIG Combibloc PurchaseCo 1.875% 18/6/2023*	1,600,595	0.10
EUR 270,000	SIG Combibloc PurchaseCo 2.125% 18/6/2025	271,595	0.02
USD 200,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	188,450	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
EUR 500,000	Traton Finance Luxembourg 0% 14/6/2024	503,967	0.03
EUR 500,000	Traton Finance Luxembourg 0.125% 10/11/2024	496,700	0.03
EUR 200,000	Traton Finance Luxembourg 4.125% 22/11/2025	211,224	0.01
		11,545,315	0.70
	Mauritius		
USD 250,000	India Green Energy 5.375% 29/4/2024*	243,125	0.02
	Mexico		
USD 200,000	BBVA Bancomer 5.125% 18/1/2033	180,394	0.01
USD 221,000	Comision Federal de Electricidad 4.688% 15/5/2029	198,197	0.01
USD 200,000	Comision Federal de Electricidad 4.875% 15/1/2024	198,057	0.01
USD 200,000	Grupo KUO 5.75% 7/7/2027	184,276	0.01
USD 350,000	Mexico City Airport Trust 4.25% 31/10/2026	327,778	0.02
USD 380,000	Mexico Government International Bond 4.125% 21/1/2026	370,880	0.02
USD 200,000	Mexico Government International Bond 4.75% 27/4/2032	186,581	0.01
USD 160,000	Petroleos Mexicanos 5.95% 28/1/2031	122,653	0.01
USD 77,000	Petroleos Mexicanos 6.7% 16/2/2032	61,600	0.00
USD 127,000	Petroleos Mexicanos 6.875% 4/8/2026	121,158	0.01
USD 129,000	Petroleos Mexicanos 8.75% 2/6/2029	122,047	0.01
USD 200,000	Trust Fibra Uno 5.25% 30/1/2026	191,454	0.01
		2,265,075	0.13
	Morocco		
USD 316,000	Morocco Government International Bond 3% 15/12/2032	240,950	0.02
	Netherlands		
EUR 701,000	American Medical Systems Europe 1.375% 8/3/2028*	660,473	0.04
EUR 600,000	Bayer Capital 1.5% 26/6/2026	588,365	0.04
EUR 890,000	BMW Finance 0% 14/4/2023	943,365	0.06
EUR 490,000	Conti-Gummi Finance 1.125% 25/9/2024	500,102	0.03
EUR 1,115,000	Digital Dutch Finco 0.625% 15/7/2025	1,072,190	0.06
EUR 503,386	Domi 2021-1 2.676% 15/6/2053	531,157	0.03
EUR 1,642,521	Domi 2022-1 3.138% 15/4/2054	1,737,248	0.10
EUR 696,719	Dutch Property Finance 2020-2 3.258% 28/1/2058	739,353	0.04
EUR 290,000	Dutch Property Finance 2020-2 3.818% 28/1/2058	303,450	0.02
EUR 1,980,898	Dutch Property Finance 2021-1 3.118% 28/7/2058	2,102,192	0.13
EUR 740,000	Dutch Property Finance 2021-1 3.568% 28/7/2058	771,082	0.05
EUR 993,816	Dutch Property Finance 2021-2 3.168% 28/4/2059	1,049,457	0.06
EUR 820,000	Dutch Property Finance 2021-2 3.268% 28/4/2059	846,508	0.05
EUR 504,000	Dutch Property Finance 2021-2 3.518% 28/4/2059	508,724	0.03
EUR 1,155,000	Enel Finance International 0% 17/6/2024	1,168,557	0.07
EUR 230,000	GSK Consumer Healthcare Capital NL 1.25% 29/3/2026	224,736	0.01
EUR 500,000	ING Groep 0.1% 3/9/2025	498,463	0.03
EUR 800,000	ING Groep 1% 20/9/2023	840,161	0.05
USD 900,000	ING Groep 1.726% 1/4/2027	798,660	0.05
EUR 929,400	Jubilee Place 3.178% 17/1/2059	983,812	0.06
EUR 407,000	Jubilee Place 3.428% 17/1/2059	416,801	0.03
EUR 201,000	Jubilee Place 3.928% 17/1/2059	203,884	0.01
EUR 340,322	Jubilee Place 2020-1 3.328% 17/10/2057	362,361	0.02
EUR 574,595	Jubilee Place 2021-1 3.158% 17/7/2058	608,174	0.04
EUR 700,000	Louis Dreyfus Finance 2.375% 27/11/2025	703,909	0.04
EUR 93,516	Magoi 2019 3.364% 27/7/2039	97,985	0.01
EUR 450,000	Mercedes-Benz International Finance 0.25% 6/11/2023	468,462	0.03
USD 742,000	NXP / NXP Funding / NXP USA 2.7% 1/5/2025	695,952	0.04
EUR 200,000	Redexis Gas Finance 1.875% 28/5/2025	202,511	0.01
USD 80,000	Sensata Technologies 4% 15/4/2029	70,310	0.00
USD 47,000	Sensata Technologies 5% 1/10/2025	45,773	0.00
EUR 935,000	Siemens Financieringsmaatschappij 0.375% 6/9/2023	979,894	0.06
EUR 665,000	Stellantis 3.375% 7/7/2023	707,456	0.04
USD 27,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	23,664	0.00
EUR 410,000	Toyota Motor Finance Netherlands 0% 27/10/2025	394,790	0.02
USD 311,000	Trivium Packaging Finance 5.5% 15/8/2026	293,427	0.02
EUR 720,000	Viterra Finance 0.375% 24/9/2025	683,204	0.04
USD 194,000	Ziggo Bond 6% 15/1/2027	179,639	0.01
		24,006,251	1.43
	Oman		
USD 240,000	Oman Government International Bond 6.5% 8/3/2047	224,700	0.01
USD 267,000	OQ SAOC 5.125% 6/5/2028	258,495	0.02
		483,195	0.03
	Panama		
USD 250,000	Banco Latinoamericano de Comercio Exterior 2.375% 14/9/2025	230,344	0.01
USD 295,000	Banco Nacional de Panama 2.5% 11/8/2030	236,173	0.02
USD 30,000	Carnival 4% 1/8/2028	25,514	0.00
USD 110,000	Carnival 5.75% 1/3/2027	90,166	0.01
USD 33,000	Carnival 6% 1/5/2029	25,565	0.00

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 5,000	Carnival 7.625% 1/3/2026	4,511	0.00
USD 71,000	Carnival 10.5% 1/2/2026	73,553	0.01
USD 248,000	Panama Government International Bond 2.252% 29/9/2032	184,599	0.01
USD 238,000	Panama Government International Bond 3.875% 17/3/2028	223,202	0.02
		1,093,627	0.08
	Paraguay		
USD 319,000	Paraguay Government International Bond 4.95% 28/4/2031	300,454	0.02
USD 332,000	Paraguay Government International Bond 5% 15/4/2026*	323,923	0.02
		624,377	0.04
	Peru		
USD 341,000	Peruvian Government International Bond 2.392% 23/1/2026	317,657	0.02
USD 116,000	Peruvian Government International Bond 2.783% 23/1/2031	95,634	0.01
USD 200,000	SAN Miguel Industrias Pet / NG PET R&P Latin America 3.5% 2/8/2028	166,018	0.01
		579,309	0.04
	Philippines		
USD 200,000	Philippine Government International Bond 3.75% 14/1/2029	188,250	0.01
	Portugal		
EUR 198,543	Ares Lusitani-STC / Pelican Finance 2 4.264% 25/1/2035	203,810	0.01
EUR 860,353	Ares Lusitani-STC / Pelican Finance 2 6.264% 25/1/2035	872,658	0.05
EUR 710,133	TAGUS - Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 2 5.233% 23/9/2038	709,645	0.04
EUR 1,335,571	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 3.129% 28/10/2040	1,411,136	0.09
EUR 178,076	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 3.379% 28/10/2040	184,174	0.01
EUR 623,267	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 3.979% 28/10/2040	631,834	0.04
		4,013,257	0.24
	Romania		
EUR 161,000	Romanian Government International Bond 2.124% 16/7/2031	123,215	0.01
EUR 69,000	Romanian Government International Bond 2.5% 8/2/2030	58,212	0.00
EUR 66,000	Romanian Government International Bond 2.875% 11/3/2029	59,638	0.00
USD 254,000	Romanian Government International Bond 5.25% 25/11/2027	246,539	0.02
		487,604	0.03
	Saudi Arabia		
USD 865,000	Saudi Arabian Oil 2.875% 16/4/2024	841,213	0.05
USD 200,000	Saudi Government International Bond 5.5% 25/10/2032	208,500	0.01
		1,049,713	0.06
	South Africa		
USD 200,000	Republic of South Africa Government International Bond 4.3% 12/10/2028	178,000	0.01
USD 213,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	188,239	0.01
		366,239	0.02
	Spain		
EUR 777,228	Autonoria Spain 2021 FT 3.053% 31/1/2039	828,821	0.05
EUR 643,407	Autonoria Spain 2021 FT 3.203% 31/1/2039	676,388	0.04
EUR 160,852	Autonoria Spain 2021 FT 3.953% 31/1/2039	164,445	0.01
EUR 386,052	Autonoria Spain 2021 FT 5.053% 31/1/2039	392,311	0.02
EUR 160,852	Autonoria Spain 2021 FT 6.303% 31/1/2039	161,858	0.01
EUR 500,000	Banco de Sabadell 0.625% 7/11/2025	501,263	0.03
EUR 200,000	Banco de Sabadell 1.125% 11/3/2027	192,637	0.01
USD 800,000	Banco Santander 2.746% 28/5/2025	749,600	0.05
USD 200,000	Banco Santander 5.147% 18/8/2025	197,542	0.01
EUR 500,000	Cellnex Finance 2.25% 12/4/2026	491,687	0.03
EUR 334,521	FT Santander Consumer Spain Auto 2020-1 2.747% 21/3/2033	356,371	0.02
EUR 286,732	FT Santander Consumer Spain Auto 2020-1 2.997% 21/3/2033	298,542	0.02
EUR 238,943	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	238,836	0.02
EUR 143,366	FT Santander Consumer Spain Auto 2020-1 3.997% 21/3/2033	147,539	0.01
		5,397,840	0.33
	Sweden		
USD 1,600,000	Svenska Handelsbanken 1.418% 11/6/2027	1,405,650	0.08
USD 1,975,000	Swedbank 5.337% 20/9/2027	1,948,016	0.12
		3,353,666	0.20
	Switzerland		
EUR 715,000	UBS 0.25% 29/1/2026	705,979	0.04
EUR 875,000	UBS 0.75% 21/4/2023	929,867	0.06

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The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 3,220,000	UBS 1.494% 10/8/2027*	2,785,803	0.17
		4,421,649	0.27
	United Kingdom		
USD 200,000	Antofagasta 2.375% 14/10/2030	158,606	0.01
USD 104,000	AstraZeneca 0.7% 8/4/2026	91,127	0.01
GBP 497,698	Atlas Funding 2021-1 4.762% 25/7/2058	604,153	0.04
GBP 100,000	Atlas Funding 2021-1 5.362% 25/7/2058	120,910	0.01
GBP 100,000	Atlas Funding 2021-1 5.562% 25/7/2058	120,454	0.01
GBP 100,000	Atlas Funding 2021-1 6.112% 25/7/2058	120,386	0.01
GBP 1,699,000	Azure Finance NO 2 6.933% 20/7/2030	2,073,450	0.12
USD 235,000	Barclays 3.932% 7/5/2025	228,749	0.01
USD 899,000	Barclays 4.375% 12/1/2026	868,403	0.05
USD 2,135,000	Barclays 5.501% 9/8/2028	2,086,281	0.12
GBP 202,000	Barley Hill NO 2 5.333% 27/8/2058	238,238	0.01
GBP 115,000	Barley Hill NO 2 5.633% 27/8/2058	133,094	0.01
EUR 545,000	BAT International Finance 0.875% 13/10/2023*	568,847	0.03
USD 125,000	BP Capital Markets 3.279% 19/9/2027	116,321	0.01
GBP 730,360	Brants Bridge 2022-1 4.814% 12/12/2064	884,286	0.05
GBP 1,418,286	Brass No 10 4.143% 16/4/2069	1,716,860	0.10
GBP 348,000	Canada Square Funding 2021-2 4.83% 17/6/2058	406,406	0.02
GBP 102,000	Canada Square Funding 2021-2 5.23% 17/6/2058	119,037	0.01
GBP 1,238,565	Canada Square Funding 6 4.667% 17/1/2059	1,492,593	0.09
GBP 431,000	Canada Square Funding 6 5.117% 17/1/2059	500,720	0.03
GBP 318,000	Canada Square Funding 6 5.267% 17/1/2059	365,754	0.02
GBP 178,000	Canada Square Funding 6 5.667% 17/1/2059	198,983	0.01
GBP 388,991	CMF 2020-1 4.533% 16/1/2057	472,333	0.03
GBP 220,000	CMF 2020-1 4.933% 16/1/2057	265,097	0.02
GBP 105,000	CMF 2020-1 5.183% 16/1/2057	125,569	0.01
GBP 340,563	Dowson 2021-2 4.613% 20/10/2028	413,448	0.03
GBP 700,000	Dowson 2021-2 5.133% 20/10/2028	846,515	0.05
GBP 800,000	Dowson 2021-2 5.533% 20/10/2028	953,931	0.06
GBP 331,000	Dowson 2022-1 5.683% 20/1/2029	401,987	0.02
GBP 172,000	Dowson 2022-1 6.183% 20/1/2029	204,469	0.01
GBP 100,000	Dowson 2022-1 6.633% 20/1/2029	116,613	0.01
GBP 577,000	Economic Master Issuer 4.233% 25/6/2073	696,164	0.04
GBP 144,500	Economic Master Issuer 2020-1 4.403% 25/6/2072	175,611	0.01
USD 200,000	eG Global Finance 6.75% 7/2/2025	178,740	0.01
GBP 410,426	Elvet Mortgages 2020-1 4.521% 22/3/2065	501,392	0.03
GBP 711,797	Elvet Mortgages 2021-1 4.222% 22/10/2063	861,146	0.05
GBP 856,269	Finsbury Square 4.254% 16/12/2067	1,030,182	0.06
GBP 828,000	Finsbury Square 4.604% 16/12/2067	978,548	0.06
GBP 1,045,000	Finsbury Square 4.854% 16/12/2067	1,213,337	0.07
GBP 241,335	Finsbury Square 2020-1 4.404% 16/3/2070	292,976	0.02
GBP 224,959	Finsbury Square 2020-1 4.954% 16/3/2070	272,235	0.02
GBP 139,889	Finsbury Square 2020-2 4.904% 16/6/2070	170,075	0.01
GBP 1,501,217	Finsbury Square 2021-2 4.404% 16/12/2071	1,803,701	0.11
GBP 730,000	Finsbury Square 2021-2 4.854% 16/12/2071	865,943	0.05
GBP 371,000	Finsbury Square 2021-2 5.004% 16/12/2071	427,614	0.03
GBP 201,000	Finsbury Square 2021-2 5.304% 16/12/2071	223,943	0.01
GBP 580,000	Funding V 4.683% 15/10/2025	703,780	0.04
GBP 424,000	Funding V 5.133% 15/10/2025	510,036	0.03
GBP 115,000	Funding V 5.633% 15/10/2025	136,807	0.01
GBP 210,000	Funding VI 7.033% 15/7/2026	258,348	0.02
GBP 951,478	Gemgarto 2021-1 4.194% 16/12/2067	1,147,479	0.07
GBP 668,000	Gemgarto 2021-1 4.704% 16/12/2067	800,415	0.05
GBP 218,000	Gemgarto 2021-1 4.904% 16/12/2067	256,536	0.01
GBP 319,196	Gemgarto 2021-1 8.604% 16/12/2067	387,450	0.02
GBP 1,309,000	Harben Finance 4.605% 28/9/2055	1,510,260	0.09
GBP 730,000	Harben Finance 4.855% 28/9/2055	836,611	0.05
GBP 441,000	Harben Finance 5.205% 28/9/2055	479,334	0.03
GBP 573,572	Hops Hill No 1 4.883% 27/5/2054	695,041	0.04
GBP 124,993	Hops Hill No 1 5.533% 27/5/2054	150,796	0.01
GBP 199,992	Hops Hill No 1 5.783% 27/5/2054	239,117	0.01
GBP 99,998	Hops Hill No 1 6.283% 27/5/2054	118,492	0.01
USD 788,000	HSBC 2.251% 22/11/2027	691,668	0.04
USD 200,000	HSBC 2.999% 10/3/2026	189,080	0.01
USD 1,091,000	HSBC 4.041% 13/3/2028	1,018,882	0.06
USD 256,000	HSBC 4.583% 19/6/2029	240,093	0.01
USD 264,000	HSBC 5.21% 11/8/2028	257,822	0.02
USD 1,471,000	HSBC 7.39% 3/11/2028	1,554,571	0.10
EUR 709,000	Informa 1.5% 5/7/2023	748,699	0.04
EUR 2,255,000	Informa 2.125% 6/10/2025	2,277,091	0.14

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
GBP 2,119,005	Jupiter Mortgage NO 1 4.634% 20/7/2060	2,561,971	0.15
GBP 201,000	Lanark Master Issuer 4.515% 22/12/2069	244,607	0.01
GBP 1,246,866	Lanebrook Mortgage Transaction 2020-1 4.664% 12/6/2057	1,514,902	0.09
GBP 630,000	Lanebrook Mortgage Transaction 2020-1 5.414% 12/6/2057	759,566	0.04
GBP 370,000	Lanebrook Mortgage Transaction 2020-1 5.814% 12/6/2057	444,003	0.03
GBP 483,186	Lanebrook Mortgage Transaction 2021-1 4.484% 20/7/2058	581,737	0.03
GBP 266,000	Lanebrook Mortgage Transaction 2021-1 4.784% 20/7/2058	313,953	0.02
GBP 159,000	Lanebrook Mortgage Transaction 2021-1 5.084% 20/7/2058	182,684	0.01
GBP 103,000	Lanebrook Mortgage Transaction 2021-1 5.484% 20/7/2058	116,992	0.01
USD 1,600,000	Lloyds Banking 5.871% 6/3/2029	1,597,604	0.10
GBP 355,669	London Wall Mortgage Capital 4.695% 15/5/2051	426,373	0.02
GBP 420,193	London Wall Mortgage Capital 4.745% 15/5/2052	506,145	0.03
USD 2,935,000	LSEGA Financing 1.375% 6/4/2026	2,577,384	0.15
GBP 305,000	Mortimer BTL 2021-1 4.76% 23/6/2053	359,161	0.02
GBP 108,000	Mortimer BTL 2021-1 5.11% 23/6/2053	125,778	0.01
EUR 600,000	National Grid Electricity Transmission 0.19% 20/1/2025	595,235	0.04
USD 1,780,000	NatWest 2.359% 22/5/2024	1,764,780	0.11
EUR 900,000	NatWest Markets 0.125% 18/6/2026	836,514	0.05
USD 290,000	NatWest Markets 1.6% 29/9/2026	251,372	0.01
GBP 954,000	Newday Funding Master Issuer - Series 2021-1 4.903% 15/3/2029	1,151,904	0.07
GBP 775,000	Newday Funding Master Issuer - Series 2021-1 5.483% 15/3/2029	928,984	0.06
GBP 735,000	Newday Funding Master Issuer - Series 2021-3 4.833% 15/11/2029	882,406	0.05
GBP 404,000	Newday Funding Master Issuer - Series 2021-3 5.283% 15/11/2029	480,295	0.03
GBP 1,156,000	Newday Funding Master Issuer - Series 2022-1 5.233% 15/4/2030	1,392,884	0.08
GBP 1,569,006	Oat Hill NO 2 4.783% 27/5/2046	1,900,419	0.11
GBP 27,287	Orbita Funding 2020-1 4.513% 17/3/2027	33,170	0.00
GBP 911,343	Pierpont BTL 2021-1 4.46% 22/12/2053	1,081,468	0.06
GBP 1,355,000	Pierpont BTL 2021-1 4.91% 22/12/2053	1,569,254	0.09
GBP 1,260,000	Polaris 2022-1 5.283% 23/10/2059	1,486,610	0.09
GBP 421,000	Polaris 2022-1 5.433% 23/10/2059	484,395	0.03
GBP 307,000	Polaris 2022-1 5.933% 23/10/2059	348,739	0.02
GBP 538,000	Polaris 2022-1 7.333% 23/10/2059	617,946	0.04
GBP 1,755,334	Precise Mortgage Funding 2019-1B 4.764% 12/12/2055	2,133,677	0.13
GBP 115,000	Precise Mortgage Funding 2020-1B 5.383% 16/10/2056	138,282	0.01
GBP 100,000	Precise Mortgage Funding 2020-1B 5.633% 16/10/2056	118,729	0.01
GBP 100,000	Precise Mortgage Funding 2020-1B 5.883% 16/10/2056	118,131	0.01
GBP 693,844	Residential Mortgage 32 4.899% 20/6/2070	844,168	0.05
GBP 525,000	Residential Mortgage 32 5.849% 20/6/2070	632,233	0.04
GBP 312,654	RMAC No 1 3.833% 12/6/2044	360,317	0.02
USD 322,000	Rolls-Royce 5.75% 15/10/2027	309,567	0.02
GBP 905,000	Sage AR Funding No 1 5.195% 17/11/2030	1,065,622	0.06
GBP 385,000	Sage AR Funding No 1 5.895% 17/11/2030	449,826	0.03
GBP 535,000	Sage AR Funding No 1 6.095% 17/11/2030	605,935	0.04
GBP 307,430	Satus 2021-1 4.633% 17/8/2028	373,156	0.02
GBP 605,000	Satus 2021-1 5.133% 17/8/2028	730,370	0.04
GBP 743,000	Satus 2021-1 5.533% 17/8/2028	883,032	0.05
GBP 122,000	Satus 2021-1 5.833% 17/8/2028	142,236	0.01
GBP 247,000	Satus 2021-1 7.133% 17/8/2028	283,865	0.02
GBP 5,884,114	Silk Road Finance Number Six 4.51% 21/9/2067	7,154,589	0.43
GBP 916,000	Silverstone Master Issuer 4.138% 21/1/2070	1,105,310	0.07
GBP 1,047,000	Silverstone Master Issuer 4.318% 21/1/2070	1,271,515	0.08
GBP 120,000	Stanlington No 2 5.314% 12/6/2045	137,486	0.01
GBP 110,000	Stanlington No 2 5.764% 12/6/2045	126,058	0.01
GBP 303,000	Stanlington No 2 6.864% 12/6/2045	337,375	0.02
GBP 399,444	Together Asset Backed Securitisation 2021-1st1 4.489% 12/7/2063	481,528	0.03
GBP 156,000	Together Asset Backed Securitisation 2021-1st1 4.739% 12/7/2063	184,350	0.01
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 5.039% 12/7/2063	123,809	0.01
GBP 494,361	Tower Bridge Funding 2020-1 5.019% 20/9/2063	602,959	0.04
GBP 1,060,000	Tower Bridge Funding 2020-1 5.749% 20/9/2063	1,291,806	0.08
GBP 145,000	Tower Bridge Funding 2020-1 6.099% 20/9/2063	175,971	0.01
GBP 115,000	Tower Bridge Funding 2020-1 7.099% 20/9/2063	141,005	0.01
GBP 1,479,347	Tower Bridge Funding 2021-1 4.748% 21/7/2064	1,794,368	0.11
GBP 381,999	Tower Bridge Funding 2021-1 5.348% 21/7/2064	461,414	0.03
GBP 364,999	Tower Bridge Funding 2021-1 5.698% 21/7/2064	439,677	0.03

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Holding	Description	Market Value (USD)	% of Net Assets
GBP 253,000	Tower Bridge Funding 2021-1 5.998% 21/7/2064	302,318	0.02
GBP 252,999	Tower Bridge Funding 2021-2 5.046% 20/11/2063	301,521	0.02
GBP 139,999	Tower Bridge Funding 2021-2 5.446% 20/11/2063	165,161	0.01
GBP 169,999	Tower Bridge Funding 2021-2 5.746% 20/11/2063	192,133	0.01
GBP 698,954	Tower Bridge Funding 2022-1 4.369% 20/12/2063	841,404	0.05
GBP 293,000	Tower Bridge Funding 2022-1 4.649% 20/12/2063	344,024	0.02
GBP 264,000	Tower Bridge Funding 2022-1 4.899% 20/12/2063	302,643	0.02
GBP 408,718	Turbo Finance 9 4.763% 20/8/2028	497,368	0.03
GBP 1,590,000	Turbo Finance 9 5.583% 20/8/2028	1,930,675	0.12
GBP 608,453	Twin Bridges 2020-1 4.814% 12/12/2054	742,327	0.04
GBP 1,145,000	Twin Bridges 2020-1 5.564% 12/12/2054	1,395,753	0.08
GBP 390,000	Twin Bridges 2020-1 5.814% 12/12/2054	471,125	0.03
GBP 225,000	Twin Bridges 2020-1 6.564% 12/12/2054	271,598	0.02
GBP 2,476,923	Twin Bridges 2021-1 4.414% 12/3/2055	2,990,479	0.18
GBP 436,000	Twin Bridges 2021-1 5.164% 12/3/2055	510,493	0.03
GBP 220,000	Twin Bridges 2021-1 5.664% 12/3/2055	253,808	0.01
GBP 1,054,597	Twin Bridges 2021-2 4.224% 12/9/2055	1,263,307	0.08
GBP 443,000	Twin Bridges 2021-2 4.464% 12/9/2055	519,501	0.03
GBP 338,000	Twin Bridges 2021-2 4.714% 12/9/2055	388,183	0.02
GBP 188,000	Twin Bridges 2021-2 5.064% 12/9/2055	204,707	0.01
GBP 90,135	Twin Bridges 2021-2 6.464% 12/9/2055	108,794	0.01
GBP 1,454,380	Twin Bridges 2022-1 4.334% 1/12/2055	1,741,043	0.10
GBP 891,000	Twin Bridges 2022-1 4.564% 1/12/2055	1,034,806	0.06
GBP 723,000	Twin Bridges 2022-1 4.864% 1/12/2055	818,584	0.05
GBP 365,000	Twin Bridges 2022-1 5.264% 1/12/2055	410,951	0.02
GBP 478,656	Unique Pub Finance 7.395% 28/3/2024	589,042	0.04
EUR 530,000	Virgin Money UK 0.375% 27/5/2024	558,036	0.03
EUR 314,000	WPP Finance 2013 3% 20/11/2023	332,447	0.02
		114,533,467	6.87

Holding	Description	Market Value (USD)	% of Net Assets
	United States		
USD 5,673,000	1211 Avenue of the Americas Trust 2015-1211 3.901% 10/8/2035	5,336,615	0.32
USD 2,145,000	225 Liberty Street Trust 2016-225L 3.597% 10/2/2036	1,967,784	0.12
USD 5,662,000	7-Eleven 0.8% 10/2/2024	5,410,028	0.33
USD 1,165,000	7-Eleven 0.95% 10/2/2026	1,026,962	0.06
EUR 320,000	AbbVie 1.25% 1/6/2024	329,166	0.02
EUR 1,305,000	AbbVie 1.5% 15/11/2023	1,367,535	0.08
USD 704,000	AbbVie 2.95% 21/11/2026	648,508	0.04
USD 1,521,000	AbbVie 3.2% 14/5/2026	1,427,594	0.09
USD 5,000	Acadia Healthcare 5% 15/4/2029	4,535	0.00
USD 200,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	159,638	0.01
USD 117,000	AdaptHealth 6.125% 1/8/2028	109,722	0.01
USD 49,000	ADT Security 4.125% 15/6/2023	48,743	0.00
USD 112,000	Advanced Drainage Systems 5% 30/9/2027	104,082	0.01
USD 129,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	123,683	0.01
USD 1,185,000	Air Lease 1.875% 15/8/2026	1,033,773	0.06
USD 53,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	44,805	0.00
USD 30,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	28,230	0.00
USD 68,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	65,889	0.00
USD 15,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	14,904	0.00
USD 1,905,000	Alexander Funding Trust 1.841% 15/11/2023	1,840,941	0.11
USD 22,000	Allegiant Travel 7.25% 15/8/2027	21,583	0.00
USD 262,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	231,499	0.01
USD 68,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	66,538	0.00
USD 204,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	193,515	0.01
USD 47,000	AMC Networks 4.75% 1/8/2025	44,159	0.00
USD 209,000	American Airlines 11.75% 15/7/2025	228,837	0.01
USD 46,357	American Airlines Aadvantage Loyalty IP 5.5% 20/4/2026	45,176	0.00
USD 3,914,000	American Express 2.55% 4/3/2027	3,538,772	0.21
EUR 700,000	American International 1.875% 21/6/2027	675,160	0.04
EUR 1,400,000	American Tower 0.4% 15/2/2027	1,271,237	0.08
EUR 1,050,000	American Tower 0.45% 15/1/2027	957,689	0.06
USD 304,000	American Tower 1.3% 15/9/2025	273,237	0.02
USD 500,000	American Tower 1.45% 15/9/2026	435,108	0.03
USD 1,053,000	American Tower 1.6% 15/4/2026	936,190	0.06

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Holding	Description	Market Value (USD)	% of Net Assets
USD 122,000	American Tower 3.65% 15/3/2027	113,721	0.01
USD 649,000	American Tower 4.4% 15/2/2026	629,744	0.04
USD 162,000	Amgen 2.2% 21/2/2027	145,037	0.01
USD 5,045,000	Amgen 5.15% 2/3/2028	5,016,746	0.30
USD 42,000	AmWINS 4.875% 30/6/2029	35,737	0.00
USD 24,000	ANGI 3.875% 15/8/2028	18,059	0.00
USD 3,306,000	Anheuser-Busch InBev Worldwide 4% 13/4/2028	3,150,184	0.19
USD 173,000	Antero Midstream Partners / Antero Midstream Finance 7.875% 15/5/2026	174,998	0.01
USD 79,000	Antero Resources 7.625% 1/2/2029	79,800	0.01
USD 2,041,000	Aon / Aon Global 2.85% 28/5/2027	1,853,019	0.11
USD 44,000	APX 6.75% 15/2/2027	42,297	0.00
USD 39,000	Aramark Services 5% 1/4/2025	37,869	0.00
USD 46,000	Aramark Services 5% 1/2/2028	42,457	0.00
USD 55,000	Aramark Services 6.375% 1/5/2025	54,761	0.00
USD 123,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	116,065	0.01
USD 59,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	57,213	0.00
USD 108,000	Arconic 6.125% 15/2/2028	101,808	0.01
USD 58,000	Arcosa 4.375% 15/4/2029	50,724	0.00
USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	192,846	0.01
USD 80,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	69,283	0.00
USD 5,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	6,108	0.00
USD 100,000	Astrazeneca Finance 1.2% 28/5/2026	88,628	0.01
EUR 845,000	AT&T 1.05% 5/9/2023	887,672	0.05
USD 3,399,000	AT&T 1.7% 25/3/2026	3,053,477	0.18
USD 43,000	ATI 5.875% 1/12/2027	41,000	0.00
USD 149,000	Avantor Funding 4.625% 15/7/2028	137,236	0.01
USD 1,380,000	Aviation Capital 1.95% 30/1/2026	1,217,870	0.07
USD 1,665,000	Aviation Capital 1.95% 20/9/2026	1,430,235	0.09
USD 299,000	Axalta Coating Systems 3.375% 15/2/2029	248,646	0.02
USD 3,054,000	Ball 5.25% 1/7/2025	3,000,073	0.18
USD 10,963	Banc of America Mortgage 2003-J Trust 3.794% 25/11/2033	9,757	0.00
USD 1,446,000	Bank of America 0.523% 14/6/2024	1,422,798	0.09
USD 4,950,000	Bank of America 1.197% 24/10/2026	4,409,735	0.27
USD 2,694,000	Bank of America 1.319% 19/6/2026	2,444,026	0.15
USD 3,067,000	Bank of America 1.53% 6/12/2025	2,849,059	0.17
USD 4,365,000	Bank of America 1.843% 4/2/2025	4,208,525	0.25
USD 1,575,000	Bank of America 2.015% 13/2/2026	1,465,954	0.09
USD 365,000	Bank of America 2.456% 22/10/2025	346,237	0.02
USD 600,000	Bank of America 4.376% 27/4/2028	572,040	0.03
USD 2,588,000	Bank of America 6.204% 10/11/2028	2,657,166	0.16
USD 9,472,000	BAT Capital 3.222% 15/8/2024	9,132,163	0.55
USD 9,000	Beacon Roofing Supply 4.125% 15/5/2029	7,709	0.00
EUR 510,000	Becton Dickinson 0.034% 13/8/2025	492,426	0.03
EUR 310,000	Becton Dickinson 1.401% 24/5/2023	328,472	0.02
USD 136,000	Big River Steel / BRS Finance 6.625% 31/1/2029	132,652	0.01
USD 74,000	Black Knight InfoServ 3.625% 1/9/2028	64,657	0.00
USD 157,000	Block 2.75% 1/6/2026	140,110	0.01
USD 620,000	Boeing 2.196% 4/2/2026	562,469	0.03
USD 990,000	Boeing 3.1% 1/5/2026	921,478	0.06
EUR 840,000	Booking 0.1% 8/3/2025	827,960	0.05
USD 81,000	Booz Allen Hamilton 3.875% 1/9/2028	71,904	0.01
USD 101,000	Boston Properties 6.75% 1/12/2027	104,805	0.01
USD 212,000	Boxer Parent 7.125% 2/10/2025	210,083	0.01
USD 45,000	Boyne USA 4.75% 15/5/2029	40,081	0.00
USD 139,000	BP Capital Markets America 3.017% 16/1/2027	129,047	0.01
USD 187,000	Broadcom 1.95% 15/2/2028	158,126	0.01
USD 1,885,000	Broadcom 3.15% 15/11/2025	1,774,359	0.11
USD 174,000	Broadcom 3.459% 15/9/2026	162,461	0.01
USD 103,000	Broadcom / Broadcom Cayman Finance 3.5% 15/1/2028	93,956	0.01
USD 2,596,000	Broadcom / Broadcom Cayman Finance 3.875% 15/1/2027	2,445,978	0.15
USD 46,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco 4.5% 1/4/2027	39,267	0.00
USD 15,000	Buckeye Partners 4.125% 1/3/2025	14,077	0.00
USD 70,000	Buckeye Partners 4.5% 1/3/2028	61,485	0.00
USD 82,000	BWX Technologies 4.125% 30/6/2028	73,512	0.01
USD 1,130,000	BX Trust 2018-BILT 6.358% 15/5/2030	1,106,163	0.07
USD 230,000	Caesars Entertainment 6.25% 1/7/2025	228,459	0.01
USD 125,000	Caesars Entertainment 7% 15/2/2030	126,203	0.01
USD 53,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	52,968	0.00
USD 28,000	Callon Petroleum 6.375% 1/7/2026	26,645	0.00
USD 87,000	Callon Petroleum 8% 1/8/2028	84,906	0.01
USD 85,000	Calpine 4.625% 1/2/2029	71,849	0.01
USD 73,000	Calpine 5.25% 1/6/2026	69,988	0.00

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Holding	Description	Market Value (USD)	% of Net Assets
USD 34,000	Camelot Return Merger Sub 8.75% 1/8/2028	32,338	0.00
USD 163,000	Capital One Financial 4.927% 10/5/2028	157,514	0.01
USD 3,000,000	Capital One Financial 5.054% 6/12/2024	2,978,025	0.18
USD 167,000	Carnival Bermuda 10.375% 1/5/2028	178,586	0.01
USD 7,000	Carpenter Technology 6.375% 15/7/2028	6,714	0.00
USD 79,000	Catalent Pharma Solutions 3.125% 15/2/2029	68,408	0.00
USD 298,000	CCO / CCO Capital 5.125% 1/5/2027	276,276	0.02
USD 150,000	CCO / CCO Capital 5.375% 1/6/2029	133,874	0.01
USD 90,000	CCO / CCO Capital 6.375% 1/9/2029	84,094	0.01
USD 2,147,356	CD 2016-CD1 Mortgage Trust 2.622% 10/8/2049	2,034,381	0.12
USD 30,000	CD&R Smokey Buyer 6.75% 15/7/2025	26,250	0.00
USD 39,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	38,560	0.00
USD 262,000	Centene 2.45% 15/7/2028	219,797	0.01
USD 85,000	Centennial Resource Production 6.875% 1/4/2027	82,010	0.01
USD 60,000	Central Garden & Pet 5.125% 1/2/2028	55,857	0.00
USD 70,000	Central Parent / CDK Global 7.25% 15/6/2029	68,406	0.00
USD 3,180,000	CFCRE Commercial Mortgage Trust 2016-C6 3.217% 10/11/2049	2,933,895	0.18
USD 33,000	Charles River Laboratories International 4.25% 1/5/2028	29,803	0.00
USD 1,450,000	Charles Schwab 2.45% 3/3/2027	1,313,726	0.08
USD 628,000	Charles Schwab 3.2% 2/3/2027	586,281	0.04
USD 358,000	Charter Communications Operating / Charter Communications Operating Capital 3.75% 15/2/2028	322,629	0.02
USD 1,421,000	Charter Communications Operating / Charter Communications Operating Capital 4.2% 15/3/2028	1,303,348	0.08
USD 196,000	Cheniere Energy Partners 4.5% 1/10/2029	177,058	0.01
USD 105,000	Chesapeake Energy 6.75% 15/4/2029	101,719	0.01
USD 121,404	CHL Mortgage Pass-Through Trust 2005-HYB8 3.624% 20/12/2035	110,043	0.01
USD 98,000	Chobani / Chobani Finance 4.625% 15/11/2028	85,593	0.01
USD 12,000	CHS/Community Health Systems 5.625% 15/3/2027	10,560	0.00
USD 35,000	CHS/Community Health Systems 6% 15/1/2029	30,374	0.00
EUR 340,000	Chubb INA 0.3% 15/12/2024	337,485	0.02
USD 51,000	Churchill Downs 4.75% 15/1/2028	46,468	0.00
USD 124,000	Churchill Downs 5.5% 1/4/2027	117,920	0.01
USD 81,000	Cigna 4.125% 15/11/2025	78,748	0.01
USD 67,000	CITGO Petroleum 7% 15/6/2025	66,069	0.00
USD 1,340,000	Citigroup 0.981% 1/5/2025	1,264,382	0.08
USD 6,254,000	Citigroup 1.462% 9/6/2027	5,467,266	0.33
USD 566,000	Citigroup 2.014% 25/1/2026	528,066	0.03
USD 1,792,000	Citigroup 4.14% 24/5/2025	1,758,946	0.11
USD 446,000	Citigroup 5.61% 29/9/2026	446,086	0.03
USD 2,735,000	Citigroup Commercial Mortgage Trust 2013-375P 3.251% 10/5/2035	2,608,506	0.16
USD 557,399	Citigroup Commercial Mortgage Trust 2014-GC19 3.552% 11/3/2047	551,991	0.03
USD 3,380,000	Citigroup Commercial Mortgage Trust 2014-GC21 3.855% 10/5/2047	3,301,271	0.20
USD 4,800,000	Citigroup Commercial Mortgage Trust 2015-GC27 3.137% 10/2/2048	4,582,982	0.27
USD 5,519,653	Citigroup Commercial Mortgage Trust 2015-GC29 2.935% 10/4/2048	5,219,497	0.31
USD 2,442,946	Citigroup Commercial Mortgage Trust 2016-P4 2.779% 10/7/2049	2,337,008	0.14
USD 187,000	Clarivate Science 3.875% 1/7/2028	161,436	0.01
USD 76,000	Clean Harbors 4.875% 15/7/2027	71,706	0.01
USD 297,000	Clear Channel Outdoor 5.125% 15/8/2027	263,978	0.02
USD 62,000	Clearway Energy Operating 4.75% 15/3/2028	56,943	0.00
USD 251,000	Cloud Software 6.5% 31/3/2029	218,396	0.01
USD 87,000	Clydesdale Acquisition 6.625% 15/4/2029	83,118	0.01
USD 11,000	CNX Resources 6% 15/1/2029	10,044	0.00
USD 166,000	Colgate Energy Partners III 7.75% 15/2/2026	164,520	0.01
USD 1,495,000	Comcast 2.35% 15/1/2027	1,353,083	0.08
USD 118,000	Comcast 3.15% 15/2/2028	108,249	0.01
USD 126,000	Comcast 3.3% 1/2/2027	118,162	0.01
USD 120,000	Comcast 3.3% 1/4/2027	112,389	0.01
USD 3,186,000	Comcast 3.55% 1/5/2028	2,961,387	0.18
USD 2,916,000	Comcast 4.15% 15/10/2028	2,782,844	0.17
USD 933,000	Comcast 5.35% 15/11/2027	944,717	0.06
USD 6,440,000	COMM 2013-CCRE10 Mortgage Trust 4.21% 10/8/2046	6,420,251	0.39
USD 800,000	COMM 2013-CCRE8 Mortgage Trust 3.871% 10/6/2046	760,041	0.05
USD 2,269,207	COMM 2013-CCRE9 Mortgage Trust 4.267% 10/7/2045	2,264,446	0.14
USD 33,018	COMM 2013-SFS Mortgage Trust 1.873% 12/4/2035	32,856	0.00
USD 3,000,000	COMM 2014-277P Mortgage Trust 3.611% 10/8/2049	2,843,975	0.17
USD 4,250,000	COMM 2014-CCRE18 Mortgage Trust 3.828% 15/7/2047	4,124,998	0.25

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 4,934,137	COMM 2014-CCRE21 Mortgage Trust 3.528% 10/12/2047	4,761,839	0.29
USD 5,000,000	COMM 2014-LC15 Mortgage Trust 4.006% 10/4/2047	4,891,460	0.29
USD 567,849	COMM 2014-UBS3 Mortgage Trust 3.367% 10/6/2047	561,973	0.03
USD 710,415	COMM 2014-UBS5 Mortgage Trust 3.548% 10/9/2047	700,087	0.04
USD 560,000	COMM 2015-3BP Mortgage Trust 3.178% 10/2/2035	523,913	0.03
USD 7,942,654	COMM 2015-CCRE23 Mortgage Trust 0.862% 10/5/2048	113,788	0.01
USD 1,166,732	COMM 2015-CCRE24 Mortgage Trust 3.445% 10/8/2048	1,139,038	0.07
USD 4,470,674	COMM 2015-LC21 Mortgage Trust 3.445% 10/7/2048	4,251,503	0.26
USD 80,000	CommScope 6% 1/3/2026	77,185	0.00
USD 29,000	CommScope Technologies 6% 15/6/2025	27,869	0.00
USD 113,000	Comstock Resources 6.75% 1/3/2029	104,171	0.01
USD 242,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	225,399	0.01
USD 27,000	Consensus Cloud Solutions 6.5% 15/10/2028	23,532	0.00
USD 59,000	Consolidated Communications 6.5% 1/10/2028	46,167	0.00
USD 51,000	CoreLogic 4.5% 1/5/2028	38,755	0.00
USD 4,000	Coty /HFC Prestige Products /HFC Prestige International US 4.75% 15/1/2029	3,608	0.00
USD 165,000	Crescent Energy Finance 7.25% 1/5/2026	154,089	0.01
USD 31,000	Crescent Energy Finance 9.25% 15/2/2028	30,129	0.00
USD 23,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	21,014	0.00
USD 47,000	Crocs 4.25% 15/3/2029	40,349	0.00
USD 89,000	Crowdstrike 3% 15/2/2029	74,769	0.01
USD 82,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	78,741	0.01
USD 887,000	Crown Castle 4.45% 15/2/2026	861,223	0.05
USD 1,420,000	Crown Castle International 1.05% 15/7/2026	1,228,578	0.07
USD 8,000	CrownRock / CrownRock Finance 5% 1/5/2029	7,187	0.00
USD 203,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	196,076	0.01
USD 1,645,000	CSAIL 2015-C1 Commercial Mortgage Trust 3.505% 15/4/2050	1,570,577	0.09
USD 70,000	CSC 5.25% 1/6/2024	68,155	0.00
USD 200,000	CSC 5.375% 1/2/2028	166,000	0.01
USD 149,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	139,719	0.01
USD 2,367,000	CVS Health 4.3% 25/3/2028	2,258,531	0.14
EUR 375,000	Danaher 1.7% 30/3/2024	391,040	0.02
USD 64,000	Darling Ingredients 5.25% 15/4/2027	61,672	0.00
USD 2,238,719	DBGS 2018-BIOD Mortgage Trust 5.391% 15/5/2035	2,223,417	0.13
USD 1,500,000	DBJPM 2016-C3 Mortgage Trust 2.632% 10/8/2049	1,375,380	0.08
USD 2,076,000	DBWF 2018-GLKS Mortgage Trust 5.728% 19/12/2030	2,054,774	0.12
USD 1,810,000	Dell International / EMC 4% 15/7/2024	1,773,162	0.11
EUR 1,000,000	Digital Euro Finco 2.5% 16/1/2026	996,429	0.06
USD 69,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	61,857	0.00
USD 187,000	DISH DBS 5.25% 1/12/2026	156,130	0.01
USD 62,000	DISH Network 11.75% 15/11/2027	62,860	0.00
USD 694,000	DR Horton 1.3% 15/10/2026	597,987	0.04
USD 126,000	DR Horton 1.4% 15/10/2027	105,133	0.01
USD 94,000	DT Midstream 4.125% 15/6/2029	80,712	0.01
USD 1,282,000	Duke Energy 5% 8/12/2025	1,274,078	0.08
USD 13,000	Dycom Industries 4.5% 15/4/2029	11,301	0.00
USD 39,000	Earthstone Energy 8% 15/4/2027	37,385	0.00
USD 3,605,000	Edison International 4.7% 15/8/2025	3,512,262	0.21
USD 203,000	Element Solutions 3.875% 1/9/2028	175,325	0.01
USD 3,850,000	Elevance Health 3.65% 1/12/2027	3,608,753	0.22
USD 661,000	Elevance Health 5.35% 15/10/2025	661,500	0.04
USD 75,000	Enact 6.5% 15/8/2025	73,581	0.00
USD 850,000	Energy Transfer 2.9% 15/5/2025	802,595	0.05
USD 438,000	Energy Transfer 4.5% 15/4/2024	432,202	0.03
USD 4,400,000	Energy Transfer 5.875% 15/1/2024	4,406,609	0.26
USD 62,000	EnLink Midstream 5.375% 1/6/2029	57,869	0.00
USD 35,000	EnLink Midstream 5.625% 15/1/2028	33,373	0.00
USD 118,000	EnLink Midstream Partners 4.85% 15/7/2026	111,992	0.01
USD 75,000	EnPro Industries 5.75% 15/10/2026	71,652	0.00
USD 21,000	Entegris 3.625% 1/5/2029	17,257	0.00
USD 154,000	Entegris Escrow 4.75% 15/4/2029	139,754	0.01
USD 136,000	Enterprise Products Operating 5.05% 10/1/2026	135,627	0.01
USD 47,000	EQM Midstream Partners 6% 1/7/2025	45,409	0.00
USD 116,000	EQM Midstream Partners 6.5% 1/7/2027	109,512	0.01
USD 543,000	Equinix 1.25% 15/7/2025	491,493	0.03
USD 2,633,000	Equinix 1.45% 15/5/2026	2,321,407	0.14
USD 1,063,000	Equinix 1.55% 15/3/2028	882,752	0.05
USD 800,000	Equinix 1.8% 15/7/2027	685,605	0.04
USD 275,000	Equinix 2.9% 18/11/2026	250,683	0.02
USD 2,340,000	Eversource Energy 2.9% 1/3/2027	2,139,186	0.13
USD 276,000	Eversource Energy 4.6% 1/7/2027	269,172	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 740,000	Exelon 2.75% 15/3/2027	672,126	0.04
USD 1,710,000	Exelon 5.15% 15/3/2028	1,692,511	0.10
USD 31,000	Fair Isaac 4% 15/6/2028	27,987	0.00
USD 4,199,786	Fannie Mae Pool 2.5% 1/6/2035	3,832,794	0.23
USD 17,811	Fannie Mae Pool 3% 1/4/2027	17,142	0.00
USD 26,883	Fannie Mae Pool 3% 1/8/2028	25,605	0.00
USD 322,295	Fannie Mae Pool 3% 1/3/2030	303,810	0.02
USD 125,367	Fannie Mae Pool 3% 1/5/2030	118,042	0.01
USD 32,942	Fannie Mae Pool 3% 1/7/2030	31,060	0.00
USD 19,649	Fannie Mae Pool 3% 1/8/2030	18,528	0.00
USD 11,266	Fannie Mae Pool 3% 1/8/2030	10,625	0.00
USD 41,092	Fannie Mae Pool 3% 1/9/2030	38,741	0.00
USD 334,320	Fannie Mae Pool 3% 1/9/2030	315,236	0.02
USD 47,757	Fannie Mae Pool 3% 1/9/2030	45,026	0.00
USD 11,521	Fannie Mae Pool 3% 1/9/2030	10,861	0.00
USD 8,877	Fannie Mae Pool 3% 1/11/2030	8,348	0.00
USD 227,326	Fannie Mae Pool 3% 1/12/2030	214,325	0.01
USD 364,896	Fannie Mae Pool 3% 1/12/2030	344,004	0.02
USD 39,763	Fannie Mae Pool 3% 1/1/2031	37,496	0.00
USD 13,995	Fannie Mae Pool 3% 1/1/2031	13,192	0.00
USD 25,658	Fannie Mae Pool 3% 1/3/2031	24,194	0.00
USD 244,783	Fannie Mae Pool 3% 1/3/2031	230,790	0.01
USD 271,415	Fannie Mae Pool 3% 1/4/2031	255,748	0.02
USD 20,781	Fannie Mae Pool 3% 1/4/2031	19,550	0.00
USD 36,575	Fannie Mae Pool 3% 1/5/2031	34,489	0.00
USD 33,666	Fannie Mae Pool 3% 1/7/2031	31,735	0.00
USD 50,993	Fannie Mae Pool 3% 1/7/2031	48,076	0.00
USD 252,780	Fannie Mae Pool 3% 1/8/2031	239,099	0.01
USD 12,618	Fannie Mae Pool 3% 1/8/2031	11,894	0.00
USD 29,054	Fannie Mae Pool 3% 1/9/2031	27,393	0.00
USD 424,386	Fannie Mae Pool 3% 1/10/2031	399,518	0.02
USD 286,870	Fannie Mae Pool 3% 1/11/2031	268,952	0.02
USD 79,670	Fannie Mae Pool 3% 1/12/2031	75,112	0.00
USD 35,372	Fannie Mae Pool 3% 1/1/2032	33,349	0.00
USD 241,248	Fannie Mae Pool 3% 1/1/2032	227,123	0.01
USD 100,733	Fannie Mae Pool 3% 1/2/2032	94,431	0.01
USD 160,603	Fannie Mae Pool 3% 1/3/2032	151,411	0.01
USD 360,525	Fannie Mae Pool 3% 1/6/2032	339,850	0.02
USD 456,473	Fannie Mae Pool 3% 1/6/2032	429,719	0.03
USD 18,941	Fannie Mae Pool 3% 1/7/2032	17,832	0.00
USD 8,038	Fannie Mae Pool 3% 1/7/2032	7,567	0.00
USD 11,222	Fannie Mae Pool 3% 1/8/2032	10,565	0.00
USD 201,044	Fannie Mae Pool 3% 1/9/2032	189,257	0.01
USD 225,588	Fannie Mae Pool 3% 1/11/2032	211,248	0.01
USD 335,068	Fannie Mae Pool 3% 1/11/2032	315,404	0.02
USD 37,131	Fannie Mae Pool 3% 1/12/2032	34,887	0.00
USD 18,074	Fannie Mae Pool 3% 1/12/2032	17,013	0.00
USD 10,879	Fannie Mae Pool 3% 1/1/2033	10,240	0.00
USD 57,591	Fannie Mae Pool 3% 1/1/2033	53,854	0.00
USD 129,346	Fannie Mae Pool 3% 1/1/2033	121,768	0.01
USD 33,750	Fannie Mae Pool 3% 1/2/2033	31,767	0.00
USD 203,834	Fannie Mae Pool 3% 1/2/2033	191,878	0.01
USD 23,735	Fannie Mae Pool 3% 1/10/2033	22,216	0.00
USD 814,715	Fannie Mae Pool 3% 1/9/2035	749,392	0.04
USD 341,936	Fannie Mae Pool 3.125% 1/9/2044	335,887	0.02
USD 339,533	Fannie Mae Pool 3.403% 1/9/2042	344,939	0.02
USD 86,528	Fannie Mae Pool 3.5% 1/4/2034	82,612	0.00
USD 528,904	Fannie Mae Pool 3.5% 1/4/2034	507,186	0.03
USD 810,053	Fannie Mae Pool 4% 1/4/2033	795,216	0.05
USD 644,240	Fannie Mae Pool 4% 1/6/2033	631,559	0.04
USD 271,206	Fannie Mae Pool 4% 1/9/2033	265,876	0.02
USD 4,638,176	Fannie Mae Pool 4% 1/9/2033	4,546,821	0.27
USD 345,420	Fannie Mae Pool 4% 1/2/2034	338,342	0.02
USD 22,773	Fannie Mae Pool 4% 1/3/2034	22,307	0.00
USD 180,567	Fannie Mae Pool 4% 1/3/2034	176,379	0.01
USD 177,527	Fannie Mae Pool 4% 1/3/2034	173,440	0.01
USD 237,506	Fannie Mae Pool 4% 1/7/2037	227,405	0.01
USD 289,101	Fannie Mae Pool 4% 1/9/2037	276,803	0.02
USD 198,078	Fannie Mae Pool 4% 1/3/2038	189,651	0.01
USD 2,940,386	Fannie Mae Pool 4% 1/9/2043	2,820,273	0.17
USD 3,927,221	Fannie Mae Pool 4% 1/12/2044	3,792,258	0.23
USD 9,602,296	Fannie Mae Pool 4% 1/3/2048	9,210,030	0.55
USD 613,796	Fannie Mae Pool 4.5% 1/8/2037	604,787	0.04
USD 2,509,318	Fannie Mae Pool 4.5% 1/10/2037	2,474,669	0.15
USD 322,022	Fannie Mae Pool 4.5% 1/10/2037	317,886	0.02
USD 966,512	Fannie Mae Pool 4.5% 1/10/2037	954,134	0.06
USD 2,312,533	Fannie Mae Pool 4.5% 1/10/2037	2,279,318	0.14
USD 477,956	Fannie Mae Pool 4.5% 1/10/2037	472,325	0.03
USD 611,773	Fannie Mae Pool 4.5% 1/11/2037	604,307	0.04
USD 624,571	Fannie Mae Pool 4.5% 1/3/2047	611,321	0.04
USD 1,939,965	Fannie Mae Pool 4.5% 1/5/2047	1,896,743	0.11
USD 257,303	Fannie Mae Pool 4.5% 1/7/2047	252,345	0.02
USD 2,129,395	Fannie Mae Pool 4.5% 1/11/2047	2,090,809	0.13
USD 342,521	Fannie Mae Pool 4.5% 1/6/2048	342,020	0.02
USD 1,072,898	Fannie Mae Pool 4.5% 1/11/2048	1,063,749	0.06
USD 3,281,471	Fannie Mae Pool 4.5% 1/2/2049	3,266,934	0.20
USD 911,691	Fannie Mae Pool 4.5% 1/4/2049	914,931	0.05
USD 318	Fannie Mae Pool 5% 1/7/2025	314	0.00
USD 485,320	Fannie Mae Pool 5% 1/10/2037	487,529	0.03
USD 2,504,914	Fannie Mae Pool 5% 1/6/2039	2,518,411	0.15
USD 7,782,273	Fannie Mae REMICS 5.284% 25/9/2052	7,697,998	0.46
USD 14,000,000	Federal Farm Credit Banks Funding 0.71% 1/4/2025	12,824,729	0.77
USD 16,000,000	Federal National Mortgage Association 0.55% 19/8/2025	14,408,927	0.86
USD 61,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	52,362	0.00
USD 2,700,000	Fidelity National Information Services 4.5% 15/7/2025	2,638,337	0.16
USD 1,146,000	First-Citizens Bank & Trust 3.929% 19/6/2024	1,139,208	0.07
USD 113,000	FirstEnergy 4.15% 15/7/2027	105,457	0.01
USD 250,000	Fiserv 3.2% 1/7/2026	232,931	0.01
USD 2,200,000	Fiserv 5.45% 2/3/2028	2,192,666	0.13
USD 615,000	Ford Motor Credit 2.7% 10/8/2026	537,525	0.03
USD 387,000	Ford Motor Credit 2.9% 16/2/2028	322,683	0.02

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Holding	Description	Market Value (USD)	% of Net Assets
USD 1,826,000	Ford Motor Credit 3.37% 17/11/2023	1,789,911	0.11
USD 6,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	5,390	0.00
USD 63,000	Fortress Transportation and Infrastructure Investors 6.5% 1/10/2025	61,734	0.00
USD 452,967	Freddie Mac Gold Pool 3% 1/2/2036	416,650	0.03
USD 900,658	Freddie Mac Gold Pool 4% 1/2/2034	884,015	0.05
USD 1,073,425	Freddie Mac Gold Pool 4% 1/2/2034	1,053,726	0.06
USD 968,236	Freddie Mac Gold Pool 4% 1/3/2034	950,477	0.06
USD 49,449	Freddie Mac Gold Pool 4% 1/11/2036	47,371	0.00
USD 645,141	Freddie Mac Gold Pool 4% 1/6/2037	617,932	0.04
USD 211,428	Freddie Mac Gold Pool 4.5% 1/7/2047	208,569	0.01
USD 6,406,900	Freddie Mac Gold Pool 4.5% 1/3/2049	6,417,674	0.38
USD 99,271,711	Freddie Mac Multifamily Structured Pass Through Certificates 0.694% 25/9/2024	838,876	0.05
USD 1,482,542	Freddie Mac Non Gold Pool 3.219% 1/5/2045	1,432,663	0.09
USD 503,569	Freddie Mac Pool 4.5% 1/10/2037	496,542	0.03
USD 523,510	Freddie Mac Pool 4.5% 1/1/2050	518,116	0.03
USD 4,712,448	Freddie Mac REMICS 1.5% 15/4/2044	4,455,626	0.27
USD 778,128	Freddie Mac REMICS 2% 25/6/2044	696,722	0.04
USD 2,197,149	Freddie Mac REMICS 2% 25/6/2045	1,945,743	0.12
USD 1,373,341	Freddie Mac REMICS 3% 15/8/2043	1,250,230	0.08
USD 659,557	Freddie Mac REMICS 3% 15/1/2044	635,060	0.04
USD 1,528,144	Freddie Mac REMICS 3% 15/9/2046	1,427,833	0.09
USD 990,981	Freddie Mac REMICS 3% 25/7/2049	880,307	0.05
USD 1,194,496	Freddie Mac REMICS 4% 15/12/2043	1,139,392	0.07
USD 27,542	Freddie Mac REMICS 4.5% 15/9/2041	27,256	0.00
USD 71,207	Freddie Mac REMICS 4.5% 15/11/2041	70,089	0.00
USD 465,000	FREMF 2013-K31 Mortgage Trust 3.622% 25/7/2046	462,434	0.03
USD 62,000	Frontier Communications 5% 1/5/2028	54,933	0.00
USD 102,000	Frontier Communications 5.875% 15/10/2027	95,115	0.01
USD 46,000	Gartner 4.5% 1/7/2028	42,189	0.00
USD 25,000	Gates Global / Gates 6.25% 15/1/2026	24,452	0.00
USD 22,000	GCI 4.75% 15/10/2028	18,885	0.00
USD 3,443,000	GE HealthCare Technologies 5.6% 15/11/2025	3,447,645	0.21
USD 51,000	Gen Digital 6.75% 30/9/2027	50,039	0.00
EUR 360,000	General Mills 0.45% 15/1/2026	347,599	0.02
USD 297,000	General Mills 5.241% 18/11/2025	295,303	0.02
USD 266,000	General Motors 6.125% 1/10/2025	269,409	0.02
EUR 1,500,000	General Motors Financial 0.85% 26/2/2026	1,438,438	0.09
USD 176,000	General Motors Financial 1.25% 8/1/2026	155,548	0.01
USD 534,000	General Motors Financial 2.35% 26/2/2027	471,196	0.03
USD 772,000	General Motors Financial 4% 15/1/2025	748,217	0.05
USD 793,000	General Motors Financial 6% 9/1/2028	796,779	0.05
USD 2,615,000	General Motors Financial 6.05% 10/10/2025	2,636,186	0.16
USD 6,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	5,731	0.00
USD 4,200,000	Gilead Sciences 3.65% 1/3/2026	4,008,412	0.24
USD 47,000	Global Net Lease / Global Net Lease Operating Partnership 3.75% 15/12/2027	38,190	0.00
USD 4,969,000	Global Payments 1.2% 1/3/2026	4,341,100	0.27
USD 1,058,000	Global Payments 2.15% 15/1/2027	927,557	0.06
USD 281,000	Global Payments 4.95% 15/8/2027	271,721	0.02
USD 15,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	12,588	0.00
USD 96,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	91,260	0.01
USD 1,030,000	Goldman Sachs 0.657% 10/9/2024	1,001,386	0.06
USD 1,621,000	Goldman Sachs 1.431% 9/3/2027	1,427,509	0.09
USD 826,000	Goldman Sachs 1.948% 21/10/2027	722,885	0.05
USD 2,787,000	Goldman Sachs 2.64% 24/2/2028	2,489,389	0.15
USD 1,065,000	Goldman Sachs 3.615% 15/3/2028	988,252	0.06
USD 683,639	GoodLeap Sustainable Home Solutions Trust 2021-4 1.93% 20/7/2048	522,143	0.03
USD 581,657	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	460,976	0.03
USD 30,000	Goodyear Tire & Rubber 9.5% 31/5/2025	30,945	0.00
USD 3,381,293	Government National Mortgage Association 0.64% 16/2/2053	53,664	0.00
USD 1,640,029	Government National Mortgage Association 3% 20/7/2045	1,561,294	0.09
USD 743,030	Government National Mortgage Association 3% 20/3/2047	681,927	0.04
USD 33,000	Graham 5.75% 1/6/2026	32,267	0.00
USD 56,000	Graphic Packaging International 3.5% 15/3/2028	49,184	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,497,083	GS Mortgage Trust 2011-GC5 5.154% 10/8/2044	1,474,891	0.09
USD 366,468	GS Mortgage Trust 2013-GC16 3.813% 10/11/2046	364,386	0.02
USD 3,495,242	GS Mortgage Trust 2014-GC18 4.074% 10/1/2047	3,425,427	0.21
USD 2,960,000	GS Mortgage Trust 2014-GC24 3.931% 10/9/2047	2,869,422	0.17
USD 2,330,000	GS Mortgage Trust 2015-GC32 3.764% 10/7/2048	2,218,527	0.13
USD 1,968,859	GS Mortgage Trust 2016-GS3 2.777% 10/10/2049	1,879,358	0.11
USD 8,000	Gulfport Energy 8% 17/5/2026	7,840	0.00
USD 4,000	GYP III 4.625% 1/5/2029	3,443	0.00
USD 35,000	HAT I / HAT II 3.375% 15/6/2026	30,223	0.00
USD 1,324,000	HCA 5.25% 15/4/2025	1,309,066	0.08
USD 3,128,000	HCA 5.375% 1/2/2025	3,100,153	0.19
USD 593,000	HCA 5.375% 1/9/2026	583,440	0.04
USD 2,467,000	HCA 5.875% 15/2/2026	2,463,445	0.15
USD 60,000	HealthEquity 4.5% 1/10/2029	52,316	0.00
USD 820,000	Healthpeak Properties 1.35% 1/2/2027	713,382	0.04
USD 31,000	Herc 5.5% 15/7/2027	29,292	0.00
USD 33,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	29,893	0.00
USD 15,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	13,951	0.00
USD 20,000	Hilton Domestic Operating 3.75% 1/5/2029	17,351	0.00
USD 25,000	Hilton Domestic Operating 5.375% 1/5/2025	24,735	0.00
USD 82,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	78,166	0.01
USD 153,000	Home Depot 2.8% 14/9/2027	140,712	0.01
USD 176,000	Home Depot 2.875% 15/4/2027	163,399	0.01
USD 36,000	Home Point Capital 5% 1/2/2026	25,212	0.00
USD 55,000	Howard Hughes 5.375% 1/8/2028	49,555	0.00
USD 121,000	HP 4.75% 15/1/2028	116,260	0.01
USD 2,471,000	Hyundai Capital America 1.65% 17/9/2026	2,155,590	0.13
USD 298,000	Hyundai Capital America 1.8% 10/1/2028	249,399	0.02
USD 122,000	Hyundai Capital America 2% 15/6/2028	101,452	0.01
USD 320,000	Hyundai Capital America 2.375% 15/10/2027*	278,965	0.02
USD 10,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	8,643	0.00
USD 21,000	Icahn Enterprises / Icahn Enterprises Finance 4.75% 15/9/2024	20,424	0.00
USD 51,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	47,601	0.00
USD 33,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	32,100	0.00
EUR 1,045,000	Illinois Tool Works 0.25% 5/12/2024	1,045,150	0.06
USD 82,000	Imola Merger 4.75% 15/5/2029	69,360	0.00
USD 3,145,000	Intel 4.875% 10/2/2028	3,097,845	0.19
USD 2,079,000	Intercontinental Exchange 3.75% 21/9/2028	1,958,457	0.12
USD 493,000	International Business Machines 3.45% 19/2/2026	469,516	0.03
USD 497,000	International Business Machines 4.5% 6/2/2026	486,706	0.03
USD 308,000	IQVIA 5% 15/5/2027	292,879	0.02
USD 79,000	Iron Mountain 5% 15/7/2028	71,621	0.00
USD 3,780,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-BCON 3.735% 5/1/2031	3,774,519	0.23
USD 1,700,000	John Deere Capital 0.7% 15/1/2026	1,505,799	0.09
USD 4,720,000	JP Morgan Chase Commercial Mortgage Trust 2013-C16 4.166% 15/12/2046	4,662,427	0.28
USD 1,182,674	JP Morgan Mortgage Trust 2014-2 3% 25/6/2029	1,127,234	0.07
USD 615,238	JP Morgan Mortgage Trust 2016-2 5.905% 25/6/2046	567,079	0.03
USD 740,100	JPMBB Commercial Mortgage Trust 2013-C17 3.705% 15/1/2047	734,452	0.04
USD 1,177,078	JPMBB Commercial Mortgage Trust 2014-C23 3.657% 15/9/2047	1,155,985	0.07
USD 346,471	JPMBB Commercial Mortgage Trust 2014-C26 3.288% 15/1/2048	338,642	0.02
USD 1,277,472	JPMBB Commercial Mortgage Trust 2015-C33 3.504% 15/12/2048	1,216,296	0.07
USD 2,737,000	JPMorgan Chase 0.824% 1/6/2025	2,566,941	0.15
USD 3,900,000	JPMorgan Chase 1.045% 19/11/2026	3,454,616	0.21
EUR 420,000	JPMorgan Chase 1.5% 27/1/2025	429,054	0.03
USD 328,000	JPMorgan Chase 1.561% 10/12/2025	304,875	0.02
USD 1,850,000	JPMorgan Chase 1.578% 22/4/2027	1,634,582	0.10
USD 1,234,000	JPMorgan Chase 2.083% 22/4/2026	1,146,600	0.07
USD 1,581,000	JPMorgan Chase 3.782% 1/2/2028	1,484,375	0.09
USD 2,330,000	JPMorgan Chase 4.851% 25/7/2028	2,271,050	0.14
USD 109,000	Kaiser Aluminum 4.625% 1/3/2028	93,700	0.01
USD 250,000	KeyBank NA/Cleveland OH 4.15% 8/8/2025	243,761	0.02
USD 46,000	Korn Ferry 4.625% 15/12/2027	42,621	0.00
USD 162,000	Kraft Heinz Foods 3% 1/6/2026	150,702	0.01
USD 35,000	LABL 5.875% 1/11/2028	30,420	0.00
USD 48,000	Ladder Capital Finance / Ladder Capital Finance 4.25% 1/2/2027	40,863	0.00
USD 2,071,000	Lam Research 3.75% 15/3/2026	1,993,583	0.12
USD 993,000	Lam Research 3.8% 15/3/2025	966,367	0.06

*All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 81,000	Lamb Weston 4.875% 15/5/2028	76,423	0.01
USD 16,000	Legacy LifePoint Health 4.375% 15/2/2027	13,470	0.00
USD 20,000	Legends Hospitality / Legends Hospitality Co-Issuer 5% 1/2/2026	18,245	0.00
USD 46,000	Level 3 Financing 3.4% 1/3/2027	38,768	0.00
USD 3,000	Level 3 Financing 3.625% 15/1/2029	1,939	0.00
USD 28,000	Level 3 Financing 3.875% 15/11/2029	21,452	0.00
USD 50,000	Level 3 Financing 4.25% 1/7/2028	34,480	0.00
USD 37,000	Level 3 Financing 4.625% 15/9/2027	27,625	0.00
USD 50,000	Life Time 5.75% 15/1/2026	47,581	0.00
USD 31,000	Lindblad Expeditions 6.75% 15/2/2027	29,324	0.00
USD 61,000	Lions Gate Capital 5.5% 15/4/2029	42,875	0.00
USD 21,000	Live Nation Entertainment 3.75% 15/1/2028	18,357	0.00
USD 41,000	Live Nation Entertainment 4.75% 15/10/2027	36,787	0.00
USD 110,000	Live Nation Entertainment 6.5% 15/5/2027	108,126	0.01
USD 120,000	Lowe's 2.5% 15/4/2026	110,900	0.01
USD 169,000	Lowe's 3.35% 1/4/2027	157,974	0.01
USD 288,000	Lowe's 4.4% 8/9/2025	282,711	0.02
USD 102,000	Lumen Technologies 4% 15/2/2027	78,221	0.01
USD 24,000	Lumen Technologies 4.5% 15/1/2029	12,597	0.00
USD 980,000	LYB International Finance III 1.25% 1/10/2025	877,383	0.05
USD 7,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	6,710	0.00
USD 201,000	MassMutual Global Funding II 2.8% 21/3/2025	191,419	0.01
USD 56,000	Matador Resources 5.875% 15/9/2026	54,059	0.00
USD 103,000	Match II 4.625% 1/6/2028	91,615	0.01
USD 288,000	Mauser Packaging Solutions 7.875% 15/8/2026	289,708	0.02
USD 114,000	Medline Borrower 3.875% 1/4/2029	94,444	0.01
USD 92,000	Meritage Homes 5.125% 6/6/2027	87,505	0.01
USD 2,700,000	Met Tower Global Funding 3.7% 13/6/2025	2,594,908	0.16
USD 587,000	Metropolitan Life Global Funding I 5% 6/1/2026	584,893	0.04
USD 126,000	MGM Resorts International 6% 15/3/2023	126,113	0.01
USD 48,000	MicroStrategy 6.125% 15/6/2028	39,897	0.00
USD 108,900	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	108,737	0.01
EUR 700,000	MMS USA 0.625% 13/6/2025	687,167	0.04
USD 83,000	Molina Healthcare 4.375% 15/6/2028	74,671	0.00
USD 2,275,000	Morgan Stanley 0.731% 5/4/2024	2,263,408	0.14
USD 200,000	Morgan Stanley 0.79% 30/5/2025	187,354	0.01
USD 2,755,000	Morgan Stanley 2.475% 21/1/2028	2,453,447	0.15
USD 4,545,000	Morgan Stanley 5.008% 25/1/2024	4,543,652	0.27
USD 2,500,000	Morgan Stanley 6.296% 18/10/2028	2,567,990	0.15
USD 1,311,140	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C10 5.601% 15/7/2046	1,310,402	0.08
USD 1,480,000	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13 4.039% 15/11/2046	1,459,360	0.09
USD 1,455,000	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C15 4.051% 15/4/2047	1,433,540	0.09
USD 964,359	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18 3.621% 15/10/2047	950,488	0.06
USD 6,616,709	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20 3.249% 15/2/2048	6,317,586	0.38
USD 2,625,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 3.372% 15/10/2048	2,492,929	0.15
USD 4,189,500	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 3.635% 15/10/2048	3,983,606	0.24
USD 7,000,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 3.252% 15/10/2048	6,703,434	0.40
USD 2,315,178	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30 2.729% 15/9/2049	2,218,453	0.13
USD 3,000,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31 3.102% 15/11/2049	2,760,747	0.17
USD 193,000	MPLX 1.75% 1/3/2026	172,586	0.01
USD 296,000	MPLX 4.875% 1/6/2025	291,642	0.02
USD 21,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	15,777	0.00
USD 29,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	25,817	0.00
USD 21,000	Mueller Water Products 4% 15/6/2029	18,388	0.00
USD 68,000	Nabors Industries 7.375% 15/5/2027	66,130	0.00
EUR 380,000	National Grid North America 0.41% 20/1/2026	364,844	0.02
USD 2,180,000	National Rural Utilities Cooperative Finance 4.8% 15/3/2028	2,142,796	0.13
USD 46,000	Nationstar Mortgage 6% 15/1/2027	42,368	0.00
USD 45,000	Navient 6.75% 15/6/2026	43,457	0.00
USD 2,000,000	Navient Private Education Loan Trust 2020-A 3.16% 15/11/2068	1,670,292	0.10
USD 454,843	Navient Private Education Loan Trust 2020-A 5.488% 15/11/2068	446,482	0.03

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Holding	Description	Market Value (USD)	% of Net Assets
USD 317,722	Navient Private Education Refi Loan Trust 2019-D 3.01% 15/12/2059	292,141	0.02
USD 236,080	Navient Student Loan Trust 2018-EA 4% 15/12/2059	229,263	0.01
USD 76,000	NCR 5% 1/10/2028	66,013	0.00
USD 32,000	Neptune Bidco US 9.29% 15/4/2029	30,279	0.00
USD 2,500,000	Netflix 4.375% 15/11/2026	2,401,318	0.14
USD 149,000	New Fortress Energy 6.5% 30/9/2026	135,391	0.01
USD 87,000	New Fortress Energy 6.75% 15/9/2025	80,890	0.01
USD 330,710	New Residential Mortgage Loan Trust 2016-3 3.25% 25/9/2056	299,761	0.02
USD 1,641,254	New Residential Mortgage Loan Trust 2018-1 4% 25/12/2057	1,548,290	0.09
USD 2,000,000	Newell Brands 4.45% 1/4/2026	1,892,500	0.11
USD 175,000	NextEra Energy Capital 1.875% 15/1/2027	153,963	0.01
USD 274,000	NextEra Energy Capital 1.9% 15/6/2028	231,538	0.01
USD 229,000	NextEra Energy Capital 3.55% 1/5/2027	213,463	0.01
USD 125,000	NextEra Energy Capital 4.625% 15/7/2027	121,363	0.01
USD 27,000	NextEra Energy Operating Partners 4.25% 15/7/2024	26,153	0.00
USD 185,000	NFP 4.875% 15/8/2028	162,034	0.01
USD 51,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	48,644	0.00
USD 2,327,000	Nissan Motor Acceptance 1.85% 16/9/2026	1,970,818	0.12
USD 1,584,000	Norfolk Southern 3.8% 1/8/2028	1,477,098	0.09
USD 104,000	Northern Oil and Gas 8.125% 1/3/2028	101,011	0.01
USD 70,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	61,112	0.00
USD 232,000	Novelis 3.25% 15/11/2026	204,177	0.01
USD 418,000	NRG Energy 3.75% 15/6/2024	404,633	0.03
USD 51,000	NRG Energy 5.25% 15/6/2029	45,224	0.00
USD 8,000	NRG Energy 5.75% 15/1/2028	7,524	0.00
USD 62,000	NuStar Logistics 5.75% 1/10/2025	59,752	0.00
USD 25,000	Occidental Petroleum 5.875% 1/9/2025	24,965	0.00
USD 250,000	Occidental Petroleum 8.5% 15/7/2027	268,330	0.02
USD 740,000	ONE Gas 1.1% 11/3/2024	707,213	0.04
USD 83,000	OneMain Finance 6.625% 15/1/2028	77,363	0.01
USD 3,000	OneMain Finance 6.875% 15/3/2025	2,936	0.00
USD 29,000	OneMain Finance 7.125% 15/3/2026	28,232	0.00
USD 987,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	901,487	0.05
USD 4,243,000	Oracle 1.65% 25/3/2026	3,788,162	0.23
USD 2,410,000	Oracle 3.25% 15/11/2027	2,201,976	0.13
USD 232,000	Oracle 5.8% 10/11/2025	234,609	0.01
USD 285,000	Organon / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	251,112	0.02
USD 19,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	15,645	0.00
USD 103,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	92,474	0.01
USD 4,000	OWL Rock Core Income 3.125% 23/9/2026	3,459	0.00
USD 45,000	OWL Rock Core Income 7.75% 16/9/2027	44,889	0.00
USD 953,000	Pacific Gas and Electric 3.45% 1/7/2025	895,487	0.05
USD 575,000	Parker-Hannifin 2.7% 14/6/2024	554,647	0.03
USD 64,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	57,198	0.00
USD 27,000	PDC Energy 5.75% 15/5/2026	25,715	0.00
USD 535,000	PeaceHealth Obligated 1.375% 15/11/2025	478,445	0.03
USD 34,000	Penske Automotive 3.5% 1/9/2025	31,834	0.00
USD 606,000	Penske Truck Leasing / PTL Finance 1.2% 15/11/2025	536,227	0.04
USD 1,285,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	1,125,213	0.07
USD 359,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	343,468	0.02
USD 166,000	Penske Truck Leasing / PTL Finance 4.4% 1/7/2027	158,435	0.01
USD 200,000	Penske Truck Leasing / PTL Finance 4.45% 29/1/2026	192,218	0.01
USD 43,000	Performance Food 5.5% 15/10/2027	40,961	0.00
USD 150,000	Philip Morris International 0.875% 1/5/2026	131,291	0.01
USD 129,000	Philip Morris International 2.75% 25/2/2026	120,161	0.01
USD 133,000	Philip Morris International 5% 17/11/2025	132,195	0.01
USD 93,000	Picasso Finance Sub 6.125% 15/6/2025	91,295	0.01
USD 1,676,000	Pioneer Natural Resources 1.125% 15/1/2026	1,491,114	0.09
USD 77,000	Post 5.625% 15/1/2028	74,003	0.00
USD 200,000	PRA Health Sciences 2.875% 15/7/2026	178,214	0.01
USD 42,000	Prime Security Services Borrower / Prime Finance 5.25% 15/4/2024	41,312	0.00
USD 36,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	34,827	0.00
USD 38,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	35,304	0.00
USD 39,000	PTC 3.625% 15/2/2025	37,086	0.00
USD 195,000	PulteGroup 5% 15/1/2027	191,587	0.01
USD 66,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	49,451	0.00
USD 40,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	37,060	0.00
USD 177,000	Realty Income 2.2% 15/6/2028	152,690	0.01

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 175,000	Realty Income 3.4% 15/1/2028	161,855	0.01
USD 10,000	Regal Rexnord 6.05% 15/2/2026	9,902	0.00
USD 45,000	Regal Rexnord 6.05% 15/4/2028	44,034	0.00
USD 57,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	49,714	0.00
USD 39,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	35,892	0.00
USD 82,000	RLJ Lodging Trust 3.75% 1/7/2026	73,817	0.00
USD 63,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	54,066	0.00
USD 16,000	Rockies Express Pipeline 4.95% 15/7/2029	13,942	0.00
USD 207,000	Ryder System 1.75% 1/9/2026	182,729	0.01
USD 2,043,000	Ryder System 2.85% 1/3/2027	1,852,443	0.11
USD 198,000	Ryder System 2.9% 1/12/2026	179,797	0.01
USD 141,000	Ryder System 4.3% 15/6/2027	134,895	0.01
USD 1,702,000	Sabine Pass Liquefaction 5.75% 15/5/2024	1,701,954	0.10
USD 45,000	Sabre GLBL 7.375% 1/9/2025	42,241	0.00
USD 38,000	Sabre GLBL 9.25% 15/4/2025	37,431	0.00
USD 13,000	Sabre GLBL 11.25% 15/12/2027	12,965	0.00
USD 120,000	Santander USA 3.5% 7/6/2024	116,860	0.01
USD 200,000	Sasol Financing USA 6.5% 27/9/2028	187,586	0.01
USD 59,000	SBA Communications 3.125% 1/2/2029	48,435	0.00
USD 61,000	SBA Communications 3.875% 15/2/2027	55,414	0.00
USD 1,315,000	Sealed Air 5.125% 1/12/2024	1,292,837	0.08
USD 106,000	Sealed Air 5.5% 15/9/2025	104,410	0.01
USD 14,000	Sealed Air 6.125% 1/2/2028	13,770	0.00
USD 1,752,935	Seasoned Credit Risk Transfer Trust Series 2018-3 3.5% 25/8/2057	1,660,498	0.10
USD 2,897,268	Seasoned Credit Risk Transfer Trust Series 2019-4 3% 25/2/2059	2,682,710	0.16
USD 1,282,000	Sempra Energy 3.3% 1/4/2025	1,226,768	0.07
USD 128,163	Sequoia Mortgage Trust 2017-CH1 3.5% 25/8/2047	118,319	0.01
USD 743,050	Sesac Finance 5.216% 25/7/2049	692,013	0.04
USD 552,000	Sherwin-Williams 4.25% 8/8/2025	537,306	0.03
USD 59,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	54,444	0.00
USD 160,000	Simon Property 3.3% 15/1/2026	151,722	0.01
USD 376,000	Simon Property 3.5% 1/9/2025	360,079	0.02
USD 56,000	Sinclair Television 5.125% 15/2/2027	49,191	0.00
USD 20,000	Sirius XM Radio 3.125% 1/9/2026	17,648	0.00
USD 96,000	Sirius XM Radio 4% 15/7/2028	81,905	0.01
USD 50,000	Sirius XM Radio 5% 1/8/2027	45,738	0.00
USD 4,000	Sirius XM Radio 5.5% 1/7/2029	3,589	0.00
USD 36,000	Six Flags Theme Parks 7% 1/7/2025	36,316	0.00
USD 26,000	SLM 3.125% 2/11/2026	22,458	0.00
USD 5,014,605	SLM Private Credit Student Loan Trust 2005-A 5.079% 15/12/2038	4,824,296	0.29
USD 3,481,846	SLM Private Credit Student Loan Trust 2005-B 5.099% 15/6/2039	3,329,548	0.20
USD 3,522,941	SLM Private Credit Student Loan Trust 2006-A 5.059% 15/6/2039	3,320,935	0.20
USD 1,884,680	SLM Private Credit Student Loan Trust 2006-B 5.039% 15/12/2039	1,768,314	0.11
USD 970,293	SLM Private Credit Student Loan Trust 2007-A 5.009% 16/12/2041	928,777	0.06
USD 3,869,981	SLM Private Education Loan Trust 2010-C 9.338% 15/10/2041	4,154,197	0.25
USD 839,498	SLM Student Loan Trust 2013-4 5.167% 25/6/2043	816,909	0.05
USD 19,000	SM Energy 6.5% 15/7/2028	17,562	0.00
USD 3,000	SM Energy 6.625% 15/1/2027	2,840	0.00
USD 40,000	SM Energy 6.75% 15/9/2026	38,504	0.00
USD 1,465,966	SMB Private Education Loan Trust 2017-A 5.488% 15/9/2034	1,458,293	0.09
USD 812,650	SMB Private Education Loan Trust 2017-B 5.338% 15/10/2035	804,781	0.05
USD 235,980	SMB Private Education Loan Trust 2019-A 3.44% 15/7/2036	224,826	0.01
USD 450,416	SMB Private Education Loan Trust 2020-A 5.418% 15/9/2037	440,584	0.03
USD 4,193,204	SMB Private Education Loan Trust 2020-PTB 1.6% 15/9/2054	3,733,001	0.22
USD 950,000	SMB Private Education Loan Trust 2021-A 2.31% 15/1/2053	851,526	0.05
USD 1,468,992	SMB Private Education Loan Trust 2021-A 5.318% 15/1/2053	1,434,138	0.09
USD 2,683,462	SMB Private Education Loan Trust 2021-C 1.39% 15/1/2053	2,349,412	0.14
USD 4,884,216	SMB Private Education Loan Trust 2022-B 5.851% 16/2/2055	4,876,460	0.29
USD 2,104,100	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	2,025,670	0.12
USD 2,022,667	SMB Private Education Loan Trust 2022-C 6.251% 16/5/2050	2,031,232	0.12
USD 10,567,911	SMB Private Education Loan Trust 2022-D 6.201% 15/10/2058	10,588,466	0.64
USD 69,005	SoFi Professional Loan Program 2016-D 2.34% 25/4/2033	67,662	0.00
USD 914,332	SoFi Professional Loan Program 2017-D 2.65% 25/9/2040	873,151	0.05
USD 836,185	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	804,516	0.05
USD 1,451,632	Sofi Professional Loan Program 2018-B Trust 3.34% 25/8/2047	1,402,294	0.08
USD 1,383,229	Sofi Professional Loan Program 2018-C Trust 3.59% 25/1/2048	1,329,640	0.08
USD 1,304,242	Sofi Professional Loan Program 2018-D Trust 3.6% 25/2/2048	1,252,785	0.08
USD 1,515,000	Sonoco Products 2.25% 1/2/2027	1,356,923	0.08
USD 219,000	Sotheby's 7.375% 15/10/2027	206,797	0.01
USD 27,447	Soundview Home Loan Trust 2003-2 5.917% 25/11/2033	27,032	0.00
USD 4,291,000	Southern 4.475% 1/8/2024	4,211,178	0.25
USD 23,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	21,015	0.00

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 878,000	Spectra Energy Partners 3.5% 15/3/2025	841,458	0.05
USD 6,000	Spirit AeroSystems 7.5% 15/4/2025	6,000	0.00
USD 53,000	Spirit AeroSystems 9.375% 30/11/2029	56,246	0.00
USD 73,000	Sprint 7.625% 1/3/2026	75,968	0.00
USD 165,000	Sprint Capital 6.875% 15/11/2028	172,590	0.01
USD 1,673,437	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/9/2029	1,654,495	0.10
USD 154,000	SRM Escrow Issuer 6% 1/11/2028	135,741	0.01
USD 139,000	SRS Distribution 4.625% 1/7/2028	121,744	0.01
USD 126,000	SS&C Technologies 5.5% 30/9/2027	118,725	0.01
USD 31,000	Standard Industries 4.75% 15/1/2028	27,932	0.00
USD 175,000	Standard Industries 5% 15/2/2027	161,906	0.01
USD 57,000	Staples 7.5% 15/4/2026	50,794	0.00
USD 23,000	Starwood Property Trust 4.375% 15/1/2027	19,981	0.00
USD 23,000	Starwood Property Trust 5.5% 1/11/2023	22,812	0.00
USD 105,000	State Street 3.55% 18/8/2025	101,278	0.01
USD 296,000	State Street 5.751% 4/11/2026	300,133	0.02
USD 46,000	Station Casinos 4.5% 15/2/2028	40,447	0.00
USD 38,000	Stevens 6.125% 1/10/2026	38,588	0.00
USD 200,000	Stillwater Mining 4% 16/11/2026	178,500	0.01
USD 37,000	Synaptics 4% 15/6/2029	30,724	0.00
USD 724,000	Synchrony Financial 4.5% 23/7/2025	696,765	0.04
USD 1,873,000	Synchrony Financial 4.875% 13/6/2025	1,819,721	0.11
USD 13,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	11,672	0.00
USD 9,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	8,336	0.00
USD 132,000	Tap Rock Resources 7% 1/10/2026	121,402	0.01
USD 23,000	Taylor Morrison Communities 5.875% 15/6/2027	22,198	0.00
USD 101,000	TCI Communications 7.125% 15/2/2028	109,743	0.01
USD 4,000	TEGNA 4.75% 15/3/2026	3,807	0.00
USD 72,000	Teleflex 4.25% 1/6/2028	65,047	0.00
USD 71,000	Tempur Sealy International 4% 15/4/2029	60,883	0.00
USD 56,000	Tenet Healthcare 4.625% 1/9/2024	55,323	0.00
USD 80,000	Tenet Healthcare 4.625% 15/6/2028	72,638	0.00
USD 42,000	Tenet Healthcare 4.875% 1/1/2026	40,118	0.00
USD 31,000	Tenet Healthcare 6.25% 1/2/2027	30,226	0.00
USD 1,258,165	Texas Electric Market Stabilization Funding N 4.265% 1/8/2036	1,181,923	0.07
USD 1,175,000	Texas Instruments 4.6% 15/2/2028	1,165,511	0.07
EUR 565,000	Thermo Fisher Scientific 2% 15/4/2025	579,208	0.04
USD 272,000	TK Elevator US Newco 5.25% 15/7/2027	246,720	0.02
USD 136,000	T-Mobile USA 1.5% 15/2/2026	121,657	0.01
USD 1,021,000	T-Mobile USA 2.25% 15/2/2026	928,533	0.06
USD 902,000	T-Mobile USA 2.625% 15/4/2026	827,865	0.05
USD 4,466,000	T-Mobile USA 3.75% 15/4/2027	4,193,899	0.25
USD 81,000	T-Mobile USA 4.95% 15/3/2028	79,424	0.01
USD 66,000	Tri Pointe Homes 5.25% 1/6/2027	61,131	0.00
USD 59,000	Triumph 8.875% 1/6/2024	61,717	0.00
USD 40,000	TTMT Escrow Issuer 8.625% 30/9/2027	40,549	0.00
USD 76,000	Twilio 3.625% 15/3/2029	63,808	0.00
USD 21,000	Uber Technologies 4.5% 15/8/2029	18,594	0.00
USD 229,000	Uber Technologies 6.25% 15/1/2028	225,308	0.01
USD 66,000	Uber Technologies 7.5% 15/9/2027	66,643	0.00
USD 40,000	Uber Technologies 8% 1/11/2026	40,859	0.00
USD 3,191,957	UBS Commercial Mortgage Trust 2017-C2 3.225% 15/8/2050	2,920,558	0.18
USD 4,151,000	UBS Commercial Mortgage Trust 2017-C5 3.212% 15/11/2050	3,833,714	0.23
USD 101,000	United Airlines 4.625% 15/4/2029	89,864	0.01
USD 920,531	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/4/2029	915,158	0.06
USD 159,170	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/7/2027	154,395	0.01
USD 7,000	United Natural Foods 6.75% 15/10/2028	6,636	0.00
USD 94,000,000	United States Treasury Bill 0.00% 30/11/2023	90,607,600	5.43
USD 42,000,000	United States Treasury Bill 0% 25/1/2024	40,177,346	2.41
USD 50,000,000	United States Treasury Bill 0% 22/2/2024	47,621,123	2.86
USD 88,000,000	United States Treasury Note/Bond 0.75% 31/12/2023*	84,882,199	5.09
USD 50,000,000	United States Treasury Note/Bond 0.875% 31/1/2024*	48,101,763	2.88
USD 65,905,000	United States Treasury Note/Bond 1.5% 29/2/2024*	63,585,958	3.81
USD 24,575,000	United States Treasury Note/Bond 2.875% 15/6/2025	23,605,440	1.42
USD 45,200,000	United States Treasury Note/Bond 3.5% 15/9/2025*	43,982,602	2.64
USD 80,465,000	United States Treasury Note/Bond 3.875% 15/1/2026*	79,006,572	4.74
USD 36,645,000	United States Treasury Note/Bond 4% 15/12/2025*	36,123,954	2.17
USD 34,110,000	United States Treasury Note/Bond 4.25% 15/10/2025	33,798,879	2.03
USD 551,000	UnitedHealth 3.45% 15/1/2027	521,425	0.03
USD 52,000	Uniti / Uniti Finance / CSL Capital 10.5% 15/2/2028	52,082	0.00

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 64,000	Univision Communications 6.625% 1/6/2027	60,879	0.00
USD 634,000	US Bancorp 2.215% 27/1/2028	567,795	0.03
USD 1,408,000	US Bancorp 4.653% 1/2/2029	1,365,938	0.08
USD 53,000	US Foods 6.25% 15/4/2025	52,925	0.00
USD 172,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	165,727	0.01
USD 51,000	Vail Resorts 6.25% 15/5/2025	50,914	0.00
USD 473,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	407,388	0.03
USD 355,000	VeriSign 5.25% 1/4/2025	354,823	0.02
USD 64,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	49,445	0.00
USD 1,260,000	Verizon Communications 2.1% 22/3/2028	1,086,993	0.07
USD 150,000	Verizon Communications 2.625% 15/8/2026	137,697	0.01
USD 86,000	Vertiv 4.125% 15/11/2028	74,736	0.01
USD 30,000	Viasat 5.625% 15/4/2027	27,182	0.00
USD 1,626,000	VICI Properties 4.375% 15/5/2025	1,565,669	0.09
USD 1,487,000	Virginia Electric and Power 3.75% 15/5/2027	1,410,178	0.09
USD 90,000	Vistra Operations 5.625% 15/2/2027	85,551	0.01
USD 858,000	VMware 1% 15/8/2024	801,407	0.05
USD 2,566,000	VMware 1.4% 15/8/2026	2,215,754	0.13
USD 5,780,000	VMware 3.9% 21/8/2027	5,389,569	0.32
USD 1,372,000	Volkswagen of America Finance 3.35% 13/5/2025	1,315,350	0.08
USD 52,000	Wabash National 4.5% 15/10/2028	45,282	0.00
USD 2,800,000	WEC Energy 4.75% 9/1/2026	2,755,872	0.17
USD 3,639,000	Wells Fargo 3.526% 24/3/2028	3,372,081	0.20
USD 627,000	Wells Fargo 4.808% 25/7/2028	609,380	0.04
USD 943,177	Wells Fargo Commercial Mortgage Trust 2014-LC16 3.477% 15/8/2050	928,615	0.06
USD 1,579,000	Wells Fargo Commercial Mortgage Trust 2015-NXS1 3.148% 15/5/2048	1,498,168	0.09
USD 121,000	WESCO Distribution 7.125% 15/6/2025	122,285	0.01
USD 4,000	WESCO Distribution 7.25% 15/6/2028	4,057	0.00
USD 66,000	Western Midstream Operating 4.65% 1/7/2026	62,771	0.00
USD 109,000	Western Midstream Operating 4.75% 15/8/2028	100,944	0.01
USD 1,126,991	WFRBS Commercial Mortgage Trust 2014-C21 3.393% 15/8/2047	1,113,516	0.07
USD 22,000	William Carter 5.625% 15/3/2027	21,171	0.00
USD 310,000	Williams 4.3% 4/3/2024	306,148	0.02
USD 684,000	Workday 3.5% 1/4/2027	638,234	0.04
USD 154,000	WR Grace 4.875% 15/6/2027	141,488	0.01
USD 52,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	48,422	0.00
USD 60,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	53,471	0.00
USD 13,000	XPO Escrow Sub 7.5% 15/11/2027	13,284	0.00
USD 411,000	Zayo 4% 1/3/2027	316,881	0.02
USD 82,000	ZoomInfo Technologies /ZoomInfo Finance 3.875% 1/2/2029	68,320	0.00
		1,245,391,918	74.73
	Uruguay		
USD 25,328	Uruguay Government International Bond 4.375% 23/1/2031	24,720	0.00
USD 187,290	Uruguay Government International Bond 5.75% 28/10/2034	201,805	0.01
		226,525	0.01
Total Bonds		1,615,693,167	96.90
COMMERCIAL PAPER			
	United States		
USD 2,000,000	Enel Finance America 0% 9/8/2023	1,946,482	0.12
USD 6,000,000	Enel Finance America 0% 1/9/2023	5,816,790	0.35
USD 1,700,000	General Motors Financial 0% 13/4/2023	1,689,046	0.10
USD 5,590,000	HSBC USA 0% 14/6/2023	5,508,255	0.33
USD 3,000,000	HSBC USA 0% 23/8/2023	2,924,008	0.17
Total Commercial Paper		17,884,581	1.07
CERTIFICATES OF DEPOSIT			
	United States		
USD 7,000,000	Citibank (New York Branch) 5% 21/9/2023	6,984,920	0.42
Total Certificates of Deposit		6,984,920	0.42
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,640,562,668	98.39
Total Portfolio		1,640,562,668	98.39
Other Net Assets		26,895,344	1.61
Total Net Assets (USD)		1,667,458,012	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

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Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	2,866,000	USD	3,061,559	RBS	15/3/2023	(10,452)
EUR	2,776,000	USD	2,983,995	Bank of America	15/3/2023	(28,701)
GBP	1,609,000	USD	1,970,831	Toronto-Dominion	15/3/2023	(17,179)
GBP	2,712,000	USD	3,263,311	BNY Mellon	15/3/2023	29,606
USD	118,260	EUR	111,590	Royal Bank of Canada	15/3/2023	(537)
USD	128,594	EUR	120,161	JP Morgan	15/3/2023	671
USD	101,735,879	GBP	83,460,000	HSBC Bank	15/3/2023	398,541
USD	119,031,691	EUR	111,595,000	Morgan Stanley	15/3/2023	229,086
USD	758,637	GBP	611,322	State Street	15/3/2023	16,369
Net unrealised appreciation						617,404

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	196,951,399	USD	212,186,178	BNY Mellon	15/3/2023	(2,512,159)
USD	2,370,441	EUR	2,223,533	BNY Mellon	15/3/2023	3,291
Net unrealised depreciation						(2,508,868)
SGD Hedged Share Class						
SGD	8,230,697	USD	6,228,235	BNY Mellon	15/3/2023	(116,828)
USD	177,903	SGD	238,226	BNY Mellon	15/3/2023	1,018
Net unrealised depreciation						(115,810)
Total net unrealised depreciation						(2,007,274)

Open Exchange Traded Futures Contracts as at 28 February 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(234)	EUR	Euro BOBL	March 2023	1,132,527
(2)	EUR	Euro Bund	March 2023	19,232
(53)	EUR	Euro Schatz	March 2023	99,222
(30)	JPY	Japanese 10 Year Bond (OSE)	March 2023	144,887
(61)	USD	US Long Bond (CBT)	June 2023	149,438
(10)	USD	US Treasury 10 Year Note (CBT)	June 2023	4,531
(111)	USD	US Ultra 10 Year Note	June 2023	55,359
(31)	USD	US Ultra Bond (CBT)	June 2023	16,225
3,135	USD	US Treasury 2 Year Note (CBT)	June 2023	(2,797,940)
(1,325)	USD	US Treasury 5 Year Note (CBT)	June 2023	530,430
Total				(646,089)

Swaps as at 28 February 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 3,950,000	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	(68,524)	(59,750)
CDS	USD 26,290,000	Fund receives default protection on CDX.NA.IG.39.V13; and pays Fixed 1%	Goldman Sachs	20/12/2027	(152,863)	(271,426)
IRS	USD 35,755,000	Fund receives Fixed 4.35%; and pays Floating USD SOFR 1 Day	Bank of America	31/12/2024	(383,833)	(380,694)
IRS	USD 35,755,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.59%	Bank of America	31/5/2027	734,934	734,822
Total					129,714	22,952

CDS: Credit Default Swaps
IRS: Interest Rate Swaps

US Flexible Equity Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
117,063	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	11,709,797	0.84
Total Funds		11,709,797	0.84
COMMON STOCKS (SHARES)			
	Bermuda		
606,442	Axalta Coating Systems*	18,111,391	1.30
	Denmark		
183,679	Novo Nordisk*	26,102,623	1.87
	France		
672,208	Sanofi	31,788,716	2.28
	Jersey		
186,800	Aptiv	21,691,216	1.56
	United Kingdom		
472,560	BP	18,978,010	1.36
358,184	Unilever*	17,902,036	1.28
		36,880,046	2.64
	United States		
303,100	Alphabet	27,272,938	1.96
269,970	Alphabet	24,356,694	1.75
617,990	Amazon.com	57,714,086	4.14
153,935	Analog Devices	28,377,917	2.03
38,698	Anthem	18,327,760	1.31
351,241	Apple	51,885,321	3.72
248,856	Applied Materials	29,046,472	2.08
926,340	Avantor*	22,787,964	1.64
254,550	Bath & Body Works*	10,591,826	0.76
117,732	Berkshire Hathaway	35,839,975	2.57
114,435	Caterpillar	27,409,471	1.97
231,587	CBRE*	19,726,581	1.42
256,720	Charles Schwab	20,039,563	1.43
525,347	Ciena*	25,395,274	1.83
234,320	Cognizant Technology Solutions	14,738,728	1.06
1,067,303	Comcast	39,810,402	2.85
186,365	ConocoPhillips	19,648,462	1.41
545,164	Corteva	33,832,878	2.42
94,625	Dollar General	20,649,068	1.48
154,106	Dollar Tree	22,493,311	1.61
1,580,390	Dun & Bradstreet*	19,114,817	1.37
740	Elevance Health	350,471	0.03
499,579	EQT*	16,705,922	1.20
206,300	Fidelity National Financial	8,233,433	0.59
311,099	Fidelity National Information Services	20,025,443	1.44
21,315	First Citizens BancShares	15,840,455	1.14
106,257	FleetCor Technologies	22,577,487	1.62
421,281	Fortive	28,192,125	2.02
359,390	Fox*	12,747,563	0.91
620,224	General Motors	24,213,545	1.73
42,314	Humana	21,469,701	1.54
231,178	Intercontinental Exchange	23,473,814	1.68
169,941	JPMorgan Chase	24,238,685	1.73
115,767	Laboratory of America	27,656,736	1.98
346,692	Las Vegas Sands*	19,674,771	1.42
183,981	Meta Platforms	32,410,093	2.32
313,312	Microsoft	78,259,071	5.61
358,080	Mondelez International	23,379,043	1.67
224,930	Monster Beverage	23,014,837	1.65
103,721	Norfolk Southern	23,280,178	1.67
287,902	Otis Worldwide	24,333,477	1.74
123,300	Progressive	17,645,463	1.27
132,610	Reinsurance of America	19,167,449	1.37
227,375	Ross Stores	25,328,438	1.82
404,925	Sealed Air	19,906,113	1.43
247,340	Tenet Healthcare*	14,504,018	1.04
64,297	UnitedHealth	30,784,118	2.21
81,153	Veeva Systems	13,566,347	0.97
174,331	Visa*	38,422,553	2.76
232,970	Voya Financial	17,451,783	1.25
149,250	World Wrestling Entertainment*	12,744,457	0.91
		1,248,657,097	89.53
Total Common Stocks (Shares)		1,383,231,089	99.18
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,394,940,886	100.02
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	United States		
28,100	World Access	-	0.00
Total Common Stocks (Shares)		-	0.00
Total Other Transferable Securities		-	0.00
Total Portfolio		1,394,940,886	100.02
Other Net Liabilities		(333,310)	(0.02)
Total Net Assets (USD)		1,394,607,576	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedged Share Class						
CNY	107,215	USD	15,826	BNY Mellon	15/3/2023	(386)
USD	994	CNY	6,840	BNY Mellon	15/3/2023	9
Net unrealised depreciation						(377)
EUR Hedged Share Class						
EUR	109,532,347	USD	118,062,589	BNY Mellon	15/3/2023	(1,454,649)
USD	8,100,951	EUR	7,606,298	BNY Mellon	15/3/2023	3,379
Net unrealised depreciation						(1,451,270)
JPY Hedged Share Class						
JPY	823,983	USD	6,313	BNY Mellon	15/3/2023	(268)
USD	409	JPY	54,681	BNY Mellon	15/3/2023	7
Net unrealised depreciation						(261)
Total net unrealised depreciation						(1,451,908)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	23.91
Financials	17.21
Technology	16.91
Communications	16.67
Consumer Cyclical	10.38
Industrial	8.83
Energy	3.97
Basic Materials	1.30
Investment Funds	0.84
Other Net Liabilities	(0.02)
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

US Government Mortgage Impact Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
BONDS			
	United States		
USD 3,190,857	Fannie Mae Pool 2% 1/5/2051	2,596,670	3.02
USD 1,139,196	Fannie Mae Pool 2% 1/8/2051	934,701	1.09
USD 758,631	Fannie Mae Pool 2% 1/8/2051	626,504	0.73
USD 958,952	Fannie Mae Pool 2% 1/8/2051	791,900	0.92
USD 896,115	Fannie Mae Pool 2% 1/8/2051	729,768	0.85
USD 573,093	Fannie Mae Pool 2% 1/9/2051	467,981	0.54
USD 308,927	Fannie Mae Pool 2% 1/9/2051	255,121	0.30
USD 297,960	Fannie Mae Pool 2% 1/9/2051	244,473	0.28
USD 467,395	Fannie Mae Pool 2% 1/10/2051	380,631	0.44
USD 53,367	Fannie Mae Pool 2% 1/11/2051	43,819	0.05
USD 1,821,614	Fannie Mae Pool 2.5% 1/9/2050	1,549,115	1.80
USD 4,679,905	Fannie Mae Pool 2.5% 1/11/2050	3,976,187	4.63
USD 470,363	Fannie Mae Pool 2.5% 1/5/2051	405,541	0.47
USD 821,383	Fannie Mae Pool 2.5% 1/5/2051	702,788	0.82
USD 2,864,659	Fannie Mae Pool 2.5% 1/9/2051	2,423,450	2.82
USD 58,201	Fannie Mae Pool 2.5% 1/11/2051	49,764	0.06
USD 36,793	Fannie Mae Pool 2.5% 1/11/2051	31,640	0.04
USD 251,342	Fannie Mae Pool 3.5% 1/11/2046	231,583	0.27
USD 120,121	Fannie Mae Pool 3.5% 1/4/2047	111,033	0.13
USD 53,174	Fannie Mae Pool 3.5% 1/5/2047	48,995	0.06
USD 53,830	Fannie Mae Pool 3.5% 1/9/2047	49,901	0.06
USD 1,309	Fannie Mae Pool 3.5% 1/4/2048	1,220	0.00
USD 193,794	Fannie Mae Pool 3.5% 1/9/2049	178,939	0.21
USD 20	Fannie Mae Pool 4.5% 1/11/2047	20	0.00
USD 2,776	Fannie Mae Pool 4.5% 1/2/2048	2,717	0.00
USD 60	Fannie Mae Pool 4.5% 1/3/2048	59	0.00
USD 450,000	Fannie Mae REMICS 3% 25/10/2057	341,289	0.40
USD 58,326	Freddie Mac Gold Pool 4.5% 1/9/2048	56,594	0.07
USD 600,000	Freddie Mac Multiclass Certificates Series 2020-P003 1.783% 25/6/2034	469,990	0.55
USD 1,923,066	Freddie Mac Pool 2% 1/5/2051	1,565,644	1.82
USD 4,514,171	Freddie Mac Pool 2.5% 1/2/2051	3,850,867	4.48
USD 92,044	Freddie Mac Pool 2.5% 1/11/2051	78,681	0.09
USD 895,042	Freddie Mac REMICS 1.333% 25/12/2049	72,101	0.08
USD 348,710	Freddie Mac REMICS 4% 15/9/2054	314,987	0.37
USD 82,609	Ginnie Mae I Pool 3% 15/2/2045	76,344	0.09
USD 43,144	Ginnie Mae I Pool 3.5% 15/1/2042	40,774	0.05
USD 46,224	Ginnie Mae I Pool 3.5% 15/9/2042	43,692	0.05
USD 32,625	Ginnie Mae I Pool 3.5% 15/9/2042	30,838	0.04
USD 54,617	Ginnie Mae I Pool 4% 15/1/2041	52,710	0.06
USD 29,506	Ginnie Mae I Pool 4% 15/3/2041	28,490	0.03
USD 57,373	Ginnie Mae I Pool 4.5% 15/5/2040	56,624	0.07
USD 36,008	Ginnie Mae I Pool 4.5% 15/5/2040	35,540	0.04
USD 54,956	Ginnie Mae I Pool 4.5% 15/7/2040	54,140	0.06
USD 197,000	Ginnie Mae I Pool 5% 15/12/2034	199,470	0.23
USD 93,919	Ginnie Mae I Pool 5% 15/9/2035	94,400	0.11
USD 156,799	Ginnie Mae I Pool 5% 15/7/2037	157,869	0.18
USD 56,313	Ginnie Mae I Pool 5.5% 15/7/2038	57,471	0.07
USD 58,898	Ginnie Mae I Pool 5.5% 15/12/2040	60,347	0.07
USD 116	Ginnie Mae I Pool 6.5% 15/9/2036	114	0.00
USD 427	Ginnie Mae I Pool 6.5% 15/9/2036	429	0.00
USD 20,414	Ginnie Mae I Pool 6.5% 15/5/2038	19,972	0.02
USD 44,380	Ginnie Mae I Pool 6.5% 15/5/2038	45,501	0.05
USD 16,034	Ginnie Mae I Pool 6.5% 15/10/2038	16,569	0.02
USD 20,569	Ginnie Mae I Pool 6.5% 15/12/2038	21,310	0.02
USD 346	Ginnie Mae I Pool 6.5% 15/12/2038	367	0.00
USD 229,755	Ginnie Mae II Pool 2.5% 20/11/2040	198,424	0.23
USD 15,328	Ginnie Mae II Pool 2.5% 20/1/2041	13,593	0.02
USD 17,549	Ginnie Mae II Pool 2.5% 20/3/2041	15,520	0.02
USD 104,857	Ginnie Mae II Pool 2.5% 20/10/2045	89,992	0.10
USD 288,419	Ginnie Mae II Pool 2.5% 20/11/2045	247,543	0.29
USD 17,803	Ginnie Mae II Pool 2.5% 20/1/2046	15,749	0.02
USD 16,196	Ginnie Mae II Pool 2.5% 20/1/2046	13,871	0.02
USD 12,748	Ginnie Mae II Pool 2.5% 20/1/2046	11,088	0.01
USD 26,231	Ginnie Mae II Pool 2.5% 20/2/2046	22,769	0.03
USD 22,490	Ginnie Mae II Pool 2.5% 20/3/2046	19,570	0.02
USD 1,359,369	Ginnie Mae II Pool 2.5% 20/6/2050	1,168,976	1.36
USD 901,585	Ginnie Mae II Pool 2.5% 20/7/2050	781,653	0.91
USD 818,806	Ginnie Mae II Pool 2.5% 20/7/2050	704,172	0.82
USD 764,561	Ginnie Mae II Pool 2.5% 20/7/2050	666,279	0.78
USD 630,077	Ginnie Mae II Pool 2.5% 20/8/2050	551,490	0.64
USD 936,540	Ginnie Mae II Pool 2.5% 20/8/2050	819,729	0.95
USD 1,438,594	Ginnie Mae II Pool 2.5% 20/8/2050	1,253,667	1.46
USD 38,801	Ginnie Mae II Pool 2.5% 20/9/2050	33,742	0.04
USD 32,926	Ginnie Mae II Pool 2.5% 20/9/2050	28,964	0.03
USD 58,295	Ginnie Mae II Pool 2.5% 20/9/2050	49,481	0.06
USD 136,982	Ginnie Mae II Pool 2.5% 20/10/2050	117,548	0.14

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 316,429	Ginnie Mae II Pool 2.5% 20/11/2050	271,645	0.32
USD 20,123	Ginnie Mae II Pool 2.5% 20/1/2051	17,801	0.02
USD 21,926	Ginnie Mae II Pool 2.5% 20/1/2051	19,076	0.02
USD 2,399,876	Ginnie Mae II Pool 2.5% 20/3/2051	2,102,281	2.45
USD 2,394,953	Ginnie Mae II Pool 2.5% 20/3/2051	2,095,007	2.44
USD 592,830	Ginnie Mae II Pool 2.5% 20/4/2051	519,892	0.61
USD 17,360	Ginnie Mae II Pool 2.5% 20/4/2051	14,903	0.02
USD 17,182	Ginnie Mae II Pool 2.5% 20/4/2051	14,792	0.02
USD 652,199	Ginnie Mae II Pool 2.5% 20/4/2051	571,954	0.67
USD 2,892,853	Ginnie Mae II Pool 2.5% 20/8/2051	2,508,951	2.92
USD 6,303,923	Ginnie Mae II Pool 2.5% 20/9/2051	5,255,687	6.12
USD 2,251,685	Ginnie Mae II Pool 2.5% 20/9/2051	1,877,229	2.19
USD 103,488	Ginnie Mae II Pool 2.5% 20/10/2051	88,810	0.10
USD 76,140	Ginnie Mae II Pool 3% 20/10/2045	68,130	0.08
USD 160,956	Ginnie Mae II Pool 3% 20/11/2045	144,024	0.17
USD 16,167	Ginnie Mae II Pool 3% 20/6/2046	14,462	0.02
USD 458,121	Ginnie Mae II Pool 3% 20/6/2050	409,904	0.48
USD 1,222,597	Ginnie Mae II Pool 3% 20/6/2050	1,093,387	1.27
USD 1,499,568	Ginnie Mae II Pool 3% 20/6/2050	1,338,665	1.56
USD 1,630,922	Ginnie Mae II Pool 3% 20/6/2050	1,459,287	1.70
USD 765,425	Ginnie Mae II Pool 3% 20/7/2050	684,856	0.80
USD 643,185	Ginnie Mae II Pool 3% 20/7/2050	575,890	0.67
USD 555,292	Ginnie Mae II Pool 3% 20/8/2050	497,187	0.58
USD 807,027	Ginnie Mae II Pool 3% 20/8/2050	722,579	0.84
USD 1,007,356	Ginnie Mae II Pool 3% 20/8/2050	900,709	1.05
USD 731,549	Ginnie Mae II Pool 3% 20/8/2050	653,197	0.76
USD 57,172	Ginnie Mae II Pool 3% 20/9/2050	51,189	0.06
USD 90,792	Ginnie Mae II Pool 3% 20/9/2050	80,955	0.09
USD 30,412	Ginnie Mae II Pool 3% 20/9/2050	27,357	0.03
USD 69,666	Ginnie Mae II Pool 3% 20/9/2050	62,107	0.07
USD 42,847	Ginnie Mae II Pool 3% 20/9/2050	38,305	0.04
USD 32,387	Ginnie Mae II Pool 3% 20/9/2050	29,126	0.03
USD 272,778	Ginnie Mae II Pool 3% 20/10/2050	244,242	0.28
USD 125,543	Ginnie Mae II Pool 3% 20/10/2050	112,405	0.13
USD 174,300	Ginnie Mae II Pool 3% 20/10/2050	155,948	0.18
USD 129,465	Ginnie Mae II Pool 3% 20/10/2050	115,438	0.13
USD 200,002	Ginnie Mae II Pool 3% 20/10/2050	178,827	0.21
USD 226,530	Ginnie Mae II Pool 3% 20/10/2050	202,697	0.24
USD 484,733	Ginnie Mae II Pool 3% 20/11/2050	433,709	0.50
USD 395,574	Ginnie Mae II Pool 3% 20/11/2050	353,698	0.41
USD 272,338	Ginnie Mae II Pool 3% 20/11/2050	242,838	0.28
USD 24,593	Ginnie Mae II Pool 3% 20/12/2050	22,123	0.03
USD 22,324	Ginnie Mae II Pool 3% 20/12/2050	19,911	0.02
USD 18,750	Ginnie Mae II Pool 3% 20/12/2050	16,765	0.02
USD 14,164	Ginnie Mae II Pool 3% 20/12/2050	12,685	0.01
USD 22,145	Ginnie Mae II Pool 3% 20/1/2051	19,835	0.02
USD 21,915	Ginnie Mae II Pool 3% 20/1/2051	19,320	0.02
USD 15,018	Ginnie Mae II Pool 3% 20/1/2051	13,478	0.02
USD 20,117	Ginnie Mae II Pool 3% 20/2/2051	18,148	0.02
USD 19,701	Ginnie Mae II Pool 3% 20/2/2051	17,615	0.02
USD 20,896	Ginnie Mae II Pool 3% 20/2/2051	18,421	0.02
USD 32,116	Ginnie Mae II Pool 3% 20/3/2051	28,333	0.03
USD 18,206	Ginnie Mae II Pool 3% 20/4/2051	16,306	0.02
USD 20,387	Ginnie Mae II Pool 3% 20/4/2051	18,254	0.02
USD 30,778	Ginnie Mae II Pool 3% 20/4/2051	27,547	0.03
USD 29,812	Ginnie Mae II Pool 3% 20/4/2051	26,655	0.03
USD 31,720	Ginnie Mae II Pool 3% 20/4/2051	28,342	0.03
USD 16,372	Ginnie Mae II Pool 3% 20/4/2051	14,598	0.02
USD 26,090	Ginnie Mae II Pool 3% 20/5/2051	23,328	0.03
USD 28,073	Ginnie Mae II Pool 3% 20/6/2051	25,144	0.03
USD 46,368	Ginnie Mae II Pool 3% 20/6/2051	41,488	0.05
USD 1,395,710	Ginnie Mae II Pool 3% 20/8/2051	1,272,131	1.48
USD 1,548,028	Ginnie Mae II Pool 3% 20/9/2051	1,409,980	1.64
USD 113,806	Ginnie Mae II Pool 3% 20/9/2051	101,476	0.12
USD 123,994	Ginnie Mae II Pool 3% 20/10/2051	111,020	0.13
USD 87,748	Ginnie Mae II Pool 3% 20/10/2051	78,509	0.09
USD 94,050	Ginnie Mae II Pool 3% 20/10/2051	84,092	0.10
USD 149,742	Ginnie Mae II Pool 3% 20/10/2051	133,517	0.16
USD 59,239	Ginnie Mae II Pool 3% 20/10/2051	52,930	0.06
USD 1,217,494	Ginnie Mae II Pool 3% 20/10/2051	1,108,912	1.29
USD 3,382,505	Ginnie Mae II Pool 3% 20/10/2051	3,080,905	3.59
USD 44,900	Ginnie Mae II Pool 3.5% 20/4/2043	42,309	0.05
USD 31,246	Ginnie Mae II Pool 3.5% 20/5/2043	29,479	0.03
USD 24,980	Ginnie Mae II Pool 3.5% 20/10/2046	23,265	0.03
USD 27,528	Ginnie Mae II Pool 3.5% 20/10/2046	25,658	0.03
USD 21,367	Ginnie Mae II Pool 3.5% 20/10/2046	19,899	0.02
USD 55,535	Ginnie Mae II Pool 3.5% 20/10/2046	51,726	0.06
USD 35,609	Ginnie Mae II Pool 3.5% 20/10/2046	33,174	0.04
USD 678,055	Ginnie Mae II Pool 3.5% 20/5/2050	627,478	0.73
USD 1,254,390	Ginnie Mae II Pool 3.5% 20/5/2050	1,160,408	1.35
USD 988,206	Ginnie Mae II Pool 3.5% 20/5/2050	914,160	1.06
USD 640,180	Ginnie Mae II Pool 3.5% 20/6/2050	594,597	0.69
USD 648,268	Ginnie Mae II Pool 3.5% 20/6/2050	599,692	0.70
USD 348,422	Ginnie Mae II Pool 3.5% 20/6/2050	322,316	0.38
USD 728,110	Ginnie Mae II Pool 3.5% 20/6/2050	673,551	0.78

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 466,589	Ginnie Mae II Pool 3.5% 20/6/2050	431,628	0.50
USD 1,042,147	Ginnie Mae II Pool 3.5% 20/6/2050	961,480	1.12
USD 1,153,774	Ginnie Mae II Pool 3.5% 20/8/2050	1,067,325	1.24
USD 931,343	Ginnie Mae II Pool 3.5% 20/8/2050	856,139	1.00
USD 48,953	Ginnie Mae II Pool 3.5% 20/9/2050	45,285	0.05
USD 44,039	Ginnie Mae II Pool 3.5% 20/9/2050	40,839	0.05
USD 38,455	Ginnie Mae II Pool 3.5% 20/9/2050	35,604	0.04
USD 21,891	Ginnie Mae II Pool 3.5% 20/9/2050	20,293	0.02
USD 92,299	Ginnie Mae II Pool 3.5% 20/9/2050	85,069	0.10
USD 104,493	Ginnie Mae II Pool 3.5% 20/10/2050	96,666	0.11
USD 68,386	Ginnie Mae II Pool 3.5% 20/10/2050	63,262	0.07
USD 167,497	Ginnie Mae II Pool 3.5% 20/10/2050	153,910	0.18
USD 103,514	Ginnie Mae II Pool 3.5% 20/10/2050	95,757	0.11
USD 21,432	Ginnie Mae II Pool 3.5% 20/12/2050	19,827	0.02
USD 30,142	Ginnie Mae II Pool 3.5% 20/12/2050	27,699	0.03
USD 20,884	Ginnie Mae II Pool 3.5% 20/1/2051	19,319	0.02
USD 17,110	Ginnie Mae II Pool 3.5% 20/1/2051	15,668	0.02
USD 18,079	Ginnie Mae II Pool 3.5% 20/1/2051	16,748	0.02
USD 24,813	Ginnie Mae II Pool 3.5% 20/2/2051	22,722	0.03
USD 24,090	Ginnie Mae II Pool 3.5% 20/3/2051	22,396	0.03
USD 20,295	Ginnie Mae II Pool 3.5% 20/4/2051	18,775	0.02
USD 22,047	Ginnie Mae II Pool 3.5% 20/4/2051	20,396	0.02
USD 33,909	Ginnie Mae II Pool 3.5% 20/4/2051	31,171	0.04
USD 17,417	Ginnie Mae II Pool 3.5% 20/5/2051	16,174	0.02
USD 17,693	Ginnie Mae II Pool 3.5% 20/5/2051	16,368	0.02
USD 16,998	Ginnie Mae II Pool 3.5% 20/5/2051	15,725	0.02
USD 17,469	Ginnie Mae II Pool 3.5% 20/5/2051	16,052	0.02
USD 17,890	Ginnie Mae II Pool 3.5% 20/6/2051	16,549	0.02
USD 37,739	Ginnie Mae II Pool 3.5% 20/6/2051	34,678	0.04
USD 869,997	Ginnie Mae II Pool 3.5% 20/7/2051	804,903	0.94
USD 422,284	Ginnie Mae II Pool 3.5% 20/8/2051	390,644	0.45
USD 85,803	Ginnie Mae II Pool 3.5% 20/9/2051	78,924	0.09
USD 71,322	Ginnie Mae II Pool 3.5% 20/9/2051	66,046	0.08
USD 49,406	Ginnie Mae II Pool 3.5% 20/9/2051	45,751	0.05
USD 1,156	Ginnie Mae II Pool 4% 20/4/2039	1,121	0.00
USD 7,837	Ginnie Mae II Pool 4% 20/7/2039	7,600	0.01
USD 1,915	Ginnie Mae II Pool 4% 20/9/2040	1,857	0.00
USD 62,506	Ginnie Mae II Pool 4% 20/10/2040	60,618	0.07
USD 50,615	Ginnie Mae II Pool 4% 20/12/2040	49,087	0.06
USD 44,016	Ginnie Mae II Pool 4% 20/1/2041	42,518	0.05
USD 1,815	Ginnie Mae II Pool 4% 20/2/2041	1,760	0.00
USD 23,306	Ginnie Mae II Pool 4% 20/4/2042	22,603	0.03
USD 4,366	Ginnie Mae II Pool 4% 20/8/2044	4,201	0.00
USD 9,476	Ginnie Mae II Pool 4% 20/8/2044	9,144	0.01
USD 6,259	Ginnie Mae II Pool 4% 20/8/2044	6,041	0.01
USD 8,750	Ginnie Mae II Pool 4% 20/10/2046	8,365	0.01
USD 78,896	Ginnie Mae II Pool 4% 20/3/2047	75,574	0.09
USD 14,672	Ginnie Mae II Pool 4% 20/5/2047	14,068	0.02
USD 67,299	Ginnie Mae II Pool 4% 20/6/2047	64,532	0.08
USD 56,202	Ginnie Mae II Pool 4% 20/11/2047	53,849	0.06
USD 27,566	Ginnie Mae II Pool 4% 20/12/2047	26,412	0.03
USD 824,041	Ginnie Mae II Pool 4% 20/5/2050	782,407	0.91
USD 1,017,854	Ginnie Mae II Pool 4% 20/5/2050	966,450	1.12
USD 500,981	Ginnie Mae II Pool 4% 20/8/2050	474,441	0.55
USD 13,938	Ginnie Mae II Pool 4% 20/3/2051	13,719	0.02
USD 27,396	Ginnie Mae II Pool 4% 20/3/2051	26,177	0.03
USD 19,334	Ginnie Mae II Pool 4% 20/5/2051	18,358	0.02
USD 22,810	Ginnie Mae II Pool 4% 20/5/2051	21,611	0.03
USD 584,528	Ginnie Mae II Pool 4% 20/7/2051	555,314	0.65
USD 4,405	Ginnie Mae II Pool 4.5% 20/12/2039	4,386	0.01
USD 5,396	Ginnie Mae II Pool 4.5% 20/1/2040	5,372	0.01
USD 4,413	Ginnie Mae II Pool 4.5% 20/2/2040	4,394	0.01
USD 282	Ginnie Mae II Pool 4.5% 20/5/2040	280	0.00
USD 1,416	Ginnie Mae II Pool 4.5% 20/7/2040	1,410	0.00
USD 11,070	Ginnie Mae II Pool 4.5% 20/8/2040	11,021	0.01
USD 2,614	Ginnie Mae II Pool 4.5% 20/10/2040	2,602	0.00
USD 4,968	Ginnie Mae II Pool 4.5% 20/6/2044	5,003	0.01
USD 51,967	Ginnie Mae II Pool 4.5% 20/4/2047	51,341	0.06
USD 55,276	Ginnie Mae II Pool 4.5% 20/10/2049	53,819	0.06
USD 397,759	Ginnie Mae II Pool 4.5% 20/5/2050	386,815	0.45
USD 18,385	Ginnie Mae II Pool 4.5% 20/8/2050	18,003	0.02

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 109,807	Ginnie Mae II Pool 5% 20/10/2039	111,258	0.13
USD 16,363	Ginnie Mae II Pool 5% 20/7/2044	16,577	0.02
USD 1,802	Ginnie Mae II Pool 5% 20/5/2050	1,811	0.00
USD 272,610	Ginnie Mae II Pool 5.5% 20/5/2041	282,959	0.33
USD 12,337	Ginnie Mae II Pool 6.5% 20/11/2038	13,047	0.02
USD 5,010	Ginnie Mae II Pool 6.5% 20/6/2040	5,143	0.01
USD 70,738	Ginnie Mae II Pool 6.5% 20/2/2041	73,830	0.09
USD 633,547	Government National Mortgage Association 0.587% 16/8/2058	17,211	0.02
USD 481,365	Government National Mortgage Association 0.746% 16/5/2059	18,048	0.02
USD 3,790,542	Government National Mortgage Association 0.847% 16/6/2058	137,948	0.16
USD 304,935	Government National Mortgage Association 1.602% 20/7/2047	31,118	0.04
USD 452,289	Government National Mortgage Association 2.5% 20/10/2050	56,728	0.07
USD 144,748	Government National Mortgage Association 2.5% 20/11/2050	17,830	0.02
USD 544,729	Government National Mortgage Association 2.5% 20/12/2050	70,336	0.08
USD 9,728,914	Government National Mortgage Association 2.5% 20/10/2051	1,333,943	1.55
USD 100,000	Government National Mortgage Association 3% 20/9/2046	83,974	0.10
USD 451,336	Government National Mortgage Association 3% 20/6/2051	69,296	0.08
USD 662,775	Government National Mortgage Association 3% 20/8/2051	104,252	0.12
USD 353,256	Government National Mortgage Association 3.5% 20/8/2050	59,486	0.07
USD 89,470	Government National Mortgage Association 6.719% 20/7/2039	92,628	0.11
USD 1,402,000	United States Treasury Bill 0% 13/4/2023	1,394,428	1.62
USD 575,000	United States Treasury Bill 0% 18/5/2023	569,168	0.66
		84,813,174	98.73
Total Bonds		84,813,174	98.73
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		84,813,174	98.73
Total Portfolio		84,813,174	98.73
Other Net Assets		1,087,378	1.27
Total Net Assets (USD)		85,900,552	100.00

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised depreciation USD
EUR Hedged Share Class						
EUR	5,369	USD	5,790	BNY Mellon	15/3/2023	(74)
USD	118	EUR	110	BNY Mellon	15/3/2023	-
Net unrealised depreciation						(74)
Total net unrealised depreciation						(74)

To Be Announced Securities Contracts as at 28 February 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
	United States		
USD 12,143,000	Ginnie Mae 2% TBA	10,143,200	11.81
USD (6,439,400)	Ginnie Mae 2.5% TBA	(5,554,989)	(6.47)
USD (11,086,526)	Ginnie Mae 3% TBA	(9,877,402)	(11.50)
USD (2,502,476)	Ginnie Mae 3.5% TBA	(2,297,390)	(2.67)
USD 1,653,529	Ginnie Mae 4% TBA	1,560,647	1.82
USD 1,706,000	Ginnie Mae 4.5% TBA	1,649,489	1.92
USD 283,000	Ginnie Mae 5% TBA	279,129	0.32
Total TBA		(4,097,316)	(4.77)

The notes on pages 986 to 999 form an integral part of these financial statements.

US Growth Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
25,332	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	2,533,933	0.86
Total Funds		2,533,933	0.86
COMMON STOCKS (SHARES)			
	France		
6,774	LVMH Moet Hennessy Louis Vuitton*	5,702,462	1.94
	Netherlands		
19,110	ASML*	11,807,114	4.00
	Sweden		
53,309	Evolution	6,476,603	2.20
	Switzerland		
9,764	Lonza	5,907,993	2.00
	United Kingdom		
40,444	AstraZeneca	2,659,597	0.90
	United States		
100,540	Advanced Micro Devices	7,835,082	2.65
164,299	Alphabet	14,783,624	5.01
229,905	Amazon.com	21,470,828	7.28
165,690	Apple	24,475,727	8.30
21,090	Blackstone	1,886,079	0.64
105,139	Boston Scientific	4,931,019	1.67
54,620	Cadence Design Systems	10,616,489	3.60
32,693	Chart Industries*	4,452,133	1.51
27,604	Cheniere Energy	4,353,979	1.48
3,360	Chipotle Mexican Grill	5,025,720	1.71
9,750	Cintas	4,273,913	1.45
138,756	Copart	9,803,111	3.32
37,731	Danaher	9,282,958	3.15
35,036	Intuit	14,297,491	4.85
36,362	Intuitive Surgical	8,378,532	2.84
62,724	Marvell Technology	2,801,254	0.95
9,825	Mastercard	3,486,107	1.18
125,449	Match	5,196,097	1.76
96,537	Microsoft	24,113,012	8.18
30,166	NIKE	3,574,973	1.21
49,171	NVIDIA	11,547,809	3.92
30,425	S&P Global	10,384,965	3.52
18,879	ServiceNow	8,096,448	2.74
49,275	Tesla	10,239,838	3.47
21,636	UnitedHealth	10,358,884	3.51
76,136	Visa*	16,780,374	5.69
42,329	Zoetis	7,072,329	2.40
		259,518,775	87.99
Total Common Stocks (Shares)		292,072,544	99.03
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		294,606,477	99.89
Total Portfolio		294,606,477	99.89
Other Net Assets		326,760	0.11
Total Net Assets (USD)		294,933,237	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
EUR Hedged Share Class						
EUR	16,088,262	USD	17,327,057	BNY Mellon	15/3/2023	(199,534)
USD	1,473,011	EUR	1,381,884	BNY Mellon	15/3/2023	1,874
Net unrealised depreciation						(197,660)
Total net unrealised depreciation						(197,660)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Technology	39.19
Consumer Non-cyclical	21.44
Communications	14.05
Consumer Cyclical	13.85
Financials	7.51
Industrial	1.51
Energy	1.48
Investment Funds	0.86
Other Net Assets	0.11
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

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US Mid-Cap Value Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
145,385	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	14,542,758	5.07
Total Funds		14,542,758	5.07
COMMON STOCKS (SHARES) & WARRANTS			
	Australia		
64,042	Woodside Energy	1,556,221	0.54
	Bermuda		
132,867	Axalta Coating Systems	3,968,073	1.38
79,700	Invesco	1,407,502	0.49
14,591	RenaissanceRe*	3,107,883	1.08
		8,483,458	2.95
	Canada		
140,323	Barrick Gold	2,233,942	0.78
131,924	Gildan Activewear*	4,145,052	1.44
53,093	Magna International*	2,923,832	1.02
43,539	Rogers Communications*	2,085,529	0.73
		11,388,355	3.97
	Finland		
600,348	Nokia	2,782,613	0.97
	France		
51,777	Danone	2,926,158	1.02
	Germany		
74,281	Bayer*	4,495,053	1.57
	Ireland		
30,930	CRH	1,468,866	0.51
15,046	Willis Towers Watson	3,553,113	1.24
		5,021,979	1.75
	Japan		
211,600	Komatsu*	5,050,267	1.76
348,000	Panasonic*	3,024,204	1.05
		8,074,471	2.81
	Netherlands		
15,097	Airbus*	1,992,249	0.70
37,204	Koninklijke Philips	612,448	0.21
135,155	Koninklijke Philips	2,220,597	0.78
		4,825,294	1.69
	Switzerland		
426,495	Credit Suisse*	1,285,757	0.45
	United Kingdom		
368,468	BAE Systems	4,017,499	1.40
59,845	BP*	2,403,375	0.84
4,649	British American Tobacco	177,499	0.06
193,912	Prudential	2,961,203	1.03
781,406	Vodafone	951,395	0.33
161,072	Vodafone*	1,952,998	0.68
		12,463,969	4.34
	United States		
83,589	Acropolis Infrastructure Acquisition	843,413	0.29
27,863	Acropolis Infrastructure Acquisition	4,993	0.00
24,020	Activision Blizzard	1,831,885	0.64
23,714	Allstate	3,060,055	1.07
64,543	Altria	2,979,950	1.04
55,144	American International	3,377,570	1.18
11,391	AmerisourceBergen*	1,769,820	0.62
29,456	Apollo Global Management	2,084,896	0.73
8,227	Assurant	1,050,835	0.37
8,250	AvalonBay Communities	1,435,252	0.50
50,809	Avantor	1,249,901	0.44
63,070	Avnet	2,845,088	0.99
158,535	Baxter International	6,277,986	2.19
153,195	Cannae	3,440,760	1.20
60,899	Cardinal Health	4,655,728	1.62
83,848	Carlyle*	2,878,502	1.00
42,375	CBRE	3,609,502	1.26
3,040	Charles River Laboratories International*	675,366	0.23
19,679	Cheniere Energy	3,103,968	1.08
28,180	Ciena*	1,362,221	0.48
6,835	Cigna	2,007,781	0.70
96,292	Citizens Financial	4,026,931	1.40
109,881	Cognizant Technology Solutions	6,911,515	2.41
17,491	Comerica	1,234,165	0.43
5,872	Constellation Brands	1,318,734	0.46
19,825	Crown	1,733,498	0.61
17,261	Delta Air Lines*	653,847	0.23
16,739	Denbury	1,401,724	0.49
30,999	DENTSPLY SIRONA	1,163,082	0.40
20,352	Dollar General	4,441,213	1.55
30,744	Dollar Tree	4,487,394	1.56
29,965	Dun & Bradstreet	362,427	0.13
51,375	DXC Technology	1,454,940	0.51
29,897	Edison International	2,007,583	0.70
13,380	Entergy	1,397,140	0.49
89,627	EQT	2,997,127	1.05
112,927	Equitable	3,563,976	1.24
53,270	Exelon*	2,181,939	0.76
5,768	F&G Annuities & Life	119,859	0.04
101,312	Fidelity National Financial	4,043,362	1.41
94,413	Fidelity National Information Services	6,077,365	2.12
7,817	First Citizens BancShares*	5,809,282	2.02
21,157	Fortive	1,415,826	0.49
127,947	Fox	4,538,280	1.58
23,703	Fulgent Genetics*	774,851	0.27
98,172	General Motors	3,832,635	1.34
128,511	Goodyear Tire & Rubber	1,464,383	0.51
98,410	GX Acquisition II	995,909	0.35
16,650	Howard Hughes*	1,387,611	0.48

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
17,237	Huntington Ingalls Industries	3,753,012	1.31
161,864	Kinder Morgan	2,788,917	0.97
304,220	Kosmos Energy	2,525,026	0.88
143,985	Kraft Heinz	5,665,810	1.97
19,784	Laboratory of America	4,726,398	1.65
42,169	Las Vegas Sands	2,393,091	0.83
23,303	Lear	3,271,858	1.14
44,008	Leidos	4,298,261	1.50
7,825	M&T Bank	1,216,553	0.42
7,883	Mid-America Apartment Communities	1,271,843	0.44
11,119	Monster Beverage	1,137,696	0.40
26,602	MSC Industrial Direct	2,247,071	0.78
191,317	Newell Brands*	2,772,183	0.97
10,787	PACCAR	779,253	0.27
50,661	Paramount Global	1,120,115	0.39
163,797	PG&E	2,588,812	0.90
54,579	Public Service Enterprise	3,322,769	1.16
29,826	Ralph Lauren*	3,558,242	1.24
32,105	Raymond James Financial	3,515,979	1.23
4,013	Repligen*	703,680	0.24
12,937	Ross Stores	1,441,117	0.50
86,580	Sealed Air	4,256,273	1.48
9,262	Sempra Energy	1,385,966	0.48
113,730	SS&C Technologies*	6,731,679	2.35
24,360	Take-Two Interactive Software*	2,702,011	0.94
28,262	Tenet Healthcare	1,657,284	0.58
13,201	Toll Brothers	782,951	0.27
4,358	Veeva Systems	728,527	0.25
93,718	Warner Bros Discovery	1,525,729	0.53
2,898	West Pharmaceutical Services	914,116	0.32
103,239	Western Digital	3,973,669	1.38
4,390	Zebra Technologies	1,304,269	0.45
40,448	Zimmer Biomet	4,994,115	1.74
		208,396,345	72.62
Total Common Stocks (Shares) & Warrants		271,699,673	94.68
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		286,242,431	99.75
Total Portfolio		286,242,431	99.75
Other Net Assets		720,567	0.25
Total Net Assets (USD)		286,962,998	100.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD Hedged Share Class						
AUD	2,120,349	USD	1,480,378	BNY Mellon	15/3/2023	(49,651)
USD	119,575	AUD	174,231	BNY Mellon	15/3/2023	2,013
Net unrealised depreciation						(47,638)
Total net unrealised depreciation						(47,638)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Financials	20.71
Consumer Non-cyclical	18.64
Consumer Cyclical	14.70
Technology	12.55
Industrial	9.25
Energy	5.85
Communications	5.69
Investment Funds	5.07
Utilities	4.49
Basic Materials	2.16
Diversified	0.64
Other Net Assets	0.25
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

US Sustainable Equity Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
COMMON STOCKS (SHARES)			
	France		
160	Kering	94,406	2.15
272	L'Oreal*	108,440	2.48
		202,846	4.63
	Ireland		
430	Willis Towers Watson	101,544	2.32
	Netherlands		
213	ASML	131,602	3.00
	Switzerland		
2,271	Alcon	155,768	3.55
140	Lonza	84,711	1.93
		240,479	5.48
	United Kingdom		
2,384	AstraZeneca	156,772	3.57
1,753	Reckitt Benckiser	122,273	2.79
		279,045	6.36
	United States		
2,179	Alphabet	196,067	4.48
2,606	Amazon.com	243,374	5.55
298	Anthem	141,136	3.22
657	Applied Materials	76,685	1.75
1,757	Ball	98,673	2.25
3,653	Bank of America	125,335	2.86
481	Cadence Design Systems	93,492	2.13
2,111	Cardinal Health	161,386	3.68
1,441	CBRE	122,744	2.80
370	Charles River Laboratories International	82,199	1.88
703	Charles Schwab	54,876	1.25
1,051	Dollar Tree	153,404	3.50
1,915	First American Financial	109,059	2.49
115	Humana	58,350	1.33
340	Intuit	138,747	3.16
1,434	Microsoft	358,185	8.17
519	NIKE	61,507	1.40
178	Roper Technologies	76,070	1.74
328	S&P Global	111,956	2.55
2,573	Sealed Air	126,489	2.89
420	Sherwin-Williams	93,727	2.14
831	SS&C Technologies	49,187	1.12
660	Union Pacific	137,234	3.13
944	Visa*	208,058	4.74
2,070	Wells Fargo	96,793	2.21
1,901	Western Digital	73,169	1.67
556	Xylem	57,212	1.30
		3,305,114	75.39
Total Common Stocks (Shares)		4,260,630	97.18
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		4,260,630	97.18
Total Portfolio		4,260,630	97.18
Other Net Assets		123,415	2.82
Total Net Assets (USD)		4,384,045	100.00

*All or a portion of this security represents a security on loan.

Sector Breakdown as at 28 February 2023

	% of Net Assets
Consumer Non-cyclical	26.98
Technology	22.74
Financials	18.67
Communications	10.03
Industrial	9.57
Consumer Cyclical	7.05
Basic Materials	2.14
Other Net Assets	2.82
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

World Energy Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
505,824	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	50,597,346	1.50
Total Funds		50,597,346	1.50
COMMON STOCKS (SHARES)			
	Australia		
10,625,531	Santos	50,161,574	1.49
	Canada		
3,074,297	ARC Resources	34,016,735	1.01
2,869,121	Canadian Natural Resources	163,523,957	4.84
4,898,673	Cenovus Energy*	90,819,260	2.69
1,603,914	TC Energy*	64,545,708	1.91
1,289,217	Tourmaline Oil*	56,310,844	1.66
		409,216,504	12.11
	Curacao		
2,307,400	Schlumberger	125,312,587	3.71
	France		
3,302,311	TotalEnergies	206,264,822	6.11
	Italy		
6,333,994	Eni	89,959,104	2.66
	Luxembourg		
2,850,753	Tenaris	47,880,962	1.42
	Portugal		
3,414,050	Galp Energia SGPS	42,252,987	1.25
	United Kingdom		
29,331,619	BP	196,578,806	5.82
11,086,166	Shell	340,676,534	10.08
		537,255,340	15.90
	United States		
703,373	Cheniere Energy	110,943,023	3.28
949,002	Chevron	153,681,384	4.55
2,511,679	ConocoPhillips	264,806,317	7.84
263,133	Darling Ingredients	16,182,680	0.48
550,123	Diamondback Energy	79,393,751	2.35
1,288,052	EOG Resources	146,966,733	4.35
2,880,305	Exxon Mobil	316,516,716	9.37
878,254	Hess	121,093,662	3.59
6,552,268	Kinder Morgan	112,895,578	3.34
3,436,604	Kosmos Energy	28,523,813	0.84
1,228,246	Marathon Petroleum	155,274,859	4.60
543,538	Ovintiv	24,078,733	0.71
1,687,284	Patterson-UTI Energy	23,503,866	0.70
973,367	Valero Energy*	132,377,912	3.92
4,547,855	Williams	137,800,007	4.08
		1,824,039,034	54.00
Total Common Stocks (Shares)		3,332,342,914	98.65
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		3,382,940,260	100.15
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	Russian Federation		
6,776,700	Gazprom**	902	0.00
	United States		
4,502,180	Caithness Petroleum**	-	0.00
Total Common Stocks (Shares)		902	0.00
Total Other Transferable Securities		902	0.00
Total Portfolio		3,382,941,162	100.15
Other Net Liabilities		(4,940,029)	(0.15)
Total Net Assets (USD)		3,378,001,133	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD Hedged Share Class						
AUD	14,525,809	USD	10,129,647	BNY Mellon	15/3/2023	(328,205)
USD	787,694	AUD	1,148,631	BNY Mellon	15/3/2023	12,650
Net unrealised depreciation						(315,555)
CHF Hedged Share Class						
CHF	3,801,697	USD	4,145,841	BNY Mellon	15/3/2023	(75,292)
USD	299,673	CHF	277,573	BNY Mellon	15/3/2023	2,475
Net unrealised depreciation						(72,817)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
EUR Hedged Share Class						
EUR	162,823,373	USD	175,473,153	BNY Mellon	15/3/2023	(2,131,712)
USD	14,444,484	EUR	13,543,828	BNY Mellon	15/3/2023	25,878
Net unrealised depreciation						(2,105,834)
HKD Hedged Share Class						
HKD	41,979,529	USD	5,359,877	BNY Mellon	15/3/2023	(7,880)
USD	495,187	HKD	3,880,823	BNY Mellon	15/3/2023	419
Net unrealised depreciation						(7,461)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	100,204,862	USD	75,756,628	BNY Mellon	15/3/2023	(1,353,151)
USD	6,099,901	SGD	8,159,567	BNY Mellon	15/3/2023	41,335
Net unrealised depreciation						(1,311,816)
Total net unrealised depreciation						(3,813,483)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Oil & Gas Producers	80.43
Pipelines	12.61
Oil & Gas Services	3.71
Investment Funds	1.50
Metal/Hardware	1.42
Agriculture	0.48
Other Net Liabilities	(0.15)
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

World Financials Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
160,733	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	16,078,020	0.87
Total Funds		16,078,020	0.87
COMMON STOCKS (SHARES)			
	Austria		
538,051	BAWAG*	33,710,088	1.83
1,047,137	Erste Bank*	40,855,825	2.21
		74,565,913	4.04
	Brazil		
5,466,985	Banco do Brasil	42,322,671	2.29
3,663,712	IRB Brasil Resseguros S/A	13,601,410	0.74
		55,924,081	3.03
	Cayman Islands		
1,588,490	Inter	3,335,829	0.18
5,698,546	Inter	11,993,676	0.65
2,459,583	Pagseguro Digital*	21,447,564	1.16
		36,777,069	1.99
	China		
10,729,325	East Money Information	32,296,442	1.75
	France		
1,407,237	SCOR*	34,533,134	1.87
	Germany		
3,393,169	Commerzbank	41,796,046	2.27
	India		
2,242,526	IndusInd Bank	29,234,823	1.58
	Ireland		
9,660,500	AIB	42,049,068	2.28
	Italy		
19,520,543	Intesa Sanpaolo*	53,477,931	2.90
3,542,035	UniCredit*	73,695,819	3.99
		127,173,750	6.89
	Kazakhstan		
467,939	Kaspi.KZ JSC	35,142,219	1.91
	Mexico		
3,528,566	Grupo Financiero Banorte	29,807,501	1.62
	Poland		
1,270,397	Bank Polska Kasa Opieki	25,883,028	1.40
	Portugal		
197,267,510	Banco Comercial Portugues*	48,597,650	2.63
	Spain		
9,906,185	Banco Bilbao Vizcaya Argentaria	78,091,613	4.23
33,794,702	Banco de Sabadell*	44,718,801	2.43
		122,810,414	6.66
	Sweden		
4,386,252	Hoist Finance	10,356,436	0.56
	United Kingdom		
11,715,522	HSBC	90,078,805	4.89
83,416,106	Lloyds Banking	53,171,002	2.88
6,324,634	Network International	21,727,249	1.18
7,390,810	Provident Financial	19,773,636	1.07
4,997,539	Standard Chartered	47,986,114	2.60
		232,736,806	12.62
	United States		
367,538	American International	22,511,703	1.22
110,109	Ameriprise Financial	37,827,947	2.05
587,724	Apollo Global Management*	41,599,105	2.25
2,400,098	Bank of America	82,347,362	4.46
582,374	Black Knight	34,901,674	1.89
119,262	Charles Schwab	9,309,592	0.51
1,014,571	Citizens Financial	42,429,359	2.30
1,267,036	Equitable	39,987,656	2.17
480,538	Fidelity National Information Services	30,932,231	1.68
323,896	Global Payments	36,784,868	1.99
118,566	Goldman Sachs	42,422,915	2.30
1,021,118	Jackson Financial	46,603,826	2.53
634,594	JPMorgan Chase	90,512,142	4.91
784,326	KKR	43,788,921	2.37
82,173	M&T Bank*	12,775,436	0.69
338,675	Morgan Stanley	32,665,204	1.77
291,380	Signature Bank/New York NY	33,030,837	1.79
137,974	SVB Financial	40,000,042	2.17
1,072,379	Synchrony Financial	38,278,568	2.07
1,914,523	Wells Fargo	89,523,095	4.85
		848,232,483	45.97
Total Common Stocks (Shares)		1,827,916,863	99.07
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,843,994,883	99.94
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	Russian Federation		
16,260,180	Sberbank of Russia**	2,164	0.00
	United Kingdom		
9,596,859	Finablr**	117	0.00
Total Common Stocks (Shares)		2,281	0.00
Total Other Transferable Securities		2,281	0.00
Total Portfolio		1,843,997,164	99.94
Other Net Assets		1,166,588	0.06
Total Net Assets (USD)		1,845,163,752	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 986 to 999 form an integral part of these financial statements.

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Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedged Share Class						
HKD	43,788,790	USD	5,590,952	BNY Mellon	15/3/2023	(8,291)
USD	939,971	HKD	7,369,886	BNY Mellon	15/3/2023	380
Net unrealised depreciation						(7,911)
SGD Hedged Share Class						
SGD	81,540,155	USD	61,669,680	BNY Mellon	15/3/2023	(1,124,994)
USD	4,502,944	SGD	6,023,991	BNY Mellon	15/3/2023	30,066
Net unrealised depreciation						(1,094,928)
Total net unrealised depreciation						(1,102,839)

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation USD
	United States		
139,289	American International	Citibank	82,181
			82,181
Total			82,181

Sector Breakdown as at 28 February 2023

	% of Net Assets
Banks	68.10
Diversified Financial Services	9.67
Insurance	8.53
Software	5.48
Commercial Services	3.17
Private Equity	2.37
Internet	1.75
Investment Funds	0.87
Other Net Assets	0.06
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

World Gold Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Canada		
8,103,376	Sprott Physical Silver Trust	57,696,037	1.51
	Ireland		
718,678	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	71,889,098	1.88
334,537	Invesco Physical Gold ETC	58,741,352	1.54
		130,630,450	3.42
Total Funds		188,326,487	4.93
COMMON STOCKS (SHARES) & WARRANTS			
	Australia		
90,882,816	Bellevue Gold	65,276,048	1.71
91,911,478	Challenger Exploration	8,678,012	0.22
28,685,526	Emerald Resources NL	25,536,374	0.67
14,595,445	Newcrest Mining	221,867,517	5.80
26,064,924	Northern Star Resources*	182,287,836	4.77
130,354,915	Predictive Discovery	14,945,099	0.39
		518,590,886	13.56
	Canada		
3,424,075	Agnico Eagle Mines*	156,686,876	4.10
16,269,577	Alamos Gold	165,896,972	4.34
6,793,232	Artemis Gold	21,390,414	0.56
51,473,509	B2Gold*	174,575,650	4.57
16,452,583	Barrick Gold*	261,925,121	6.85
19,166,306	Centerra Gold*	119,573,031	3.13
10,608,548	Dundee Precious Metals	67,627,523	1.77
3,201,939	Eldorado Gold	29,297,742	0.76
1,866,717	Franco-Nevada*	237,395,214	6.21
28,330,422	Kinross Gold*	103,275,111	2.70
10,812,712	Lundin Gold	111,169,440	2.91
6,382,105	MAG Silver	75,640,480	1.98
36,429,704	Marathon Gold	23,317,064	0.61
8,041,400	Marathon Gold	1,014,827	0.03
6,522,983	Osisko Gold Royalties*	84,845,238	2.22
28,860,791	Osisko Mining	65,397,013	1.71
4,977,668	Pan American Silver*	72,325,516	1.89
1,655,881	Rupert Resources	5,774,394	0.15
7,091,862	Skeena Resources	36,052,658	0.94
8,482,206	SSR Mining	115,188,358	3.01
6,943,299	Torex Gold Resources	83,263,074	2.18
5,640,232	Wheaton Precious Metals*	232,994,514	6.09
11,131,604	Yamana Gold	56,270,258	1.47
		2,300,896,488	60.18
	South Africa		
1,717,569	AngloGold Ashanti	28,898,099	0.76
10,945,299	Gold Fields	99,452,748	2.60
2,874,927	Impala Platinum	26,856,988	0.70
3,393,709	Northam Platinum	27,760,529	0.73
		182,968,364	4.79
	United Kingdom		
12,986,866	Endeavour Mining	269,242,935	7.04
6,246,066	Fresnillo	57,532,971	1.51
		326,775,906	8.55
	United States		
2,747,869	Freeport-McMoRan	111,041,386	2.91
3,958,348	Newmont	171,356,885	4.48
		282,398,271	7.39
Total Common Stocks (Shares) & Warrants		3,611,629,915	94.47
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		3,799,956,402	99.40
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	Canada		
8,208,603	Great Basin Gold**	-	0.00
4,401,352	Rupert Resources 4 Month Lockup**	14,830,321	0.39
		14,830,321	0.39
	Jersey		
9,373,110	Polymetal International**	27,534,815	0.72
	Russian Federation		
5,317,500	GV Gold Vysochaishy**	53,175	0.00
1,347,782	Polyus**	179	0.00
		53,354	0.00
Total Common Stocks (Shares)		42,418,490	1.11
BONDS			
	Canada		
CAD 3,207,464	Great Basin Gold 8% 30/11/2014**,***	-	0.00
Total Bonds		-	0.00
RIGHTS			
	Canada		
2,090,998	Kinross Gold (31/12/2024)**	15	0.00
Total Rights		15	0.00
Total Other Transferable Securities		42,418,505	1.11
Total Portfolio		3,842,374,907	100.51
Other Net Liabilities		(19,317,195)	(0.51)
Total Net Assets (USD)		3,823,057,712	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

The notes on pages 986 to 999 form an integral part of these financial statements.

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Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	29,284,314	USD	20,442,933	BNY Mellon	15/3/2023	(683,025)
USD	2,828,212	AUD	4,121,316	BNY Mellon	15/3/2023	47,335
Net unrealised depreciation						(635,690)
CHF Hedged Share Class						
CHF	19,174,206	USD	20,913,693	BNY Mellon	15/3/2023	(383,504)
USD	2,774,321	CHF	2,568,966	BNY Mellon	15/3/2023	23,723
Net unrealised depreciation						(359,781)
EUR Hedged Share Class						
EUR	257,214,651	USD	277,279,415	BNY Mellon	15/3/2023	(3,449,136)
USD	42,800,226	EUR	40,134,920	BNY Mellon	15/3/2023	73,044
Net unrealised depreciation						(3,376,092)
GBP Hedged Share Class						
GBP	8,675,642	USD	10,535,963	BNY Mellon	15/3/2023	(1,979)
USD	1,430,241	GBP	1,188,417	BNY Mellon	15/3/2023	(12,733)
Net unrealised depreciation						(14,712)
HKD Hedged Share Class						
HKD	64,308,857	USD	8,211,106	BNY Mellon	15/3/2023	(12,327)
USD	1,132,161	HKD	8,873,493	BNY Mellon	15/3/2023	873
Net unrealised depreciation						(11,454)
PLN Hedged Share Class						
PLN	31,244,343	USD	7,071,814	BNY Mellon	15/3/2023	(21,412)
USD	912,728	PLN	4,086,651	BNY Mellon	15/3/2023	(9,452)
Net unrealised depreciation						(30,864)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	91,955,366	USD	69,533,626	BNY Mellon	15/3/2023	(1,255,508)
USD	9,343,128	SGD	12,493,583	BNY Mellon	15/3/2023	66,505
Net unrealised depreciation						(1,189,003)
Total net unrealised depreciation						(5,617,596)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Mining	94.69
Investment Funds	4.93
Real Estate Investment & Services	0.67
Oil & Gas Producers	0.22
Other Net Liabilities	(0.51)
	100.00

World Healthscience Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
274,500,281	BlackRock ICS US Dollar Liquidity Fund~	274,500,281	1.92
Total Funds		274,500,281	1.92
COMMON / PREFERRED STOCKS (SHARES)			
	Australia		
458,850	CSL	91,690,609	0.64
	Belgium		
476,964	UCB	41,369,232	0.29
	Canada		
1,936,495	Bausch + Lomb*	34,450,246	0.24
	Cayman Islands		
6,226,000	Abbisko Cayman	2,482,785	0.02
3,127,626	Antengene	1,585,928	0.01
1,000,000	Everest Medicines	2,165,881	0.01
15,611,000	Kindstar Globalgene Technology	4,176,724	0.03
192,972	Legend Biotech*	9,112,138	0.06
2,775,397	Wuxi Biologics Cayman	19,341,857	0.14
		38,865,313	0.27
	China		
407,919	LianBio	807,680	0.01
	Denmark		
153,420	Genmab	57,993,365	0.41
422,207	Genmab	15,936,203	0.11
3,868,772	Novo Nordisk	550,076,665	3.86
		624,006,233	4.38
	France		
4,043,356	Sanofi	382,310,332	2.68
	Germany		
211,730	BioNTech	27,501,610	0.19
97,460	Sartorius*	41,809,577	0.30
		69,311,187	0.49
	Ireland		
156,202	Horizon Therapeutics	17,158,790	0.12
2,840,491	Medtronic	235,703,943	1.65
97,995	Prothena	5,442,642	0.04
312,145	STERIS	58,483,487	0.41
		316,788,862	2.22
	Japan		
4,108,700	Astellas Pharma*	57,724,543	0.40
4,318,000	Daiichi Sankyo	135,397,863	0.95
		193,122,406	1.35
	Jersey		
549,313	Novocure*	43,609,959	0.31
	Netherlands		
118,633	Argenx*	43,532,379	0.30
1,254,276	QIAGEN	58,072,979	0.41
		101,605,358	0.71
	Switzerland		
2,374,782	Alcon*	162,886,044	1.14
188,558	Lonza	114,092,519	0.80
1,419,336	Novartis*	120,643,171	0.85
1,616,653	Roche*	470,781,826	3.30
408,674	Sonova*	100,179,033	0.70
		968,582,593	6.79
	United Kingdom		
5,063,360	AstraZeneca	666,516,994	4.67
205,981	Immunocore*	11,361,912	0.08
		677,878,906	4.75
	United States		
3,367,088	Abbott Laboratories	337,112,850	2.36
2,683,397	AbbVie	410,693,911	2.88
873,132	Agilent Technologies	124,412,579	0.87
70,298	Align Technology	21,670,765	0.15
278,665	Alnylam Pharmaceuticals*	52,829,311	0.37
1,335,349	AmerisourceBergen*	207,473,174	1.45
1,392,010	Amgen	324,268,730	2.27
557,292	Anthem	263,939,064	1.85
496,177	Arcutis Biotherapeutics	7,998,373	0.06
1,784,367	Avantor*	43,895,429	0.31
1,565,675	Baxter International	62,000,730	0.43
822,965	Becton Dickinson and	195,092,083	1.37
487,695	Biogen	130,526,689	0.92
547,808	BioMarin Pharmaceutical	55,646,337	0.39
9,207,966	Boston Scientific	431,853,606	3.03
2,628,033	Bristol-Myers Squibb	182,254,088	1.28
411,695	Catalent*	27,958,208	0.19
557,943	Centene	38,765,880	0.27
646,426	Cigna	189,887,637	1.33
188,888	Cooper	61,671,932	0.43
75,064	Cooper Cos	24,508,396	0.17
1,185,902	CVS Health	99,615,768	0.70
1,675,400	Danaher	412,198,662	2.89
1,006,487	Dexcom*	112,072,327	0.79
952,439	Edwards Lifesciences	75,633,181	0.53
1,794,739	Eli Lilly	562,022,518	3.94
278,437	Exact Sciences*	16,898,342	0.12
484,058	GE HealthCare Technologies	36,556,060	0.26
3,198,057	Gilead Sciences	257,571,511	1.81
164,008	HCA Healthcare	40,409,931	0.28
3,628	HCA Healthcare Inc	893,903	0.01
279,925	Hologic	22,430,390	0.16
151,565	IDEXX Laboratories	71,479,570	0.50
469,656	Incyte	35,928,683	0.26
181,260	Insulet*	51,691,727	0.36
1,266,972	Intuitive Surgical	291,935,688	2.05
527,337	IQVIA	109,754,650	0.77
3,237,509	Johnson & Johnson	498,964,887	3.49

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
225,683	Masimo	38,219,416	0.26
785,463	McKesson	277,488,368	1.94
5,539,866	Merck	598,028,535	4.19
41,025	Mettler-Toledo International	58,772,415	0.41
789,422	Moderna*	109,619,139	0.77
249,338	Neurocrine Biosciences	25,639,427	0.18
217,680	Penumbra*	58,410,074	0.41
8,426,414	Pfizer	340,132,201	2.39
737,728	Quest Diagnostics	101,194,150	0.71
303,361	Regeneron Pharmaceuticals†	229,756,521	1.61
126,975	Repligen*	22,265,066	0.16
528,415	ResMed	112,277,619	0.79
683,553	Rhythm Pharmaceuticals	16,651,351	0.11
133,567	Sarepta Therapeutics	16,072,117	0.11
417,303	Seagen*	73,971,129	0.52
1,205,444	Stryker	317,670,657	2.22
1,062,573	Thermo Fisher Scientific	574,703,233	4.03
2,008,486	UnitedHealth	961,622,927	6.74
820,552	Vertex Pharmaceuticals	236,294,359	1.66
239,208	Waters	74,570,702	0.52
243,462	West Pharmaceutical Services	76,795,218	0.54
380,204	Zimmer Biomet	46,943,788	0.33
1,500,215	Zoetis	250,655,923	1.76
		10,508,271,905	73.66
Total Common / Preferred Stocks (Shares)		14,092,670,821	98.79
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		14,367,171,102	100.71
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	United States		
264,817	Contra Abiomed**	738,840	0.01
Total Common Stocks (Shares)		738,840	0.01
Total Other Transferable Securities		738,840	0.01
Total Portfolio		14,367,909,942	100.72
Other Net Liabilities		(102,661,950)	(0.72)
Total Net Assets (USD)		14,265,247,992	100.00

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD	134,942,000	USD	89,283,025	Goldman Sachs	15/3/2023	1,768,965
EUR	333,942,300	USD	352,528,917	State Street	15/3/2023	2,981,770
JPY	21,163,115,000	USD	157,112,006	State Street	15/3/2023	(1,871,740)
JPY	26,704,407,800	USD	196,416,598	Goldman Sachs	15/3/2023	(528,641)
USD	85,501,960	GBP	70,066,000	State Street	15/3/2023	427,650
Net unrealised appreciation						2,778,004
AUD Hedged Share Class						
AUD	90,404,380	USD	63,130,105	BNY Mellon	15/3/2023	(2,128,757)
USD	4,072,099	AUD	5,936,592	BNY Mellon	15/3/2023	66,357
Net unrealised depreciation						(2,062,400)
CNH Hedged Share Class						
CNY	600,862,086	USD	88,702,276	BNY Mellon	15/3/2023	(2,168,657)
USD	5,895,552	CNY	40,635,617	BNY Mellon	15/3/2023	43,472
Net unrealised depreciation						(2,125,185)
EUR Hedged Share Class						
EUR	263,205,828	USD	283,774,645	BNY Mellon	15/3/2023	(3,566,140)
USD	31,554,968	EUR	29,564,096	BNY Mellon	15/3/2023	81,343
Net unrealised depreciation						(3,484,797)
HKD Hedged Share Class						
HKD	240,426,592	USD	30,698,462	BNY Mellon	15/3/2023	(46,320)
USD	1,849,622	HKD	14,497,829	BNY Mellon	15/3/2023	1,284
Net unrealised depreciation						(45,036)
JPY Hedged Share Class						
JPY	177,864,953	USD	1,362,992	BNY Mellon	15/3/2023	(58,165)
USD	74,777	JPY	10,029,890	BNY Mellon	15/3/2023	1,201
Net unrealised depreciation						(56,964)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
SGD Hedged Share Class						
SGD	196,465,162	USD	148,626,306	BNY Mellon	15/3/2023	(2,748,210)
USD	9,338,046	SGD	12,509,079	BNY Mellon	15/3/2023	49,922
Net unrealised depreciation						(2,698,288)
Total net unrealised depreciation						(7,694,666)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Pharmaceuticals	44.83
Healthcare Products	27.88
Biotechnology	12.72
Healthcare Services	11.79
Investment Funds	1.92
Electronics	1.58
Other Net Liabilities	(0.72)
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

World Mining Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
811,542	BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	81,178,230	1.34
Total Funds		81,178,230	1.34
COMMON / PREFERRED STOCKS (SHARES)			
	Australia		
17,576,597	BHP	535,791,353	8.87
8,257,109	Chalice Mining*	35,416,660	0.58
14,188,486	Champion Iron*	70,522,226	1.17
6,666,987	Deterra Royalties	20,098,313	0.33
6,996,397	Equatorial Resources	684,171	0.01
8,956,764	Iluka Resources*	62,942,113	1.04
10,469,912	Lynas Rare Earths*	57,900,105	0.96
2,294,887	Mineral Resources	127,777,228	2.11
7,434,899	Newcrest Mining	113,018,999	1.87
114,861,946	Nickel Industries*	75,914,497	1.26
14,767,525	Northern Star Resources*	103,278,267	1.71
2,613,456	OZ Minerals	49,439,097	0.82
1,243,578	Woodside Energy*	30,116,944	0.50
		1,282,899,973	21.23
	Brazil		
9,496,064	Bradespar	50,138,774	0.83
28,365,508	Vale*	460,088,540	7.62
6,750	Vale	47,917	0.00
		510,275,231	8.45
	Canada		
239,179	Agnico Eagle Mines*	10,944,915	0.18
7,125,781	Barrick Gold*	113,442,433	1.88
1,131,588	Cameco*	31,265,776	0.52
2,676,972	ERO Copper	44,607,820	0.74
8,167,896	First Quantum Minerals	171,139,064	2.83
1,504,696	Franco-Nevada	191,356,070	3.17
21,356,055	Ivanhoe Mines	179,583,416	2.97
4,738,833	Lundin Mining	29,355,026	0.48
3,427,185	Sigma Lithium	126,446,686	2.09
10,025,254	Solaris Resources	42,114,385	0.70
1,963,707	Stelco*	77,262,197	1.28
7,866,667	Teck Resources*	313,797,332	5.19
5,057,554	Wheaton Precious Metals	208,924,445	3.46
		1,540,239,565	25.49
	Chile		
641,886	Sociedad Quimica y Minera de Chile	57,403,865	0.95
	Germany		
329,381	Aurubis*	32,338,613	0.54
	Jersey		
77,497,427	Glencore	463,409,148	7.67
	Luxembourg		
6,592,881	ArcelorMittal*	198,464,494	3.29
	Norway		
23,638,004	Norsk Hydro	173,228,133	2.87
	Peru		
3,292,350	Sociedad Minera Cerro Verde	98,770,500	1.64
	South Africa		
2,520,899	Impala Platinum	23,549,730	0.39
3,165,199	Northam Platinum	25,891,318	0.43
10,999,349	Sibanye Stillwater	22,119,216	0.36
		71,560,264	1.18
	Sweden		
1,719,211	Epiroc	33,315,563	0.55
	United Kingdom		
5,810,748	Anglo American	201,558,534	3.34
3,549,593	Antofagasta*	66,690,283	1.10
2,198,015	Endeavour Mining	45,569,116	0.75
3,604,376	Rio Tinto	247,382,404	4.09
1,904,202	SolGold	384,173	0.01
		561,584,510	9.29
	United States		
253,101	Albemarle	65,512,663	1.08
1,950,721	Alcoa*	93,927,216	1.56
7,223,781	Freeport-McMoRan*	291,912,990	4.83
2,321,315	Ivanhoe Electric	33,635,854	0.56
1,650,165	Ivanhoe Electric / US	23,910,891	0.39
2,853,514	Newmont	123,528,621	2.04
1,138,932	Nucor*	188,834,926	3.13
890,383	Steel Dynamics*	109,632,859	1.81
		930,896,020	15.40
Total Common / Preferred Stocks (Shares)		5,954,385,879	98.55
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		6,035,564,109	99.89
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	Jersey		
4,355,902	Polymetal International**	12,796,069	0.21
	Russian Federation		
1	Polyus**	-	0.00
376,830	Polyus**	50	0.00
		50	0.00
Total Common Stocks (Shares)		12,796,119	0.21
Total Other Transferable Securities		12,796,119	0.21
Total Portfolio		6,048,360,228	100.10
Other Net Liabilities		(5,935,981)	(0.10)
Total Net Assets (USD)		6,042,424,247	100.00

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 986 to 999 form an integral part of these financial statements.

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Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	34,079,116	USD	23,791,420	BNY Mellon	15/3/2023	(796,167)
USD	2,877,866	AUD	4,209,518	BNY Mellon	15/3/2023	37,481
Net unrealised depreciation						(758,686)
CHF Hedged Share Class						
CHF	16,225,403	USD	17,697,580	BNY Mellon	15/3/2023	(324,727)
USD	2,462,989	CHF	2,286,364	BNY Mellon	15/3/2023	14,980
Net unrealised depreciation						(309,747)
EUR Hedged Share Class						
EUR	218,410,648	USD	235,445,643	BNY Mellon	15/3/2023	(2,926,042)
USD	30,948,097	EUR	29,076,303	BNY Mellon	15/3/2023	(6,157)
Net unrealised depreciation						(2,932,199)
GBP Hedged Share Class						
GBP	11,869,259	USD	14,419,402	BNY Mellon	15/3/2023	(7,718)
USD	1,764,288	GBP	1,468,139	BNY Mellon	15/3/2023	(18,324)
Net unrealised depreciation						(26,042)
HKD Hedged Share Class						
HKD	16,491,667	USD	2,105,687	BNY Mellon	15/3/2023	(3,155)
USD	286,355	HKD	2,244,506	BNY Mellon	15/3/2023	204
Net unrealised depreciation						(2,951)
PLN Hedged Share Class						
PLN	60,463,689	USD	13,683,107	BNY Mellon	15/3/2023	(39,249)
USD	1,744,095	PLN	7,809,909	BNY Mellon	15/3/2023	(18,263)
Net unrealised depreciation						(57,512)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	75,185,997	USD	56,869,326	BNY Mellon	15/3/2023	(1,042,689)
USD	7,744,662	SGD	10,361,845	BNY Mellon	15/3/2023	50,880
Net unrealised depreciation						(991,809)
Total net unrealised depreciation						(5,078,946)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Mining	73.87
Iron/Steel	20.42
Chemicals	2.03
Investment Funds	1.34
Investment Companies	0.83
Retailing	0.56
Machinery Construction & Mining	0.55
Oil & Gas Producers	0.50
Other Net Liabilities	(0.10)
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

World Real Estate Securities Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
COMMON STOCKS (SHARES)			
	Australia		
724,471	Centuria Capital	847,701	0.58
225,980	Dexus	1,284,754	0.87
84,937	Goodman*	1,137,624	0.77
940,197	National Storage REIT	1,597,872	1.08
326,206	NEXTDC*	2,259,357	1.53
		7,127,308	4.83
	Belgium		
8,853	VGP	793,851	0.54
26,316	Warehouses De Pauw CVA*	801,144	0.54
		1,594,995	1.08
	Canada		
83,661	Allied Properties Real Estate Investment Trust*	1,762,152	1.19
	Cayman Islands		
299,500	CK Asset	1,877,360	1.27
	France		
23,548	Unibail-Rodamco-Westfield	1,497,377	1.02
	Germany		
96,339	Vonovia*	2,427,663	1.65
	Hong Kong		
416,100	Link REIT*	2,735,477	1.86
78,000	Sun Hung Kai Properties	1,065,308	0.72
96,600	Swire Properties	254,146	0.17
		4,054,931	2.75
	Japan		
57	Comforia Residential REIT	130,826	0.09
555	Daiwa House REIT Investment*	1,142,181	0.77
1,013	Japan Hotel REIT Investment	571,059	0.39
299	Japan Real Estate Investment*	1,234,615	0.84
384	Kenedix Office Investment	898,221	0.61
166,200	Mitsubishi Estate	2,063,051	1.40
165,800	Mitsui Fudosan*	3,149,945	2.13
463	Mitsui Fudosan Logistics Park*	1,538,927	1.04
430	Nippon Building Fund	1,810,162	1.23
807	Orix JREIT*	1,077,654	0.73
155,700	Tokyu Fudosan*	750,059	0.51
		14,366,700	9.74
	Singapore		
390,100	Capitaland Investment*	1,077,154	0.73
387,042	Cromwell European Real Estate Investment Trust	695,770	0.47
		1,772,924	1.20
	South Korea		
198,899	ESR Kendall Square REIT	601,244	0.41
	Spain		
29,052	Cellnex Telecom	1,102,301	0.75
202,290	Inmobiliaria Colonial Socimi*	1,458,899	0.99
		2,561,200	1.74
	Sweden		
146,811	Castellum*	1,857,187	1.26
	Switzerland		
15,829	Swiss Prime Site	1,338,523	0.91
	United Kingdom		
90,326	Big Yellow*	1,330,015	0.90
299,090	British Land	1,619,272	1.10
130,920	Great Portland Estates	893,152	0.60
681,542	LXI REIT	938,185	0.64
111,033	Segro	1,102,255	0.75
92,978	UNITE	1,110,601	0.75
		6,993,480	4.74
	United States		
33,925	Agree Realty	2,421,567	1.64
19,636	Alexandria Real Estate Equities	2,985,850	2.02
7,041	American Tower	1,377,712	0.93
29,060	AvalonBay Communities	5,055,568	3.43
27,359	Boston Properties	1,815,270	1.23
43,423	Cousins Properties	1,078,193	0.73
6,385	Digital Realty Trust	669,276	0.45
77,903	EPR Properties	3,191,686	2.16
7,835	Equinix	5,473,531	3.71
42,993	Equity Residential	2,701,680	1.83
16,799	Extra Space Storage	2,760,244	1.87
10,608	Federal Realty Investment Trust	1,137,920	0.77
79,404	Healthpeak Properties	1,932,693	1.31
9,619	Hilton Worldwide	1,398,314	0.95
117,972	Invitation Homes	3,700,782	2.51
40,874	Omega Healthcare Investors*	1,105,642	0.75
91,552	Outfront Media*	1,615,893	1.10
121,639	Physicians Realty Trust	1,812,421	1.23
68,110	Prologis	8,417,034	5.71
16,941	Public Storage	5,044,183	3.42
25,167	Regency Centers	1,597,350	1.08
56,537	Rexford Industrial Realty	3,451,018	2.34
19,893	Ryman Hospitality Properties	1,869,544	1.27
5,215	SBA Communications	1,358,403	0.92
29,563	Simon Property	3,645,709	2.47
38,360	SL Green Realty*	1,336,079	0.91
58,705	Spirit Realty Capital*	2,468,545	1.67
57,177	STAG Industrial*	1,945,733	1.32
24,168	Sun Communities	3,504,118	2.38
56,077	UDR	2,411,872	1.64
67,070	Ventas	3,306,551	2.24
142,556	VICI Properties	4,836,925	3.28
23,139	Welltower	1,721,079	1.17
		89,148,385	60.44
Total Common Stocks (Shares)		138,981,429	94.23
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		138,981,429	94.23

*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

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Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Other Transferable Securities			
RIGHTS			
	Hong Kong		
83,220	Link REIT (23/3/2023)**	78,459	0.05
Total Rights		78,459	0.05
Total Other Transferable Securities		78,459	0.05
Total Portfolio		139,059,888	94.28
Other Net Assets		8,439,389	5.72
Total Net Assets (USD)		147,499,277	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	858,000	USD	594,897	Morgan Stanley	14/4/2023	(15,336)
AUD	502,000	USD	348,078	Bank of America	14/4/2023	(8,988)
AUD	14,000	USD	9,417	BNY Mellon	14/4/2023	40
CAD	3,648,000	USD	2,688,050	Morgan Stanley	14/4/2023	(3,036)
CHF	1,048,000	USD	1,136,740	Morgan Stanley	14/4/2023	(10,957)
EUR	589,000	USD	635,627	Bank of America	14/4/2023	(7,458)
EUR	291,000	USD	313,647	Morgan Stanley	14/4/2023	(3,298)
EUR	21,000	USD	22,491	Citigroup	14/4/2023	(95)
GBP	142,000	USD	173,983	Bank of America	14/4/2023	(1,470)
GBP	56,000	USD	68,898	Morgan Stanley	14/4/2023	(865)
GBP	9,000	USD	10,928	Citigroup	14/4/2023	6
GBP	73,000	USD	87,989	Deutsche Bank	14/4/2023	698
HKD	13,599,000	USD	1,744,150	Bank of America	14/4/2023	(8,025)
HKD	223,000	USD	28,581	Morgan Stanley	14/4/2023	(112)
ILS	1,278,000	USD	373,711	Morgan Stanley	14/4/2023	(24,204)
JPY	187,415,363	USD	1,431,376	Morgan Stanley	14/4/2023	(50,631)
JPY	1,270,000	USD	9,857	BNY Mellon	14/4/2023	(501)
JPY	18,696,000	USD	146,933	Deutsche Bank	14/4/2023	(9,194)
JPY	8,468,000	USD	62,624	Bank of America	14/4/2023	(238)
NOK	632,000	USD	63,417	Bank of America	14/4/2023	(2,044)
NZD	677,000	USD	430,202	Morgan Stanley	14/4/2023	(11,802)
SEK	7,167,000	USD	686,686	Bank of America	14/4/2023	2,837
SEK	1,236,000	USD	121,378	Morgan Stanley	14/4/2023	(2,465)
SGD	5,257,000	USD	3,953,080	Bank of America	14/4/2023	(46,660)
SGD	148,000	USD	110,260	Morgan Stanley	14/4/2023	(283)
USD	446,428	KRW	550,680,000	Morgan Stanley	14/4/2023	28,353
USD	1,572,960	EUR	1,456,000	Bank of America	14/4/2023	20,138
USD	2,101,812	AUD	3,035,000	BNY Mellon	14/4/2023	51,736
USD	939,685	GBP	775,000	Bank of America	14/4/2023	(1,849)
USD	253,131	CHF	232,000	Morgan Stanley	14/4/2023	3,910
USD	781,357	JPY	100,374,000	Bank of America	14/4/2023	41,872

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	552,211	CHF	509,000	Bank of America	14/4/2023	5,433
USD	195,021	JPY	25,140,000	Morgan Stanley	14/4/2023	9,807
USD	165,074	CHF	151,000	Deutsche Bank	14/4/2023	2,867
USD	13,081	EUR	12,000	Morgan Stanley	14/4/2023	283
USD	129,523	GBP	107,000	Deutsche Bank	14/4/2023	(470)
USD	55,438	JPY	7,118,000	Deutsche Bank	14/4/2023	2,998
USD	300,879	EUR	278,000	Deutsche Bank	14/4/2023	4,394
USD	240,624	HKD	1,883,000	Morgan Stanley	14/4/2023	230
USD	193,922	CAD	260,000	Citigroup	14/4/2023	2,556
USD	159,260	SEK	1,679,000	Citigroup	14/4/2023	(2,274)
USD	725,971	HKD	5,681,000	Bank of America	14/4/2023	702
USD	38,780	GBP	32,000	Citigroup	14/4/2023	(96)
USD	6,060	GBP	5,000	Morgan Stanley	14/4/2023	(13)
USD	115,765	CAD	157,000	Bank of America	14/4/2023	209
USD	461,503	AUD	679,000	Bank of America	14/4/2023	2,853
Net unrealised depreciation						(30,442)
AUD Hedged Share Class						
AUD	2,339,288	USD	1,633,509	BNY Mellon	15/3/2023	(55,049)
USD	109,756	AUD	159,870	BNY Mellon	15/3/2023	1,883
Net unrealised depreciation						(53,166)
CHF Hedged Share Class						
CHF	560,944	USD	611,899	BNY Mellon	15/3/2023	(11,286)
USD	42,696	CHF	39,533	BNY Mellon	15/3/2023	369
Net unrealised depreciation						(10,917)
CNH Hedged Share Class						
CNY	3,619,693	USD	534,362	BNY Mellon	15/3/2023	(13,069)
USD	37,028	CNY	254,422	BNY Mellon	15/3/2023	387
Net unrealised depreciation						(12,682)
HKD Hedged Share Class						
HKD	73,417	USD	9,373	BNY Mellon	15/3/2023	(14)
USD	3,647	HKD	28,600	BNY Mellon	15/3/2023	2
Net unrealised depreciation						(12)

The notes on pages 986 to 999 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	575,308	USD	434,973	BNY Mellon	15/3/2023	(7,799)
USD	29,797	SGD	39,853	BNY Mellon	15/3/2023	206
Net unrealised depreciation						(7,593)
Total net unrealised depreciation						(114,812)

Contracts For Difference as at 28 February 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
	United States		
2,387	Agree Realty	Morgan Stanley	(3,962)
1,861	Equinox	Morgan Stanley	242
			(3,720)
Total			(3,720)

Sector Breakdown as at 28 February 2023

	% of Net Assets
Real Estate Investment Trusts	78.77
Real Estate Investment & Services	10.97
Telecommunications	1.53
Private Equity	1.31
Lodging	0.95
Engineering & Construction	0.75
Other Net Assets	5.72
	100.00

The notes on pages 986 to 999 form an integral part of these financial statements.

World Technology Fund

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
FUNDS			
	Ireland		
217,702,193	BlackRock ICS US Dollar Liquidity Fund~	217,702,193	2.66
Total Funds		217,702,193	2.66
COMMON STOCKS (SHARES)			
	Australia		
2,148,235	Altium	56,734,462	0.70
	Canada		
43,010	Constellation Software	73,965,521	0.90
651,515	Shopify	26,503,630	0.32
		100,469,151	1.22
	Cayman Islands		
1,013,089	Alibaba	90,164,921	1.10
496,331	Full Truck Alliance	3,494,170	0.04
632,579	GLOBALFOUNDRIES*	41,218,848	0.50
2,526,010	KE	46,478,584	0.57
5,624,600	Kuaishou Technology	37,621,549	0.46
168,300	Meituan	2,918,287	0.03
2,617,200	Tencent	114,571,286	1.40
1,984,500	Trip.com	70,186,936	0.86
		406,654,581	4.96
	China		
2,835,400	Sungrow Power Supply	48,793,965	0.60
	France		
1,303,176	Dassault Systemes	50,402,038	0.62
722,413	SOITEC*	108,887,130	1.33
		159,289,168	1.95
	Japan		
658,100	GMO Payment Gateway	53,914,189	0.66
	Luxembourg		
403,133	Spotify Technology	47,855,919	0.59
	Netherlands		
65,481	Adyen*	93,612,905	1.15
405,831	ASML*	250,722,306	3.06
495,020	Elastic*	29,117,076	0.36
404,770	NXP Semiconductors	71,927,629	0.88
2,841,891	STMicroelectronics	137,120,255	1.68
		582,500,171	7.13
	New Zealand		
789,106	Xero*	41,350,316	0.50
	Singapore		
2,101,800	Flex	48,488,526	0.59
	United Kingdom		
2,985,262	Alphawave IP	3,323,033	0.04
3,697,306	Wise*	26,040,303	0.32
		29,363,336	0.36
	United States		
140,895	Adobe	45,496,404	0.56
1,960,835	Advanced Micro Devices	152,807,872	1.87
1,862,915	Alphabet	167,625,092	2.05
744,411	Alteryx	48,945,023	0.60
1,175,233	Amazon.com	109,755,010	1.34
311,381	ANSYS	93,678,974	1.14
4,444,799	Apple*	656,585,708	8.02
312,720	Aspen Technology*	67,122,221	0.82
319,373	Atlassian*	52,635,864	0.64
404,845	Automatic Data Processing	89,677,216	1.10
577,055	Block*	43,204,108	0.53
257,438	Broadcom	150,778,862	1.84
1,158,729	Cadence Design Systems	225,222,156	2.75
679,136	CDW	138,047,975	1.69
2,467,736	Coupang	39,508,453	0.48
277,389	Crowdstrike	33,921,901	0.41
1,031,008	Dell Technologies	42,121,832	0.51
574,873	DocuSign	34,955,153	0.43
298,872	Equifax*	59,538,291	0.73
155,600	Fair Isaac	105,005,104	1.28
253,286	First Solar*	42,083,469	0.52
679,455	Gitlab*	29,929,993	0.37
304,169	Intuit	124,125,286	1.52
252,692	Lam Research	122,454,543	1.50
2,566,114	Marvell Technology	114,602,651	1.40
785,907	Mastercard*	278,855,522	3.41
107,003	MercadoLibre	127,868,585	1.56
745,029	Meta Platforms	131,244,309	1.60
1,080,087	Micron Technology	62,666,648	0.77
2,334,844	Microsoft	583,197,334	7.13
298,576	MongoDB*	62,020,207	0.76
291,921	Monolithic Power Systems*	142,025,405	1.74
209,606	Motorola Solutions	55,304,543	0.68
188,808	Netflix	61,611,827	0.75
1,454,880	NEXTracker	43,428,168	0.53
1,466,570	NVIDIA	344,423,964	4.21
571,076	Okta	40,917,595	0.50
1,624,785	Oracle	142,591,132	1.74
731,705	PayPal	53,933,975	0.66
895,453	QUALCOMM	110,919,763	1.36
1,625,630	Rocket Lab USA*	7,323,463	0.09
300,336	S&P Global*	102,513,687	1.25
341,362	Salesforce	55,583,974	0.68
133,728	ServiceNow	57,350,590	0.70
92,149	Snowflake*	14,237,942	0.17
144,934	SolarEdge Technologies*	45,893,351	0.56
394,932	Splunk*	40,160,635	0.49
1,124,211	Tesla	233,622,288	2.86
614,460	Twilio	41,992,196	0.51
1,844,176	Uber Technologies	62,204,056	0.76
1,234,281	Visa*	272,035,532	3.32
2,636,782	Warner Music	84,403,392	1.03

~Investment in connected party fund, see further information in Note 10.
*All or a portion of this security represents a security on loan.

The notes on pages 986 to 999 form an integral part of these financial statements.

Portfolio of Investments 28 February 2023

Holding	Description	Market Value (USD)	% of Net Assets
1,955,683	Wolfspeed*	142,002,143	1.73
1,250,985	ZoomInfo Technologies	30,736,701	0.38
		6,220,898,088	76.03
Total Common Stocks (Shares)		7,796,311,872	95.29
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		8,014,014,065	97.95
Other Transferable Securities			
COMMON STOCKS (SHARES)			
	Canada		
129,046	Lumine**	1,326,122	0.02
	India		
2,985	Think & Learn Pvt**	5,717,962	0.07
2,822	Think & Learn Pvt**	5,405,724	0.07
		11,123,686	0.14
	Sweden		
43,738	Klarna Bank**	8,549,946	0.10
	United States		
325,875	ByteDance**	51,386,533	0.63
258,450	Databricks**	14,090,694	0.17
469,125	Databricks**	25,576,695	0.32
439,764	Databricks**	23,975,933	0.29
230,500	Farmer's Business Network**	11,458,155	0.14
193,800	SambaNova Systems**	12,304,362	0.15
396,000	Unqork**	3,306,600	0.04
11,920	Unqork**	72,712	0.00
19,160	Unqork**	128,564	0.00
10,880	Unqork**	63,539	0.00
249,240	Unqork**	1,443,099	0.02
29,880	Unqork**	175,097	0.00
		143,981,983	1.76
Total Common Stocks (Shares)		164,981,737	2.02
Total Other Transferable Securities		164,981,737	2.02
Total Portfolio		8,178,995,802	99.97
Other Net Assets		2,731,912	0.03
Total Net Assets (USD)		8,181,727,714	100.00

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
AUD Hedged Share Class						
AUD	43,468,441	USD	30,330,221	BNY Mellon	15/3/2023	(999,426)
USD	3,037,905	AUD	4,424,331	BNY Mellon	15/3/2023	52,566
Net unrealised depreciation						(946,860)
BRL Hedged Share Class						
BRL	1,188,384	USD	226,930	BNY Mellon	15/3/2023	462
USD	18,117	BRL	94,969	BNY Mellon	15/3/2023	(55)
Net unrealised appreciation						407
CNH Hedged Share Class						
CNY	293,563,986	USD	43,314,950	BNY Mellon	15/3/2023	(1,037,124)
USD	3,868,735	CNY	26,602,562	BNY Mellon	15/3/2023	37,599
Net unrealised depreciation						(999,525)
EUR Hedged Share Class						
EUR	139,776,983	USD	150,653,540	BNY Mellon	15/3/2023	(1,847,225)
USD	18,344,906	EUR	17,262,179	BNY Mellon	15/3/2023	(32,163)
Net unrealised depreciation						(1,879,388)
GBP Hedged Share Class						
GBP	1,146,000	USD	1,392,838	BNY Mellon	15/3/2023	(1,362)
USD	114,372	GBP	95,040	BNY Mellon	15/3/2023	(1,026)
Net unrealised depreciation						(2,388)
JPY Hedged Share Class						
JPY	8,087,672	USD	61,949	BNY Mellon	15/3/2023	(2,616)
USD	5,321	JPY	711,017	BNY Mellon	15/3/2023	105
Net unrealised depreciation						(2,511)

Open Forward Foreign Exchange Contracts as at 28 February 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
SGD Hedged Share Class						
SGD	272,372,864	USD	205,995,581	BNY Mellon	15/3/2023	(3,754,986)
USD	17,094,269	SGD	22,877,169	BNY Mellon	15/3/2023	107,724
Net unrealised depreciation						(3,647,262)
Total net unrealised depreciation						(7,477,527)

The notes on pages 986 to 999 form an integral part of these financial statements.

Sector Breakdown as at 28 February 2023

	% of Net Assets
Software	25.07
Semiconductors	23.91
Internet	15.49
Computers	8.94
Diversified Financial Services	6.73
Commercial Services	6.40
Automobile Manufacturers	2.86
Investment Funds	2.66
Electronics	1.82
Alternative Energy Sources	1.68
Application Software	1.47
Entertainment	1.03
Telecommunications	0.68
Real Estate Investment & Services	0.57
Systems Software	0.15
Alternative Carriers	0.14
Education Services	0.14
Data Processing & Outsourced Services	0.10
Aerospace/Defence	0.09
Transportation	0.04
Other Net Assets	0.03
	100.00

Notes to the Financial Statements

1. Organisation

The Company is a public limited company (société anonyme) established under the laws of the Grand Duchy of Luxembourg as an open ended variable capital investment company (société d'investissement à capital variable). The Company has been authorised by the Commission de Surveillance du Secteur Financier (the "CSSF") as an undertaking for collective investments in transferable securities ("UCITS") pursuant to the provisions of Part I of the law of 17 December 2010 as amended from time to time and is regulated pursuant to such law.

The Company is an umbrella structure comprising separate compartments with segregated liability. Each compartment shall have segregated liability from the other compartments and the Company shall not be liable as a whole to third parties for the liabilities of each compartment. Each compartment shall be made up of a separate Portfolio of Investments maintained and invested in accordance with the investment objectives applicable to such compartment.

As at 28 February 2023, the Company offered shares in 103 sub-funds (each a 'Fund'), together the 'Funds'. Each Fund is a separate pool of assets and is represented by separate shares of each Fund which are divided into share classes as detailed in Appendix I.

The Share Classes have equivalent rights in the Company but carry different features and charging structures, which are described in more detail in the Company's Prospectus.

Significant events during the period

The Swiss Small & MidCap Opportunities Fund continues to be closed to subscriptions from new and existing shareholders until further notice. Shareholders can redeem as usual, as per the Company's Prospectus.

Effective 6 September 2022, the China Onshore Bond Fund, denominated in CNH, was launched.

Effective 13 September 2022, an addendum to the Prospectus was issued.

Effective 22 September 2022, the Systematic Global Sustainable Income & Growth Fund, denominated in USD, was launched.

Effective 4 October 2022, the Sustainable Global Allocation Fund, denominated in USD, was launched.

Effective 6 October 2022, the Impact Bond Fund, denominated in EUR, was launched.

Effective 6 October 2022, Bettina Mazzocchi was appointed to the Board of Directors of the Company.

On 2 December 2022, a shareholder notice was issued advising of the Board of Directors' decision to terminate the Asia Pacific Equity Income Fund effective 2 March 2023.

Effective 15 December 2022, an updated Prospectus of the Company was issued.

Effective 15 December 2022, the Systematic Global SmallCap Fund changed its name to the Systematic Sustainable Global SmallCap Fund, the Systematic Multi Allocation Credit Fund changed its name to the ESG Systematic Multi Allocation Credit Fund and the World Bond Fund changed its name to the Sustainable World Bond Fund.

Effective 29 December 2022, an updated Prospectus of the Company was issued.

The Board of Directors and the Investment Adviser continue to monitor investment performance in line with the Funds' investment objectives considering the geopolitical tensions arising from Russia's incursion into Ukraine. The operations of the Funds and the publication of net asset values are continuing, with the exception of the BGF Emerging Europe Fund (for the purposes of the remainder of this paragraph, the "Fund"). Due to the significant investment exposure of the Fund to Russia, the trading conditions for the Fund have been significantly impacted. Therefore, the Board of Directors have considered that it is in the interests of the Fund and its investors that subscriptions, redemptions and conversions of all share classes of the Fund and the determination of net asset values be temporarily suspended with effect from 1 March 2022 until further notice, pursuant to the Fund's discretion under the prospectus. On 3 March 2022, the Board of Directors took the decision to further significantly write down the value of the Russian securities held by the Fund. On 9 March 2022, the Board of Directors of the Management Company took the additional exceptional decision to waive its management fees and the Annual Service Charge related to the Fund (effective 1 March 2022) while valuation, subscriptions and redemptions in the Fund are suspended until further notice via the BlackRock website. Since January 2023, month-end indicative Net Asset Values are being published on the BlackRock website. The Net Asset Value disclosed within the interim report is the indicative Net Asset Value of the Fund as at 28 February 2023. At 28 February 2023, the Board of Directors has no current plans to close the Fund and therefore these financial statements are prepared on a going concern basis.

2. Summary of Significant Accounting Policies

The financial statements for the Company have been prepared on a going concern basis, with the exception of the Asia Pacific Equity Income Fund, which has been prepared on a non-going concern basis, following the directors' decision to terminate the Fund post period end - refer to note 1. The financial statements have been prepared in accordance with the legal and regulatory requirements relating to the preparation of the financial statements as prescribed by the Luxembourg authorities for Luxembourg investment companies and include the following significant accounting policies:

(a) Valuation of Investments and Other Assets

The Company's investments and other assets are valued as follows:

- transferable securities which are admitted to an official exchange listing or dealt in on another regulated market, are valued on the basis of the latest available price prevailing on the valuation date. For securities traded on markets closing after the time of the valuation, last known prices as of this

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time or such other time may be used. Where such securities or other assets are quoted or dealt in, on or by more than one stock exchange or regulated market the Board may in its discretion select one of such stock exchanges or regulated markets for such purposes. Discrepancies in the value of securities may result, for example, where the underlying markets are closed for business at the time of calculating the net asset value of certain funds or where governments chose to impose fiscal or transaction charges on foreign investment. As a result, the Directors have implemented fair value techniques in order to estimate the fair value of these investments. Such securities and derivatives shall be valued at their probable realisation value as determined by the competent persons (the Directors). Because of the inherent uncertainty in the fair value process, these estimated values may significantly differ from the values that would have been used had a ready market for the securities existed, and from the values that may be ultimately recovered;

- for non-quoted securities or securities not traded or dealt in on any stock exchange or other regulated market (including securities of closed-ended investment funds), as well as quoted or non quoted securities on such other markets for which no valuation price is available, or securities for which the quoted prices are, in the opinion of the Directors, not representative of the fair market value, the value thereof shall be determined prudently and in good faith by the Directors on the basis of their expected disposal or acquisition prices;

- fixed income securities that are not listed on stock exchanges or traded on other regulated markets are valued at the last available mid price or yield equivalents obtained from one or more dealers or pricing services. Securities traded in the OTC market are valued at the last available bid price. In cases where securities are traded on more than one exchange, the securities are valued on the exchange designated by or under the direction of the Board of Directors of the Management Company as the primary market. Portfolio securities that are traded both in the OTC market and on a stock exchange are valued according to the broadest and most representative market;

- securities lending: securities are delivered to a third party broker in accordance with lending agent instructions and continue to be valued as part of the portfolio of the Fund;

- money market instruments may be valued at nominal values plus any accrued interest or on an amortised cost basis, which approximates their fair market value;

- money market instruments held on the Euro Reserve Fund and the US Dollar Reserve Fund are valued on a mark-to-market basis. Where this is not possible, the assets are valued conservatively by using the mark-to model basis;

- time deposits are valued at amortised cost which approximates their fair market value;

- cash, deposits, bills payable on demand and other debts and prepaid expenses are valued at their nominal amount, unless it appears unlikely that such nominal amount is obtainable;

- assets which include, in particular, interest and dividends receivable, receivable for investments sold and receivable for fund shares subscribed, are valued at nominal value unless it appears unlikely that such nominal amount is obtainable;

- liabilities, which include, in particular, expenses payable, income distribution payable, payable for investments purchased and payable for fund shares redeemed are valued at their nominal value.

Realised gains and losses on the disposal of investments are calculated using the average cost method and are reflected in the Statement of Operations and Changes in Net Assets.

(b) Income/Expense from Investments

The Company takes account for income from its investments on the following basis:

- interest income is accrued daily and includes the amortisation on a straight line basis of premiums and accretion of discounts;

- bank interest, fixed deposits, collective investment scheme income and money market deposit income are recognised on an accruals basis;

- dividend income is accrued on the ex-dividend date and is shown net of withholding tax;

- securities lending income is recognised on an accruals basis;

- when a bond has been identified as being in default, the interest accrual on the defaulted security is stopped. On confirmation of default from the relevant parties, the amount receivable is written off;

- withholding tax reclaims are accounted for on a cash receipts basis;

- the date included in the description of any perpetual bonds in the Portfolio of Investments is the next callable date of the bonds and the interest rate disclosed under the description in the Portfolio of Investments is the interest rate applicable at the period end and is for information only as these bonds are bearing variable interest rates.

Negative yield expense relating to interest from a negative effective interest rate on assets held is accreted daily and is recognised in the Statement of Operations and Changes in Net Assets over the life of the underlying instrument.

(c) Financial Derivative Instruments

During the period, the Funds have entered into a number of forward foreign exchange and futures contracts. Open forward foreign exchange and futures contracts are valued at the cost to

close the contracts on the valuation date. Gains/losses arising from these unsettled contracts are taken to unrealised appreciation/(depreciation) and are included under assets or liabilities (as appropriate) in the Statement of Net Assets.

The Funds can write covered call and put options and purchase call and put options. The Funds can also invest in spread options and synthetic cap options. A spread option is a type of option that derives its value from the difference between the prices of two or more assets. A synthetic cap option is an agreement between two parties providing the purchaser an interest rate ceiling or 'cap' on interest payment. The rate cap itself provides a periodic payment based upon the positive amount by which the reference index rate exceeds the strike rate. When the Funds write and/or purchase an option, an amount equal to the premium received or paid by the Funds is reflected as a liability or an asset. The liability for a written option and the asset for a purchased option are subsequently marked to market to reflect the current value of the option. The Directors have agreed to value exchange traded options based on mid prices or settlement prices rather than last traded prices as this methodology best reflects their estimated realisation value. Unlisted options are valued based upon daily prices obtained from third party pricing agents. When a security is sold through the exercise of an option, the premium received (or paid) is deducted from (or added to) the basis of the security sold. When an option expires (or the Funds enter into a closing transaction), the Funds realise a gain or loss on the option to the extent of the premiums received or paid (or gain or loss to the extent the cost of the closing transaction exceeds the premium paid or received).

As at 28 February 2023, the Funds have entered into Contracts for Difference ("CFDs"). CFDs allow investors to take synthetic long or synthetic short positions with a variable margin. Unlike shares, with CFDs the buyer is potentially liable for far more than the amount they paid on margin. This will result in the Fund holding cash received from counterparties on deposit with various institutions as described in the Prospectus. CFD positions entered into are subject to a daily financing charge, applied at a previously agreed rate above or below the applicable benchmark. The related dividend income or expense is disclosed net of withholding tax in the Statement of Operations and Changes in Net Assets.

The market value of the CFDs is determined by the last known traded price on the exchange on which the underlying securities or assets are traded or admitted for trading. For underlying securities traded on markets closing after the time of the valuation, last known prices as of this time or such other time may be used. The change in market value, if any, is recorded as net change in unrealised appreciation/(depreciation) in the Statement of Operations and Changes in Net Assets. Realised gains or losses on maturity or termination of the CFDs are presented in the Statement of Operations and Changes in Net Assets.

Gains and losses on sales of CFDs have been determined on a cost basis using the First In First Out ("FIFO") method.

The Funds have entered into swap agreements to exchange the return generated by one instrument for the return generated by another investment. In the case of credit default swaps, a series of premiums is paid to the seller of the protection, in return for a payment contingent on a credit event (predefined in the agreement). Where possible, swaps are marked to market based upon daily prices obtained from third party pricing agents and verified against the actual market maker. Where such quotations are not available swaps are priced based upon daily quotations from the market maker. In both cases changes in quotations are recorded as net change in unrealised appreciation/(depreciation) in the Statement of Operations and Changes in Net Assets. Realised gains or losses on maturity or termination of the swaps and the interest earned or incurred in relation to the swaps are presented in the Statement of Operations and Changes in Net Assets.

During the period, the Funds have entered into swaption transactions. These give the purchaser the right, but not the obligation to enter into an interest rate swap at a pre-set interest rate within a specified period of time. The swaption buyer pays a premium to the seller for this right. A written swaption gives the purchaser the right to receive fixed payments in return for paying a floating rate of interest. A purchased swaption gives the purchaser the right to pay a fixed rate of interest in return for receiving a floating rate payment stream. When the Fund writes/purchases a swaption, an amount equal to the premium received/paid by the Fund is recorded as a liability or an asset in the Statement of Net Assets.

During the period, the Dynamic High Income Fund, ESG Global Conservative Income Fund, ESG Global Multi-Asset Income Fund and the Global Multi-Asset Income Fund purchased a number of Equity Linked Notes. A principal amount is paid to a broker at the market price of an underlying equity at an agreed date in return for a fixed coupon payment or payments. At maturity the Fund will receive the principal plus (up to an agreed cap level per the agreement) or minus any movements in the value of the underlying equity.

To Be Announced securities (TBAs) are related to mortgage backed securities issued by US government sponsored agencies. These agencies usually pool mortgage loans and sell interests in the pools created. TBAs relate to future pools of these agencies that are bought and sold for future settlement for which either the interest rate or the maturity date is not yet fixed. TBAs are separately disclosed in the Portfolio of Investments.

The Funds may dispose of a commitment prior to settlement if it is deemed appropriate to do so. Proceeds of TBA sales are not received until the contractual settlement date. During the time a TBA sale commitment is outstanding, equivalent deliverable securities, or an offsetting TBA purchase commitment (deliverable on or before the sale commitment date), are held as cover for the transaction. If two counterparties have offsetting trades for the same TBA contract, these trades will be netted out. On settlement day, the seller delivers the securities specified two days earlier and receives the cash specified on the trade date. In practice, most TBA trades do not ultimately lead to a transfer of physical MBS. The seller will either unwind or "roll" an outstanding trade before maturity, rather than physically settle it.

If the TBA sale commitment is closed through the acquisition of an offsetting purchase commitment, the Fund realises a gain or loss on the commitment without regard to any unrealised gain or

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loss on the underlying security. If the Fund delivers securities under the commitment, the Fund realises a gain or loss from the sale of the securities upon the unit price established at the date the commitment was entered into.

The Funds had unsettled TBAs as of 28 February 2023 which are included within receivable for investments sold and payable for investments purchased in the Statement of Net Assets.

The market values of the TBAs are presented in the Statement of Net Assets. The net change in unrealised appreciation or depreciation and the realised appreciation or depreciation on sales of the TBAs are presented in the Statement of Operations and Changes in Net Assets.

(d) Foreign Exchange

The cost of investments in currencies other than the currency of denomination of the respective Funds has been translated at the rates of exchange ruling at the time of purchase. Investments and other assets in currencies other than the currency of denomination of the respective Funds have been translated at the exchange rate prevailing at the Fund's valuation point in Luxembourg on 28 February 2023.

(e) Combined Financial Statements

The accounts of each Fund are expressed in the Fund's base currency.

The combined figures of the Company are expressed in USD and include the total of the financial statements of the different Funds. For the Statement of Net Assets, the exchange rates prevailing at the Fund's valuation point in Luxembourg on 28 February 2023 are:

CCY	EUR	GBP	JPY	CHF	CNH
USD	0.9401	0.8238	136.5900	0.9354	6.9499

For the Statement of Operations and Changes in Net Assets, the exchange rates are the average rate calculated over the period:

CCY	EUR	GBP	JPY	CHF	CNH
USD	0.9695	0.8484	138.4699	0.9530	7.0050

These figures are presented for information purposes only and are rounded to four decimal places. For financial statements purposes exchange rates to nine decimal places are applied.

The combined figures in the Statement of Operations and Changes in Net Assets have been calculated using the average exchange rates throughout the period. The resulting Foreign exchange adjustment of USD 1,949,649,745 represents the movement in exchange rates between 31 August 2022 and 28 February 2023. This is a notional amount, which has no impact on the Net Assets of the individual Funds.

(f) Exchange rates

The following exchange rates were used to translate the investments and other assets and other liabilities denominated in currencies other than the base currency of the Funds as at 28 February 2023.

CCY	GBP	USD	EUR	JPY	CHF	CNH
AED	0.2243	0.2723	0.2560	37.1889	0.2547	1.8922
ARS	0.0042	0.0051	0.0048	0.6927	0.0047	0.0352
AUD	0.5556	0.6744	0.6340	92.1173	0.6309	4.6871
BRL	0.1581	0.1919	0.1804	26.2060	0.1795	1.3334
CAD	0.6061	0.7357	0.6916	100.4888	0.6882	5.1130
CHF	0.8807	1.0690	1.0050	146.0208	1.0000	7.4298
CLP	0.0010	0.0012	0.0011	0.1646	0.0011	0.0084
CNH	0.1185	0.1439	0.1353	19.6535	0.1346	1.0000
CNY	0.1187	0.1441	0.1355	19.6832	0.1348	1.0015
COP	0.0002	0.0002	0.0002	0.0284	0.0002	0.0014
CZK	0.0373	0.0453	0.0425	6.1821	0.0423	0.3146
DKK	0.1177	0.1429	0.1344	19.5204	0.1337	0.9932
DOP	0.0148	0.0180	0.0169	2.4571	0.0168	0.1250
EGP	0.0269	0.0326	0.0307	4.4594	0.0305	0.2269
EUR	0.8763	1.0637	1.0000	145.2914	0.9950	7.3927
GBP	1.0000	1.2139	1.1412	165.8066	1.1355	8.4365
GHS	0.0646	0.0784	0.0737	10.7129	0.0734	0.5451
HKD	0.1050	0.1274	0.1198	17.4022	0.1192	0.8855
HUF	0.0023	0.0028	0.0027	0.3852	0.0026	0.0196
IDR	0.0001	0.0001	0.0001	0.0090	0.0001	0.0005
ILS	0.2250	0.2731	0.2567	37.2985	0.2554	1.8978
INR	0.0100	0.0121	0.0114	1.6523	0.0113	0.0841
ISK	0.0058	0.0070	0.0066	0.9538	0.0065	0.0485
JPY	0.0060	0.0073	0.0069	1.0000	0.0068	0.0509
KES	0.0065	0.0079	0.0074	1.0759	0.0074	0.0547
KRW	0.0006	0.0008	0.0007	0.1032	0.0007	0.0053
KWD	2.6842	3.2584	3.0632	445.0586	3.0479	22.6453
KZT	0.0019	0.0022	0.0021	0.3068	0.0021	0.0156
LKR	0.0023	0.0028	0.0026	0.3773	0.0026	0.0192
MXN	0.0450	0.0546	0.0513	7.4538	0.0510	0.3793
MYR	0.1836	0.2228	0.2095	30.4380	0.2084	1.5487
NGN	0.0018	0.0022	0.0020	0.2965	0.0020	0.0151
NOK	0.0798	0.0969	0.0911	13.2335	0.0906	0.6733
NZD	0.5091	0.6180	0.5810	84.4122	0.5781	4.2950
PEN	0.2165	0.2628	0.2470	35.8939	0.2458	1.8263
PHP	0.0149	0.0181	0.0170	2.4677	0.0169	0.1256
PLN	0.1861	0.2259	0.2123	30.8523	0.2113	1.5698
QAR	0.2262	0.2746	0.2581	37.5064	0.2569	1.9084
RON	0.1780	0.2161	0.2032	29.5171	0.2021	1.5019
RUB	0.0110	0.0133	0.0125	1.8182	0.0125	0.0925
SAR	0.2195	0.2665	0.2505	36.3982	0.2493	1.8520
SEK	0.0791	0.0960	0.0902	13.1099	0.0898	0.6671
SGD	0.6115	0.7423	0.6978	101.3860	0.6943	5.1587
THB	0.0233	0.0283	0.0266	3.8649	0.0265	0.1967
TRY	0.0436	0.0530	0.0498	7.2337	0.0495	0.3681
TWD	0.0270	0.0328	0.0309	4.4828	0.0307	0.2281
UAH	0.0224	0.0272	0.0256	3.7166	0.0255	0.1891
USD	0.8238	1.0000	0.9401	136.5900	0.9354	6.9499
UYU	0.0212	0.0257	0.0242	3.5149	0.0241	0.1788
VND	0.0000	0.0000	0.0000	0.0057	0.0000	0.0003
ZAR	0.0449	0.0545	0.0512	7.4398	0.0510	0.3785
ZMW	0.0416	0.0505	0.0474	6.8933	0.0472	0.3507

The Renminbi is subject to foreign exchange restrictions and is not a freely convertible currency. The exchange rate used for the China Bond Fund is in relation to the offshore Renminbi ("CNH"), not the onshore Renminbi ("CNY"). The value of CNH could differ, perhaps significantly, from that of CNY due to a number of factors including without limitation those foreign exchange control policies and repatriation restrictions applied by the Chinese government from time-to-time as well as other external market forces. Any divergence between CNH and CNY may adversely impact investors.

(g) Dilution

The Directors may adjust the Net Asset Value ("NAV") per Share for a Fund in order to reduce the effect of "dilution" on that Fund. Dilution occurs when the actual cost of purchasing or selling the underlying assets of a Fund, deviates from the carrying value of these assets in the Funds, due to factors such as dealing and brokerage charges, taxes and duties, market movement and any spread between the buying and selling prices of the underlying assets. Dilution may have an adverse effect on the value of a Fund and therefore impact Shareholders. By adjusting the NAV per Share this effect can be reduced or prevented and Shareholders can be protected from the impact of dilution. The Directors may adjust the NAV of a Fund if on any Dealing Day the value of the aggregate transactions in Shares of all Classes of that Fund result in a net increase or decrease of Shares which exceeds one or more thresholds that are set by the Directors for that Fund. The amount by which the NAV of a Fund may be adjusted on any given Dealing Day is related to the anticipated cost of market dealing for that Fund. In such circumstances the NAV of the relevant Fund may be adjusted by an amount not exceeding 1.50%, or 3% in the case of fixed income Funds, of the NAV. Under exceptional circumstances the Directors may, in the interest of Shareholders, decide to temporarily increase the maximum swing factor indicated above and inform investors thereof. The adjustment will be an addition when the net movement results in an increase in the value of all Shares of the Fund and a deduction when it results in a decrease. As certain stock markets and jurisdictions may have different charging structures on the buy and sell sides, particularly in relation to duties and taxes, the resulting adjustment may be different for net subscriptions (inflows) than for net redemptions (outflows). In addition, the Directors may also agree to include extraordinary fiscal charges in the amount of the adjustment. These extraordinary fiscal charges vary from market to market and are currently expected not to exceed 2.5% of that NAV. Where a Fund invests primarily in certain asset types, such as government bonds or money market securities, the Directors may decide that it is not appropriate to make such an adjustment.

As at 28 February 2023, in accordance with the Prospectus Appendix B, 17.3, such a dilution adjustment was applied to the Euro Corporate Bond Fund, Nutrition Fund, Sustainable Emerging Markets Corporate Bond Fund and World Real Estate Securities Fund. During the period ended 28 February 2023, such a dilution adjustment was applied to all Funds except for the China Innovation Fund, China Onshore Bond Fund, Circular Economy Fund, Climate Action Equity Fund, Climate Action Multi-Asset Fund, Dynamic High Income Fund, Emerging Europe Fund, Euro Reserve Fund, Future Consumer Fund, Future Of Transport Fund, Global Allocation Fund, Global Government Bond Fund, Global Multi-Asset Income Fund, Impact Bond Fund, Sustainable Energy Fund and US Dollar Reserve Fund.

The published/dealing NAV per share is disclosed in the Three Year Summary of Net Asset Values and may include a dilution adjustment. This adjustment is not recognised in the Statement of Net Assets or the Statement of Operations and Changes in Net Assets.

(h) Transaction costs

Transaction costs are incremental costs that are directly attributable to the acquisition, issue or disposal of securities. An incremental cost is one that would not have been incurred if the entity had not acquired, issued or disposed of the security. When a security is recognised initially, it is measured at its market value, plus transaction costs that are directly attributable to the acquisition or issue of the security.

Transaction costs excluding depositary transaction fees on purchases or sales of securities are included within net realised appreciation/(depreciation) or net change in unrealised appreciation/(depreciation) within the Statement of Operations and Changes in Net Assets of each Fund. Depositary transaction fees are included in depositary fees in the Statement of Operations and Changes in Net Assets of the Fund.

(i) Foreign currencies on other transactions

Foreign currencies on other transactions relate to realised and unrealised appreciation or depreciation on cash balances and spot contracts.

(j) Fair valuation

If in any case a particular value is not ascertainable by the methods outlined above, or if the Board of Directors of the Company considers that some other method of valuation more accurately reflects the fair value of the relevant security or other asset for the purpose concerned, the method of valuation of the security or asset will be such as the Board of Directors of the Company in its absolute discretion decides. Discrepancies in the value of securities may result, for example, where the underlying markets are closed for business at the time of calculating the NAV of certain Funds or where governments chose to impose fiscal or transaction charges on foreign investment. The Board of Directors of the Company may set specific thresholds, that, where exceeded, result in an adjustment to the value of these securities to their fair value by applying a specific index adjustment.

The fair valued securities are evidenced by a "**" in the Portfolio of Investments.

As at 28 February 2023, such fair valuation adjustment was applied as per the table below:

Fund	Currency	Market Value of fair valued securities	% of Net Assets
Asia Pacific Equity Income Fund◇	USD	–	0.00

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Fund	Currency	Market Value of fair valued securities	% of Net Assets
Asian Dragon Fund	USD	10,130,605	1.23
Asian Multi-Asset Income Fund	USD	13,771	0.02
Asian Sustainable Equity Fund	USD	68,220	0.84
Asian Tiger Bond Fund◊	USD	–	0.00
China Bond Fund	CNH	131,785,900	0.43
China Onshore Bond Fund(1)	CNH	9,941,320	1.89
Climate Action Multi-Asset Fund	EUR	32,759	0.07
Dynamic High Income Fund	USD	931,954	0.03
Emerging Europe Fund(2)	EUR	26,579	0.01
European High Yield Bond Fund◊	USD	–	0.00
European High Yield Bond Fund◊	USD	–	0.00
Emerging Markets Equity Income Fund	USD	573	0.00
Emerging Markets Fund	USD	33,846,077	1.40
Emerging Markets Sustainable Equity Fund	USD	68	0.00
ESG Global Conservative Income Fund	EUR	612,519	0.13
ESG Global Multi-Asset Income Fund	USD	207,633	0.13
ESG Multi-Asset Fund	EUR	17,665,857	0.27
Euro Reserve Fund	EUR	1,000,000	0.82
Euro-Markets Fund	EUR	1,612,388	0.12
European High Yield Bond Fund◊	EUR	–	0.00
European Sustainable Equity Fund	EUR	8,617	0.16
FinTech Fund	USD	3,433	0.00
Fixed Income Global Opportunities Fund	USD	64,684,107	0.83
Global Allocation Fund	USD	386,605,004	2.63
Global Corporate Bond Fund	USD	1,580	0.00
Global Dynamic Equity Fund	USD	10,479,961	2.65
Global High Yield Bond Fund	USD	2,197,990	0.14
Global Multi-Asset Income Fund	USD	21,295,650	0.41
Latin American Fund◊	USD	–	0.00
Natural Resources Growth & Income Fund	USD	305	0.00
Next Generation Health Care Fund	USD	2,012	0.01
Next Generation Technology Fund	USD	70,899,751	2.87
Nutrition Fund	USD	1	0.00
Sustainable Emerging Markets Corporate Bond Fund◊	USD	–	0.00
Sustainable Energy Fund◊	USD	–	0.00
Sustainable Fixed Income Global Opportunities Fund	EUR	768,306	0.15
Sustainable Global Bond Income Fund	USD	210,800	0.19
Systematic Global Equity High Income Fund	USD	60,849	0.00
Systematic Sustainable Global SmallCap Fund(3)	USD	2,758	0.00
United Kingdom Fund◊	GBP	–	0.00
US Dollar Bond Fund◊	USD	–	0.00
US Dollar High Yield Bond Fund	USD	5,579,637	0.27
World Energy Fund	USD	902	0.00
World Financials Fund	USD	2,281	0.00
World Gold Fund	USD	42,418,505	1.11
World Healthscience Fund	USD	738,840	0.01
World Mining Fund	USD	12,796,119	0.21
World Real Estate Securities Fund	USD	78,459	0.05
World Technology Fund	USD	164,981,737	2.02

◊ Fund holds fair valued securities with a market value of zero.
(1) Fund launched during the period, see Note 1, for further details.
(2) Fund suspended, see Note 1, for further details.
(3) Fund name changed during the period, see Note 1, for further details.

(k) Special Purpose Acquisition Companies Commitments

Special purpose acquisition companies ("SPACs") are companies with no commercial operations which go public with the intention of merging with or acquiring a company using the proceeds of the SPAC's initial public offering. The Funds may enter into a commitment with a SPAC for a private investment in a public equity ("PIPE") transaction and will satisfy the commitment if and when the SPAC completes its merger or acquisition. Securities purchased through PIPE transactions will be restricted from trading and considered illiquid until a registration statement for the shares is filed and declared effective.

Unfunded SPAC PIPE commitments are marked-to-market and any gains/ losses arising from these commitments are taken to "Unrealised appreciation (depreciation) on unfunded SPAC PIPE commitments" in the Statement of Net Assets and within "Net change in unrealised appreciation (depreciation) on unfunded SPAC PIPE commitments" in the Statement of Operations and Changes in Net Assets. There were no such commitments held as at 28 February 2023.

3. Management Company

BlackRock (Luxembourg) S.A. has been appointed by the Company to act as its Management Company. The Management Company, a Luxembourg société anonyme, is authorised as a fund management company in accordance with Chapter 15 of the 2010 Law.

The Company has signed a management company agreement, with the Management Company. Under this agreement, the Management Company is entrusted with the day-to-day management of the Company, with responsibility for performing directly or by way of delegation all operational functions relating to the Company's investment management, administration and marketing of the Funds.

In agreement with the Company, the Management Company has decided to delegate several of its functions as is further described in the Prospectus.

BlackRock (Luxembourg) S.A. is a wholly owned subsidiary within the BlackRock Group. It is regulated by the CSSF.

4. Management Fees

During the period the Company paid management fees to the Management Company, BlackRock (Luxembourg) S.A.

The Company will pay the management fee at an annual rate as shown in Appendix E of the Prospectus. The level of management fee varies from 0.00% to 1.75% and will vary according to which Fund and share class the investor buys. These fees accrue daily, are based on the NAV of the relevant Fund (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B of the Prospectus) and are paid monthly. Certain costs and fees are paid out of the management fee, including the fees of the Investment Advisers. There are no management fees charged on Class J and Class X Shares. In relation to the Class SR Shares, a single fee is charged (which comprises the management fee and the Annual Service Charge) which forms part of the ongoing charges figure.

To assist in achieving the investment objectives of the Reserve Funds (Euro Reserve Fund and US Dollar Reserve Fund), in certain circumstances, including where market conditions cause decreasing yields on the Fund's underlying investments, the Management Company may determine to waive its right to take the full amount of management fees to which it is entitled on any particular day or days. The Management Company may exercise its discretion to do this without prejudice to its entitlement to take the full amount of the management fee accruing on any future days.

The management fee waiver is disclosed separately from management fees in the Statement of Operations and Changes in Net Assets. During the period the Euro Reserve Fund was subject to a management fee waiver.

Effective 9 March 2022, the Board of Directors of the Management Company waived its management fees in respect of the Emerging Europe Fund due to its suspension.

During the period, the following Funds were subject to management fee rebates linked to investments into target funds managed by BlackRock:

Climate Action Multi-Asset Fund, Dynamic High Income Fund, ESG Flex Choice Cautious Fund, ESG Flex Choice Growth Fund, ESG Flex Choice Moderate Fund, ESG Global Conservative Income Fund, ESG Multi-Asset Fund, Systematic Multi Allocation Credit Fund, Euro Bond Fund, Euro Corporate Bond Fund, Euro Short Duration Bond Fund, Global Allocation Fund, Global High Yield Bond Fund, Global Multi-Asset Income Fund, Multi-Theme Equity Fund, Sustainable World Bond Fund and US Dollar High Yield Bond Fund.

Management fees payable at 28 February 2023 are included in the Statement of Net Assets as other liabilities.

5. Distribution Fees

The Company pays annual distribution fees as shown in Appendix E of the Prospectus. The level of distribution fee varies from 0.00% to 1.25%. Class A, D, I, J, S, X and Z Shares do not pay a distribution fee. Class C Shares do not pay a distribution fee for the Euro Reserve Fund and the US Dollar Reserve Fund. These fees accrue daily, are based on the NAV of the relevant Fund (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B of the Prospectus) and are paid monthly.

The Company pays distribution fees as detailed in the Statement of Operations and Changes in Net Assets. Distribution fees payable at 28 February 2023 are included in the Statement of Net Assets as other liabilities.

6. Annual Service Charge

The Company pays an annual service charge to the Management Company.

The level of the annual service charge may vary at the Directors' discretion, as agreed with the Management Company and will apply at different rates across the various Funds and Share Classes issued by the Company. However, it has been agreed between the Directors and the Management Company that the annual service charge currently paid shall not exceed 0.25% per annum. It is accrued daily, based on the NAV of the relevant Share Class (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B of the Prospectus) and paid monthly.

The Directors and the Management Company set the level of the annual service charge at a rate which aims to ensure that the ongoing charges of each Fund remain competitive when compared across a broad market of similar investment products available to investors in the Funds, taking into account a number of criteria such as the market sector of each Fund and the Fund's performance relative to its peer group.

The ongoing charge is calculated based on the total expenses per share class (excluding bank interest, transaction costs and negative yield expense on financial assets, and including annual service charge subsidies) divided by the average net assets of the respective share class, expressed as a percentage.

The ongoing charge of the Asian Multi-Asset Income Fund, China Innovation Fund, Circular Economy Fund, Climate Action Equity Fund, Developed Markets Sustainable Equity Fund, Emerging Europe Fund, Emerging Markets Bond Fund, Emerging Markets Corporate Bond Fund, Emerging Markets Local Currency Bond Fund, Emerging Markets Sustainable Equity Fund, ESG Flex Choice Cautious Fund, ESG Flex Choice Growth Fund, ESG Flex Choice Moderate Fund, ESG Global Multi-Asset Income Fund, ESG Systematic Multi Allocation Credit Fund, European Focus Fund, European Sustainable Equity Fund, FinTech Fund, Future Consumer Fund, Future Of Transport Fund, Global Inflation Linked Bond Fund, Multi-Theme Equity Fund, Natural Resources Growth & Income Fund, Next Generation Health Care Fund, Next Generation Technology Fund, Nutrition Fund, Sustainable Asian Bond Fund, Sustainable Emerging Markets Blended Bond Fund, Sustainable Emerging Markets Bond Fund, Sustainable Emerging Markets Corporate Bond Fund, Sustainable Emerging Markets Local Currency Bond Fund, Sustainable Fixed Income Global Opportunities Fund, Systematic China A-Share Opportunities Fund, Systematic Global Sustainable Income & Growth Fund, Systematic Sustainable Global SmallCap Fund, US Dollar Bond Fund and US Sustainable Equity Fund is capped with the delta being offset against the annual service charge in the Statement of Operations and Changes in Net Assets.

The annual service charge is used by the Management Company to meet all fixed and variable operating and administrative costs and expenses incurred by the Company, with the exception of the Depositary fees, Distribution fees, Securities Lending fees, any fees arising from borrowings (including for the avoidance of doubt any commitment fee that may be due to the lender), any costs relating to European Union ("EU") and non-EU withholding tax reclaims (plus any taxes or interest thereon) and any taxes at an investment or Company level.

The Company pays any professional costs relating to European Union withholding tax reclaims. Any costs relating to withholding tax reclaims will be allocated between the relevant sub-funds on a fair and equitable basis. As the Company has had a good degree of success with its EU withholding tax reclaims (which

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are paid by the Company) to date, any costs associated with non-EU withholding tax reclaims will no longer be paid out of the annual service charge and will now be paid by the Company and allocated between the relevant sub-funds on a fair and equitable basis.

The annual service charge is also used to meet fees paid to Ernst & Young S.A. for audit and services related to investor reporting and other tax compliance matters.

These operating and administrative expenses include all third party expenses and other recoverable costs incurred by or on behalf of the Company from time to time, including but not limited to, fund accounting fees, transfer agency fees (including sub-transfer agency and associated platform dealing charges), all professional costs, such as consultancy, legal, tax advisory and audit fees, Directors' fees (for those Directors who are not employees of the BlackRock Group), travel expenses, reasonable out-of-pocket expenses, printing, publication, translation and all other costs relating to shareholder reporting, regulatory filing and licence fees, correspondent and other banking charges, software support and maintenance, operational costs and expenses attributed to the Investor Servicing teams and other global administration services provided by various BlackRock Group companies.

The Management Company bears the financial risk of ensuring that the Fund's ongoing charges remain competitive. Accordingly the Management Company is entitled to retain any amount of the annual service charge paid to it which is in excess of the actual expenses incurred by the Company during any period whereas any costs and expenses incurred by the Company in any period which exceed the amount of the annual service charge that is paid to the Management Company, shall be borne by the Management Company or another BlackRock Group company.

Directors who are not employees of the BlackRock Group receive a fee in return for duties performed. Directors of the Company who are not employees of the BlackRock Group receive a fee in the range of EUR 55,000 to EUR 60,000 per annum gross of taxation. Directors who are employees of the BlackRock Group are not entitled to Directors fees.

Taxation applicable in certain jurisdictions is also charged directly to the Funds (see Note 8).

The annual service charge is disclosed in the Statement of Operations and Changes in Net Assets.

The annual service charge payable at 28 February 2023 is included in the Statement of Net Assets as other liabilities.

7. Depositary Fees

Throughout the period the Depositary of the Company was the Bank of New York Mellon SA / NV, Luxembourg Branch. The Depositary receives annual fees, based on the value of securities, which accrue daily, plus transaction fees which are further disclosed in the Prospectus. The rates for both categories of fees will vary according to the country of investment and, in some cases, according to asset class. Investments in bonds and developed equity markets will be at the lower end of these ranges, while some investments in emerging or developing markets will be at the upper end. Thus the custody cost to each Fund will depend on its asset allocation at any time.

The depositary fees are charged directly to the Funds. Depositary fees payable at 28 February 2023 are included in the Statement of Net Assets as other liabilities.

8. Tax

Luxembourg

Under present Luxembourg law and practice, the Company is not liable to any Luxembourg income or capital gains tax, nor are dividends paid by the Company subject to any Luxembourg withholding tax. However, the Company is liable to a tax in Luxembourg of 0.05% per annum or, in the case of the Reserve Funds, Class I, Class J and Class X Shares, 0.01% per annum of its NAV, payable quarterly on the basis of the value of the net assets of the respective Funds at the end of the relevant calendar quarter. No stamp or other tax is payable in Luxembourg on the issue of Shares. For the period ended 28 February 2023, USD 29,588,003 was charged in relation to Luxembourg tax.

Belgium

The Company is registered with the Belgium Financial Services and Markets Authority in accordance with Article 154 of the Law of 3 August 2012 relating to financial markets. Funds registered for public distribution in Belgium are subject to an annual tax of 0.0925% on the net asset value of units distributed in Belgium via Belgian intermediaries as at 31 December of the previous year. This tax charge is paid in March on an annual basis.

United Kingdom

Reporting Funds

The UK Reporting Funds regime applies to the Company. Under this regime, investors in UK Reporting Funds are subject to tax on the share of the UK Reporting Fund's income attributable to their holdings in the Fund, whether or not distributed, but any gains on disposal of their holdings are subject to capital gains tax. A list of the Funds which currently have UK Reporting Fund status is available at http://www.gov.uk/government/publications/offshore-funds-list-of-reporting-funds.

Other transaction taxes

Other jurisdictions may impose taxes, financial transactions taxes ("FTT") or other transaction taxes on certain assets held by the Funds (for example UK stamp duty, French FTT).

Withholding tax

Capital gains, dividends and interest received by the Company on its investments may be subject to withholding taxes in the countries of origin which are generally irrecoverable as the Company itself is exempt from income tax. Recent European Union case law may, however, reduce the amount of such irrecoverable tax in European Union countries. Investors should inform themselves of, and when appropriate consult their professional advisers on, the possible tax consequences of subscribing for, buying, holding, redeeming, converting or selling shares under the laws of their country of citizenship, residence

or domicile. Investors should note that the levels and bases of, and reliefs from, taxation can change. The potential of withholding tax charges is further described in the Prospectus.

9. Investment Advisers

The Management Company, BlackRock (Luxembourg) S.A., has delegated its investment management functions to the investment advisers (each an 'Investment Adviser'): BlackRock Financial Management, Inc. (US) (BFM), BlackRock Investment Management, LLC (US) (BIMLLC), BlackRock Investment Management (UK) Limited (BIMUK) and BlackRock (Singapore) Limited (BSL) as described in the Prospectus.

All Investment Advisers are appointed directly by BlackRock (Luxembourg) S.A.. All Sub-Investment Advisers are appointed by the relevant Investment Adviser. Some of which, as Investment Advisers, have in turn sub-delegated some functions to BlackRock Japan Co. Limited (BLKJap), BlackRock Asset Management North Asia Limited (BAMNA) and BlackRock Investment Management (Australia) Limited (BLKAus).

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
Asia Pacific Equity Income Fund	BIMUK	BAMNA
Asian Dragon Fund	BIMUK	BAMNA
Asian Growth Leaders Fund	BIMUK	BAMNA
Asian High Yield Bond Fund	BSL	-
Asian Multi-Asset Income Fund	BIMUK, BSL, BIMLLC	BAMNA, BLKAus
Asian Sustainable Equity Fund*	BIMUK	BAMNA
Asian Tiger Bond Fund	BIMUK, BSL	BAMNA
China Bond Fund	BIMUK, BSL	BAMNA
China Flexible Equity Fund	BIMUK	BAMNA
China Fund	BIMUK	BAMNA
China Impact Fund*	BIMUK	BAMNA
China Innovation Fund	BIMUK, BIMLLC	BAMNA
China Onshore Bond Fund(1)	BSL	-
Circular Economy Fund	BIMUK	-
Climate Action Equity Fund*	BIMUK	-
Climate Action Multi-Asset Fund*	BIMUK	-
Continental European Flexible Fund	BIMUK	-
Developed Markets Sustainable Equity Fund*	BIMUK	-
Dynamic High Income Fund	BIMUK, BFM, BSL	BAMNA, BIMAL
Emerging Europe Fund	BIMUK	-
Emerging Markets Bond Fund	BIMUK, BSL, BFM	-
Emerging Markets Corporate Bond Fund	BIMUK, BSL, BFM	-
Emerging Markets Equity Income Fund	BIMUK, BIMLLC	BAMNA
Emerging Markets Fund(2)	BIMUK, BIMLLC	BAMNA
Emerging Markets Impact Bond Fund*	BIMUK, BFMLLC	-
Emerging Markets Local Currency Bond Fund	BIMUK, BSL, BFM	BAMNA
Emerging Markets Sustainable Equity Fund*	BIMUK	BAMNA
ESG Flex Choice Cautious Fund	BIMUK	BANMA
ESG Flex Choice Growth Fund	BIMUK	BANMA
ESG Flex Choice Moderate Fund	BIMUK	BANMA
ESG Global Conservative Income Fund*	BFM, BIMUK	-
ESG Global Multi-Asset Income Fund*	BIMUK, BIMLLC, BSL, BFM	BANMA
ESG Multi-Asset Fund	BIMUK, BIMLLC, BFM, BSL	BIMAL
ESG Systematic Multi Allocation Credit Fund(2)	BIMLLC, BIMUK, BFM	-
Euro Bond Fund	BIMUK, BSL	BIMAL
Euro Corporate Bond Fund	BIMUK	-
Euro Reserve Fund	BIMUK	-
Euro Short Duration Bond Fund	BIMUK, BSL	BIMAL
Euro-Markets Fund	BIMUK	-
European Equity Income Fund	BIMUK	-
European Focus Fund*	BIMUK	-
European Fund	BIMUK	-
European High Yield Bond Fund	BIMUK	-
European Special Situations Fund	BIMUK	-
European Sustainable Equity Fund*	BIMUK	-
European Value Fund	BIMUK	-
FinTech Fund	BIMUK	-
Fixed Income Global Opportunities Fund	BIMUK, BFM, BSL	BLKAus
Future Consumer Fund*	BIMUK	-
Future Of Transport Fund	BIMUK	-
Global Allocation Fund	BIMLLC, BSL	-
Global Corporate Bond Fund	BIMUK, BSL, BFM	-
Global Dynamic Equity Fund	BIMLLC	-
Global Equity Income Fund	BIMUK	-
Global Government Bond Fund	BIMUK, BSL, BFM	BIMAL
Global High Yield Bond Fund	BIMUK, BSL, BFM	-
Global Inflation Linked Bond Fund	BIMUK, BFM	-
Global Long-Horizon Equity Fund	BIMUK, BIMLLC	-
Global Multi-Asset Income Fund	BIMUK, BFM, BSL	BAMNA, BIMAL
Impact Bond Fund(1)*	BIMUK, BFM	-
India Fund	BIMUK, BSL	BAMNA
Japan Flexible Equity Fund	BIMUK	BAMNA, BLKJap
Japan Small & MidCap Opportunities Fund	BIMUK	BLKJap
Latin American Fund	BIMUK, BIMLLC	-
Multi-Theme Equity Fund*	BIMUK	-
Natural Resources Growth & Income Fund	BIMUK, BIMLLC	-
Next Generation Health Care Fund	BIMLLC	-

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Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
Next Generation Technology Fund	BIMLLC	-
Nutrition Fund	BIMUK	-
Sustainable Asian Bond Fund*	BSL	-
Sustainable Emerging Markets Blended Bond Fund*	BIMUK, BFM	-
Sustainable Emerging Markets Bond Fund*	BIMUK, BFM	-
Sustainable Emerging Markets Corporate Bond Fund*	BIMUK, BFM	-
Sustainable Emerging Markets Local Currency Bond Fund*	BIMUK, BFM	-
Sustainable Energy Fund	BIMUK	-
Sustainable Fixed Income Global Opportunities Fund*	BIMUK, BSL, BFM	BLKAus
Sustainable Global Allocation Fund(1)*	BIMUK, BIMLLC, BSL	-
Sustainable Global Bond Income Fund	BIMUK, BFM	-
Sustainable Global Infrastructure Fund	BIMUK, BIMLLC, BSL	BLKAus
Sustainable World Bond Fund(2)	BIMUK, BFM, BSL	BIMAL
Swiss Small & MidCap Opportunities Fund(3)	BIMUK	-
Systematic China A-Share Opportunities Fund	BIMLLC	-
Systematic Global Equity High Income Fund	BIMUK	-
Systematic Global Sustainable Income & Growth Fund(1)*	BIMUK, BFM	-
Systematic Sustainable Global SmallCap Fund(2)	BIMLLC	-
United Kingdom Fund	BIMUK	-
US Basic Value Fund	BIMLLC	-
US Dollar Bond Fund	BIMUK, BSL, BFM	-
US Dollar High Yield Bond Fund	BFM	-
US Dollar Reserve Fund	BFM	-
US Dollar Short Duration Bond Fund	BFM	-
US Flexible Equity Fund	BIMLLC	-
US Government Mortgage Impact Fund	BFM	-
US Growth Fund	BIMLLC	-
US Mid-Cap Value Fund	BIMLLC	-
US Sustainable Equity Fund*	BIMLLC	-
World Energy Fund	BIMUK	-
World Financials Fund	BIMUK	-
World Gold Fund	BIMUK	-
World Healthscience Fund	BIMLLC	-
World Mining Fund	BIMUK	-
World Real Estate Securities Fund	BIMUK, BIMLLC, BSL	BIMAL
World Technology Fund	BIMLLC	-

* The Fund is not authorised in Hong Kong and is not available to the public in Hong Kong as at 28 February 2023.
(1) Fund launched during the period, see Note 1, for further details.
(2) Fund suspended, see Note 1, for further details.
(2) Fund name changed during the period, see Note 1, for further details.
(3) Fund closed to subscriptions, see Note 1, for further details.

10. Transactions with Connected Persons

The ultimate holding company of the Management Company, the Principal Distributor, the Investment Advisers and the Sub-Investment Advisers is BlackRock, Inc., a company incorporated in Delaware, USA. During the period there were no transactions of the Company effected through a broker who is a connected person of the Management Company, the Investment Advisers, Sub-Investment Advisers or the Directors of the Company. The Company does not have any transactions with the Management Company, the Investment Advisers, Sub-Investment Advisers or the Directors of the Company or any of their connected persons as a principal during the period.

Where Funds invest in the units of other UCITS and/or other Undertakings for Collective Investment ("UCIs") that are managed, directly or by delegation, by the Investment Adviser or by any other company with which the Investment Adviser is linked by common management or control, or by a substantial direct or indirect holding, no subscription or redemption fees may be charged to the Company on its investment in the units of such other UCITS and/or UCIs. The Funds will invest, where possible, in Class X Shares, which are not subject to any management fees. These investments are evidenced by a ~ in the Portfolio of Investments of the Fund.

Where a Fund invests a substantial proportion of its net assets in other UCITS and/or other UCIs, the Investment Adviser will ensure that the total management fee (excluding any performance fee, if any) charged to such Fund (including management fees from other UCITS and UCIs in which it invests) shall not exceed 1.50% of the net asset value of the Fund.

During the period there have been no transactions which were outside the ordinary course of business or which were not on normal commercial terms entered into between the Company, the Management Company, the Investment Advisers, Sub-Investment Advisers, the Directors of the Company, the Depositary or any entity in which these parties or their connected persons have a material interest.

As at the period end, Keith Saldanha, a Director of the Company, held the following shares:

Fund	Share class	Number of shares	Value
China Bond Fund	D Class distributing (A) UK reporting fund share GBP hedged	493	GBP 4,255
China Fund	D Class non-distributing share EUR hedged	593	EUR 8,219

Fund	Share class	Number of shares	Value
Future Of Transport Fund	D Class non-distributing UK reporting fund share GBP hedged	644	GBP 8,894
Next Generation Technology Fund	D Class non-distributing share	1,228	USD 17,646
Sustainable Energy Fund	D Class distributing (A) UK reporting fund share	409	GBP 5,697
World Mining Fund	D Class distributing (A) UK reporting fund share	82	GBP 3,856

No other Director held shares in any of the Funds.

The securities lending agent appointed pursuant to the securities lending agreement is BlackRock Advisors (UK) Limited which is a connected party to the Company. BlackRock Advisors (UK) Limited bears all operational costs directly related to securities loan transactions.

The Funds benefit from a borrower default indemnity provided by BlackRock, Inc. The indemnity allows for full replacement of securities lent. BlackRock, Inc bears the cost of indemnification against borrower default.

BlackRock Investment Management (UK) Limited has appointed BlackRock (Channel Islands) Limited to carry out certain administration services.

Some of the Funds use cross investment techniques, meaning that the Funds invest into other Funds of the umbrella structure.

The combined Statement of Net Assets and the combined Statement of Operations and Changes in Net Assets have not been adjusted to remove the impact of the cross investments.

The following Funds held cross umbrella investments as at 28 February 2023, evidenced by a ∞ in the Portfolio of Investments of the Fund, the market value of which represents 0.14% of the combined net assets.

Fund	Cross Umbrella Investment	Currency	Market Value	% of Net Assets
Asian Multi-Asset Income Fund	BlackRock Global Funds - China Bond Fund	USD	3,291,093	4.74
Asian Tiger Bond Fund	BlackRock Global Funds - Sustainable Asian Bond Fund	USD	5,063,031	0.16
Dynamic High Income Fund	BlackRock Global Funds - US Dollar High Yield Bond Fund	USD	7,866,567	0.27
Emerging Markets Bond Fund	BlackRock Global Funds - Emerging Markets Corporate Bond Fund	USD	49,350,600	5.09
ESG Global Multi-Asset Income Fund	BlackRock Global Funds - Emerging Markets Impact Bond Fund	USD	26,800	0.02
Fixed Income Global Opportunities Fund	BlackRock Global Funds - Emerging Markets Bond Fund	USD	19,388,733	0.25
Global Allocation Fund	BlackRock Global Funds - Emerging Markets Bond Fund	USD	32,662,700	0.22
Global Multi-Asset Income Fund	BlackRock Global Funds - US Dollar High Yield Bond Fund	USD	37,878,157	0.73
Multi-Theme Equity Fund	BlackRock Global Funds - Circular Economy Fund	USD	18,088,394	9.99
Multi-Theme Equity Fund	BlackRock Global Funds - FinTech Fund	USD	7,071,459	3.91
Multi-Theme Equity Fund	BlackRock Global Funds - Future Of Transport Fund	USD	3,646,744	2.01
Multi-Theme Equity Fund	BlackRock Global Funds - Next Generation Technology Fund	USD	1,811,140	1.00
Multi-Theme Equity Fund	BlackRock Global Funds - Nutrition Fund	USD	5,410,155	2.99
Multi-Theme Equity Fund	BlackRock Global Funds - Sustainable Energy Fund	USD	27,155,597	14.99
Sustainable Fixed Income Global Opportunities Fund	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund	EUR	1,870,162	0.36

During the period ended 28 February 2023, The Bank of New York Mellon SA/NV, a connected person of the Depositary, acted in custody foreign exchange transactions and in Currency Administration/ Hedging programmes, for the Funds. Total commissions paid in relation to these transactions amounted to USD 6,499,770 with an average commission rate of 0.15bps. The total aggregate value of transactions with the connected persons of the Depositary amounted to USD 430 billion which represents 73% of the total value of such transaction entered into by the Funds. All transactions with the connected person of the Depositary were entered into in the ordinary course of business and on normal commercial terms.

Other reimbursements

During the financial period, certain funds within the Company received reimbursements from a BlackRock Group affiliated entity for penalties charged to the Funds by Central Securities Depositories for delays in security settlements. Such reimbursements received during the financial period by the Funds are disclosed within 'other reimbursements' in the Statements of Operations and Changes in Net Assets.

11. Use of Commissions

Where permitted by applicable regulation (excluding, for the avoidance of doubt, any sub-funds which are in scope for MiFID II), certain BlackRock Group companies acting as investment adviser to the sub-funds may accept commissions generated when trading equities with certain brokers in certain jurisdictions. Commissions may be reallocated to purchase eligible research services. Such arrangements may benefit one sub-fund over another because research can be used for a broader range of clients than just those whose trading funded it. BlackRock Group has a Use of Commissions Policy designed to ensure only eligible services are purchased and excess

commissions are reallocated to an eligible service provider where appropriate. There were no soft dollar arrangements entered into during the period.

12. Financial Derivative Instruments

The Funds may buy and sell financial derivative instruments which is further described in the Prospectus. Please refer to the Fund's Portfolio of Investments for financial derivative investments held as at 28 February 2023.

13. Securities Pledged or Given in Guarantee and Received in Guarantee

Securities which are pledged as collateral or given in guarantee by the Funds are disclosed in the Portfolio of Investments of the Funds. As at 28 February 2023 the value of these securities, evidenced by a "†" in the Portfolio of Investments of the Fund, amounts to USD 587,923,074.

For the Systematic Global Equity High Income Fund, the collateral on written call options is pledged under a tri-party agreement between BlackRock Investment Management (UK) Limited, Merrill Lynch International and Bank of New York Mellon (International) Limited. As at February 28, 2023 the value of the collateral, evidenced by a "^" in the Portfolio of Investments of the Fund, amounts to USD 67,508,395.

Securities which have been received in guarantee by the Funds are detailed in the table below. As at 28 February 2023 the value of these securities amounts to USD 3,170,900.

Fund	Holdings	Description	Currency	Value (USD)
Asian Tiger Bond Fund	1,503,000	United States Treasury Note/Bond 0.5% 28/2/2026	USD	1,299,432
Fixed Income Global Opportunities Fund	1,454,000	United States Treasury Note/Bond 0.875% 31/1/2024	USD	1,399,986
Fixed Income Global Opportunities Fund	349,500	United States Treasury Note/Bond 1.25% 31/3/2028	USD	295,677
Fixed Income Global Opportunities Fund	71,000	United States Treasury Note/Bond 2.25% 31/12/2023	USD	69,601
Sustainable Emerging Markets Local Currency Bond Fund	122,000	United States Treasury Note/Bond 0.25% 30/9/2025	USD	106,204

14. Cash Collateral

The Funds trade derivatives with a range of counterparties. The counterparties to the derivatives are shown in the Portfolio of Investments. The derivatives are traded with the following counterparties: ANZ, Bank of America, Barclays, BNP Paribas, BNY Mellon, Citibank, Citigroup, Credit Suisse, Commonwealth Bank of Australia, Deutsche Bank, Goldman Sachs, HSBC Bank, JP Morgan, Morgan Stanley, Nomura, RBS, Royal Bank of Canada, Société Générale, Standard Chartered Bank, State Street, Toronto-Dominion, UBS and Westpac. Collateral/Margin is paid or received on swap contracts, CFDs, futures contracts, options written (put and call), options purchased (put and call) and swaptions to cover any exposure by the counterparty to the Company or by the Company to the counterparty. "Due from brokers" consists of cash collateral paid to the Portfolio's clearing brokers and various counterparties. "Due to brokers" consists of cash collateral received from the Portfolio's clearing brokers and various counterparties. Futures Contracts Due from Broker forms part of Cash at Bank and Futures Contracts Due to Broker forms part of Cash owed to Bank in the Statement of Net Assets.

The table below provides the cash collateral balances due from/(due to) the brokers in relation to the CFDs, swap contracts and OTC Options as at 28 February 2023. Futures Contracts Cash balances relate to cash held at brokers and are in part used to satisfy margin requirements as at 28 February 2023.

Fund	CCY	CFD Swap OTC Options Cash Collateral Due from Broker	CFD Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
Asian Growth Leaders Fund	USD	-	-	13	-
Asian High Yield Bond Fund	USD	17,892,351	(3,058,927)	1,234,000	(380,279)
Asian Multi-Asset Income Fund	USD	299,902	-	141,585	(20)
Asian Tiger Bond Fund	USD	18,562,474	(2,502,577)	278,293	(5)
China Bond Fund	CNH	14,144,964	(25,575,682)	86,992,067	(2,930,563)
China Fund	USD	2,610,000	-	-	-
China Impact Fund	USD	-	-	7	-
China Onshore Bond Fund[1]	CNH	-	-	1,263,656	-
Climate Action Multi-Asset Fund	EUR	-	-	409,903	(38,000)
Continental European Flexible Fund	EUR	-	-	1,687,807	-
Dynamic High Income Fund	USD	-	-	17,498,737	-
Emerging Europe Fund[1]	EUR	-	-	-	(4)
Emerging Markets Bond Fund	USD	3,839	(6,740,000)	3,832,000	(1,276,813)
Emerging Markets Corporate Bond Fund	USD	-	(5,060,000)	295,000	(11,318)
Emerging Markets Equity Income Fund	USD	-	-	446,840	-
Emerging Markets Fund	USD	7,140,000	(240,000)	1,714,801	-
Emerging Markets Local Currency Bond Fund	USD	4,057,417	(3,577,428)	1,434,057	-
Emerging Markets Sustainable Equity Fund	USD	-	-	67,093	-
ESG Global Conservative Income Fund	EUR	-	-	3,778,206	-
ESG Global Multi-Asset Income Fund	USD	-	-	1,257,414	(338,805)

Fund	CCY	CFD Swap OTC Options Cash Collateral Due from Broker	CFD Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
ESG Multi-Asset Fund	EUR	26,300,000	(6,280,000)	51,807,875	(87,770)
ESG Systematic Multi Allocation Credit Fund[2]	USD	-	-	190,531	(30,128)
Euro Bond Fund	EUR	7,435,608	(1,662,807)	25,429,045	(237,094)
Euro Corporate Bond Fund	EUR	65,625,832	(7,933,085)	5,965,631	(2,100,226)
Euro Short Duration Bond Fund	EUR	11,844,720	(992,330)	20,529,981	(334,673)
European High Yield Bond Fund	EUR	1,203,000	(36,723)	8,410	-
Fixed Income Global Opportunities Fund	USD	151,069,058	(13,067,634)	89,488,559	(10,169,054)
Global Allocation Fund	USD	39,717,952	(20,690,103)	47,232,874	(2,430,229)
Global Corporate Bond Fund	USD	2,553,405	(3,112,844)	7,646,291	(942,471)
Global Dynamic Equity Fund	USD	-	-	3,213,390	(22,686)
Global Government Bond Fund	USD	2,296,388	(578,685)	5,578,597	(289,774)
Global High Yield Bond Fund	USD	5,393,000	(1,093,539)	2,536,695	(306,914)
Global Inflation Linked Bond Fund	USD	524,563	(42,071)	630,048	(133,431)
Global Multi-Asset Income Fund	USD	916,158	(14,640)	24,647,567	(691,346)
Impact Bond Fund[1]	EUR	59,000	(20,641)	171,018	(114,270)
India Fund	USD	-	-	3	-
Sustainable Asian Bond Fund	USD	195,511	-	84,609	-
Sustainable Emerging Markets Blended Bond Fund	USD	246,565	-	91,569	(12,226)
Sustainable Emerging Markets Bond Fund	USD	-	(2,611,076)	1,495,000	(509,266)
Sustainable Emerging Markets Corporate Bond Fund	USD	-	(660,000)	21,000	(632)
Sustainable Emerging Markets Local Currency Bond Fund	USD	1,687,657	(1,170,698)	380,808	-
Sustainable Fixed Income Global Opportunities Fund	EUR	8,309,430	(900,035)	5,832,009	(983,008)
Sustainable Global Allocation Fund[1]	USD	134,683	-	817,507	-
Sustainable Global Bond Income Fund	USD	267,305	(13,185)	950,000	(208,103)
Sustainable World Bond Fund[2]	USD	17,419,467	(590,489)	7,991,329	(82,743)
Systematic China A-Share Opportunities Fund	USD	-	-	1,164,468	(3)
Systematic Global Equity High Income Fund	USD	-	-	173,800,833	(98,585)
Systematic Global Sustainable Income & Growth Fund[1]	USD	-	-	628,074	(426)
Systematic Sustainable Global SmallCap Fund[2]	USD	-	-	329,508	-
US Dollar Bond Fund	USD	400,570	(475,884)	2,424,857	(226,486)
US Dollar High Yield Bond Fund	USD	3,169,000	(682,065)	4,238,474	(186,424)
US Dollar Short Duration Bond Fund	USD	1,569,945	(339,911)	6,472,677	(1,224,917)
World Financials Fund	USD	480,000	-	-	-
World Healthscience Fund	USD	4,750,000	-	-	-

(1) Fund launched during the period, see Note 1, for further details.
(1) Fund suspended, see Note 1, for further details.
(2) Fund name changed during the period, see Note 1, for further details.

15. Dividends

The Directors' current policy in relation to the payment of dividends depends on the Share Class. For Non-Distributing Share Classes the current policy is to retain and reinvest all net income. In this regard the income is retained in the NAV and reflected in the NAV per share of the relevant Class. For the Distributing Share Classes, the policy is to distribute substantially all the investment income (where available) for the period after deduction of expenses for Share Classes which distribute net or all of the investment income for the period and potentially a portion of capital before deduction of expenses for Share Classes which distribute gross. Please refer to the "Calculation of Dividends" section in the Prospectus for further information regarding the distribution policies for each Distributing Share Class. The Directors may also determine if and to what extent dividends may include distributions from both net realised and net unrealised capital gains. Certain Funds and/or certain Share Classes (e.g. Distributing (S) Shares, Distributing (R) Shares and Distributing (Y) Shares) may make distributions from capital as well as from income and net realised and net unrealised capital gains. Where Distributing Share Classes pay dividends that include net realised capital gains or net unrealised capital gains, or, in the case of Funds

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which distribute income gross of expenses, dividends may include initially subscribed capital. In the event dividend income is paid from the capital of the Fund, it will result in capital erosion and may constrain further capital growth.

Where a Fund has UK Reporting Fund status and reported income exceeds distributions made then the surplus shall be treated as a deemed dividend and will be taxed as income, subject to the tax status of the investor.

For those Funds which offer distributing shares, the frequency at which the dividend payment is made is determined by the Fund type. Further information on the payment of dividends is set out in the Prospectus.

The declaration and payment of dividends and the reinvestment options available to shareholders are set out in the Prospectus.

16. Credit Facility

A USD 2.150 billion credit facility arranged by JPMorgan Chase Bank N.A. ("JPMorgan") will allow the Company to avail of a committed USD 1.225 billion tranche. The portion of the USD 1.225 billion credit facility will be allocated to the Funds based on the Allocation Notice dated 22 April 2022.

This credit facility will be utilised by the Funds for temporary funding purposes, including, without limitation, the funding of investor redemptions. Any interest and commitment fees in relation to drawdowns from such credit facility are paid out of the assets of the relevant Funds. Any new Funds will not automatically be subject to a credit line and will therefore be required to be added by way of a joinder process. This process includes, inter alia, any necessary due diligence being carried out by the lenders in order to approve the addition of the new Funds. During this period, such Funds will not be subject to, or able to draw down on, any credit line. Furthermore, there is no guarantee that the addition of any new Funds will be approved by the lenders, or that credit will be available to a Fund since the credit line is subject to availability (on an equitable allocation basis) between the Funds and other BlackRock Funds participating in the credit agreement. As such, certain Funds may not be subject to the credit line and will not incur any fees with respect to same.

A loan commitment fee is charged in relation to this credit facility which is included in the Statement of Operations and Changes in Net Assets under caption "Loan commitment fees". The loan commitment fee is charged at 0.10% on the outstanding balance.

No portion of the credit facility was used during the period from 1 September 2022 to 28 February 2023.

17. Sub-Underwriting Income

The Company may, with the consent of the Depositary, enter into sub-underwriting agreements. Sub-underwriting agreements allow the Company to support a rights issue, prior to investment by other subscribers, in return for a fee. During the period, no Fund received income under sub-underwriting agreements.

18. Subsequent Events

Effective 2 March 2023, the Asia Pacific Equity Income Fund terminated.

Effective 3 March 2023, Vasiliki Pachatouridi was appointed to the Board of Directors of the Company.

Appendix I – Share Classes

Share Classes Launched and Reactivated

The Effective Date disclosed below corresponds to the date where shares had been in issue in the respective class of the Fund for the first time. The classes may have been available for subscription at an earlier date.

Effective date	Fund	Type
6 September 2022	China Onshore Bond Fund	A Class distributing (S) (M) (G) UK reporting fund share - CNH
6 September 2022	China Onshore Bond Fund	A Class non-distributing UK reporting fund share - CNH
6 September 2022	China Onshore Bond Fund	I Class non-distributing UK reporting fund share - CNH
6 September 2022	China Onshore Bond Fund	X Class non-distributing UK reporting fund share - CNH
6 September 2022	China Onshore Bond Fund	X Class non-distributing UK reporting fund share USD hedged
7 September 2022	Emerging Markets Corporate Bond Fund	SR Class distributing (M) share - USD
7 September 2022	World Real Estate Securities Fund	D Class distributing (S) (M) (G) share - USD
14 September 2022	Sustainable Global Bond Income Fund	X Class distributing (S) (M) (G) share EUR hedged
21 September 2022	Natural Resources Growth & Income Fund	S Class distributing (Q) (G) share - EUR
21 September 2022	Natural Resources Growth & Income Fund	S Class distributing (Q) (G) share - USD
21 September 2022	Natural Resources Growth & Income Fund	S class non-distributing share - EUR
21 September 2022	Natural Resources Growth & Income Fund	S class non-distributing share - USD
21 September 2022	World Mining Fund	I Class distributing (A) UK reporting fund share - GBP
21 September 2022	World Mining Fund	I Class non-distributing UK reporting fund share - GBP
22 September 2022	Systematic Global Sustainable Income & Growth Fund	A Class distributing (Q) (G) UK reporting fund share - USD
22 September 2022	Systematic Global Sustainable Income & Growth Fund	A Class distributing (S) (M) (G) UK reporting fund share - USD
22 September 2022	Systematic Global Sustainable Income & Growth Fund	A Class distributing (S) (M) (G) UK reporting fund share CNH hedged
22 September 2022	Systematic Global Sustainable Income & Growth Fund	A Class distributing (S) (M) (G) UK reporting fund share HKD hedged
22 September 2022	Systematic Global Sustainable Income & Growth Fund	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged
22 September 2022	Systematic Global Sustainable Income & Growth Fund	A Class non-distributing UK reporting fund share - USD
22 September 2022	Systematic Global Sustainable Income & Growth Fund	D Class non-distributing UK reporting fund share - USD
22 September 2022	Systematic Global Sustainable Income & Growth Fund	D Class non-distributing UK reporting fund share EUR hedged
22 September 2022	Systematic Global Sustainable Income & Growth Fund	I Class non-distributing UK reporting fund share - USD
22 September 2022	Systematic Global Sustainable Income & Growth Fund	I Class non-distributing UK reporting fund share EUR hedged
22 September 2022	Systematic Global Sustainable Income & Growth Fund	X Class non-distributing UK reporting fund share - USD
22 September 2022	Systematic Global Sustainable Income & Growth Fund	ZI Class non-distributing UK reporting fund share - USD
4 October 2022	Sustainable Global Allocation Fund	A Class distributing (A) UK reporting fund share - EUR
4 October 2022	Sustainable Global Allocation Fund	A Class non-distributing UK reporting fund share - EUR
4 October 2022	Sustainable Global Allocation Fund	A Class non-distributing UK reporting fund share - USD
4 October 2022	Sustainable Global Allocation Fund	A Class non-distributing UK reporting fund share EUR hedged
4 October 2022	Sustainable Global Allocation Fund	D Class non-distributing UK reporting fund share - EUR
4 October 2022	Sustainable Global Allocation Fund	D Class non-distributing UK reporting fund share - USD
4 October 2022	Sustainable Global Allocation Fund	D Class non-distributing UK reporting fund share EUR hedged
4 October 2022	Sustainable Global Allocation Fund	E Class non-distributing UK reporting fund share - EUR
4 October 2022	Sustainable Global Allocation Fund	E Class non-distributing UK reporting fund share EUR hedged
4 October 2022	Sustainable Global Allocation Fund	I Class non-distributing UK reporting fund share - USD
4 October 2022	Sustainable Global Allocation Fund	I Class non-distributing UK reporting fund share EUR hedged
4 October 2022	Sustainable Global Allocation Fund	X Class non-distributing UK reporting fund share - USD
4 October 2022	Sustainable Global Allocation Fund	ZI Class non-distributing UK reporting fund share - USD
4 October 2022	Sustainable Global Allocation Fund	ZI Class non-distributing UK reporting fund share EUR hedged
6 October 2022	Impact Bond Fund	A Class non-distributing UK reporting fund share - EUR
6 October 2022	Impact Bond Fund	D Class non-distributing UK reporting fund share - EUR
6 October 2022	Impact Bond Fund	I Class non-distributing UK reporting fund share - EUR
6 October 2022	Impact Bond Fund	X Class non-distributing UK reporting fund share - EUR
6 October 2022	Impact Bond Fund	X Class non-distributing UK reporting fund share USD hedged
6 October 2022	Impact Bond Fund	Z Class non-distributing UK reporting fund share - EUR
6 October 2022	Impact Bond Fund	ZI Class non-distributing UK reporting fund share - EUR
12 October 2022	Emerging Markets Impact Bond Fund	ZI Class non-distributing share - USD
12 October 2022	Global Equity Income Fund	I Class non-distributing UK reporting fund share - EUR
12 October 2022	Sustainable Asian Bond Fund	ZI Class distributing (S) (M) (G) share - USD
12 October 2022	Sustainable Asian Bond Fund	ZI Class non-distributing share - USD

Appendix I – Share Classes continued

Effective date	Fund	Type
12 October 2022	Sustainable Emerging Markets Blended Bond Fund	ZI Class non-distributing share - USD
12 October 2022	Sustainable Emerging Markets Bond Fund	ZI Class non-distributing share - USD
12 October 2022	Sustainable Emerging Markets Corporate Bond Fund	ZI Class non-distributing share - USD
12 October 2022	Sustainable Emerging Markets Local Currency Bond Fund	ZI Class non-distributing share - USD
12 October 2022	Sustainable Fixed Income Global Opportunities Fund	ZI Class non-distributing share - EUR
12 October 2022	Sustainable Fixed Income Global Opportunities Fund	ZI Class non-distributing share USD hedged
19 October 2022	China Onshore Bond Fund	ZI Class distributing (R) (M) (G) share USD hedged
19 October 2022	China Onshore Bond Fund	ZI Class non-distributing share - CNH
19 October 2022	Sustainable Energy Fund	A Class distributing (T) share - USD
19 October 2022	Sustainable Global Bond Income Fund	ZI Class non-distributing share - USD
19 October 2022	Sustainable Global Bond Income Fund	ZI Class non-distributing share EUR hedged
19 October 2022	US Government Mortgage Impact Fund	ZI Class non-distributing share - USD
19 October 2022	US Government Mortgage Impact Fund	ZI Class non-distributing share EUR hedged
19 October 2022	World Energy Fund	A Class distributing (T) share - USD
19 October 2022	World Financials Fund	A Class distributing (T) share - USD
19 October 2022	World Gold Fund	A Class distributing (T) share - USD
26 October 2022	China Fund	A Class distributing (T) share - USD
26 October 2022	Future Of Transport Fund	A Class distributing (T) share - USD
26 October 2022	Global Equity Income Fund	A Class distributing (T) share - USD
26 October 2022	Next Generation Technology Fund	A Class distributing (T) share - USD
26 October 2022	US Basic Value Fund	A Class distributing (T) share - USD
26 October 2022	World Healthscience Fund	A Class distributing (T) share - USD
26 October 2022	World Mining Fund	A Class distributing (T) share - USD
26 October 2022	World Real Estate Securities Fund	A Class distributing (T) share - USD
26 October 2022	World Technology Fund	A Class distributing (T) share - USD
23 November 2022	China Bond Fund	A Class distributing (R) (M) (G) share HKD hedged
23 November 2022	China Bond Fund	A Class distributing (R) (M) (G) share USD hedged
23 November 2022	China Onshore Bond Fund	A Class distributing (R) (M) (G) share HKD hedged
23 November 2022	China Onshore Bond Fund	A Class distributing (R) (M) (G) share USD hedged
23 November 2022	Emerging Markets Bond Fund	X Class non-distributing share - CAD
23 November 2022	Global High Yield Bond Fund	X Class non-distributing share - CAD
4 January 2023	Systematic Global Sustainable Income & Growth Fund	D Class distributing (S) (M) (G) share - USD
18 January 2023	Emerging Markets Sustainable Equity Fund	X Class non-distributing share - CAD
18 January 2023	World Real Estate Securities Fund	X Class non-distributing share - CAD
1 February 2023	Asian Sustainable Equity Fund	ZI Class non-distributing share - EUR
1 February 2023	Asian Sustainable Equity Fund	ZI Class non-distributing share - USD
1 February 2023	Developed Markets Sustainable Equity Fund	ZI Class non-distributing share - EUR
1 February 2023	Developed Markets Sustainable Equity Fund	ZI Class non-distributing share - USD
1 February 2023	Emerging Markets Sustainable Equity Fund	ZI Class non-distributing share - EUR
1 February 2023	Emerging Markets Sustainable Equity Fund	ZI Class non-distributing share - USD
1 February 2023	European Sustainable Equity Fund	ZI Class non-distributing share - EUR
1 February 2023	European Sustainable Equity Fund	ZI Class non-distributing share - USD
1 February 2023	US Sustainable Equity Fund	ZI Class non-distributing share - EUR
1 February 2023	US Sustainable Equity Fund	ZI Class non-distributing share - USD
15 February 2023	Impact Bond Fund	E Class non-distributing share - EUR
15 February 2023	Systematic Global Sustainable Income & Growth Fund	E Class non-distributing share EUR hedged

Share Classes In Issue

As at 28 February 2023, the Company offers the following share classes. For those Funds with more than one Dealing Currency, the additional Dealing Currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

A Class

A Class distributing (A) (G) share
A Class distributing (A) (G) share CHF hedged
A Class distributing (A) (G) share EUR hedged
A Class distributing (A) share

A Class continued

A Class distributing (A) share EUR hedged
A Class distributing (A) UK reporting fund share
A Class distributing (A) UK reporting fund share GBP hedged
A Class distributing (A) UK reporting fund share USD hedged
A Class distributing (D) share
A Class distributing (D) share EUR hedged
A Class distributing (D) UK reporting fund share
A Class distributing (D) UK reporting fund share EUR hedged
A Class distributing (M) (G) share
A Class distributing (M) share
A Class distributing (M) share AUD hedged

Appendix I – Share Classes continued

A Class continued

A Class distributing (M) share CAD hedged
A Class distributing (M) share EUR hedged
A Class distributing (M) share GBP hedged
A Class distributing (M) share HKD hedged
A Class distributing (M) share NZD hedged
A Class distributing (M) share SGD hedged
A Class distributing (Q) (G) share
A Class distributing (Q) (G) share AUD hedged
A Class distributing (Q) (G) share EUR hedged
A Class distributing (Q) (G) share SGD hedged
A Class distributing (Q) (G) share USD hedged
A Class distributing (Q) (G) UK reporting fund share
A Class distributing (Q) (G) UK reporting fund share CHF hedged
A Class distributing (Q) share
A Class distributing (Q) share EUR hedged
A Class distributing (Q) share SGD hedged
A Class distributing (R) (M) (G) share AUD hedged
A Class distributing (R) (M) (G) share CAD hedged
A Class distributing (R) (M) (G) share CNH hedged
A Class distributing (R) (M) (G) share EUR hedged
A Class distributing (R) (M) (G) share GBP hedged
A Class distributing (R) (M) (G) share HKD hedged
A Class distributing (R) (M) (G) share NZD hedged
A Class distributing (R) (M) (G) share SGD hedged
A Class distributing (R) (M) (G) share USD hedged
A Class distributing (R) (M) (G) share ZAR hedged
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged
A Class distributing (S) (M) (G) share
A Class distributing (S) (M) (G) share AUD hedged
A Class distributing (S) (M) (G) share CAD hedged
A Class distributing (S) (M) (G) share CNH hedged
A Class distributing (S) (M) (G) share EUR hedged
A Class distributing (S) (M) (G) share GBP hedged
A Class distributing (S) (M) (G) share HKD hedged
A Class distributing (S) (M) (G) share SGD hedged
A Class distributing (S) (M) (G) share USD hedged
A Class distributing (S) (M) (G) UK reporting fund share
A Class distributing (S) (M) (G) UK reporting fund share AUD hedged
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged
A Class distributing (S) (M) (G) UK reporting fund share CNH hedged
A Class distributing (S) (M) (G) UK reporting fund share EUR hedged
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged
A Class distributing (T) share
A Class distributing (T) share AUD hedged
A Class distributing (T) share CAD hedged
A Class distributing (T) share CNH hedged
A Class distributing (T) share GBP hedged
A Class distributing (T) share HKD hedged
A Class distributing (T) share SGD hedged
A Class distributing (T) share USD hedged
A Class distributing (Y) (Q) (G) share
A Class distributing (Y) (Q) (G) share AUD hedged
A Class distributing (Y) (Q) (G) share SGD hedged
A Class non-distributing share
A Class non-distributing share AUD hedged
A Class non-distributing share CAD hedged
A Class non-distributing share CHF hedged
A Class non-distributing share CNH hedged
A Class non-distributing share EUR hedged

A Class continued

A Class non-distributing share GBP hedged
A Class non-distributing share HKD
A Class non-distributing share HKD hedged
A Class non-distributing share JPY hedged
A Class non-distributing share NZD hedged
A Class non-distributing share PLN hedged
A Class non-distributing share SEK hedged
A Class non-distributing share SGD hedged
A Class non-distributing share USD hedged
A Class non-distributing share ZAR hedged
A Class non-distributing UK reporting fund share
A Class non-distributing UK reporting fund share CHF hedged
A Class non-distributing UK reporting fund share EUR hedged
A Class non-distributing UK reporting fund share GBP hedged
A Class non-distributing UK reporting fund share USD hedged

AI Class

AI Class distributing (Q) (G) share
AI Class distributing (Q) (G) share EUR hedged
AI Class distributing (Q) share
AI Class distributing (Q) share EUR hedged
AI Class non-distributing share
AI Class non-distributing share EUR hedged

C Class

C Class distributing (D) share
C Class distributing (D) share EUR hedged
C Class distributing (M) share
C Class distributing (Q) (G) share
C Class distributing (Q) (G) share SGD hedged
C Class distributing (Q) share
C Class distributing (S) (M) (G) share
C Class non-distributing share
C Class non-distributing share EUR hedged
C Class non-distributing share USD hedged
C Class non-distributing UK reporting fund share

D Class

D Class distributing (A) (G) share
D Class distributing (A) (G) share CHF hedged
D Class distributing (A) (G) share EUR hedged
D Class distributing (A) (G) UK reporting fund share
D Class distributing (A) share
D Class distributing (A) share CAD hedged
D Class distributing (A) share EUR hedged
D Class distributing (A) UK reporting fund share
D Class distributing (A) UK reporting fund share GBP hedged
D Class distributing (A) UK reporting fund share USD hedged
D Class distributing (M) share
D Class distributing (M) share AUD hedged
D Class distributing (M) share EUR hedged
D Class distributing (M) share HKD hedged
D Class distributing (M) share SGD hedged
D Class distributing (M) UK reporting fund share
D Class distributing (M) UK reporting fund share EUR hedged
D Class distributing (M) UK reporting fund share GBP hedged
D Class distributing (Q) (G) share
D Class distributing (Q) (G) share EUR hedged
D Class distributing (Q) (G) share SGD hedged
D Class distributing (Q) (G) UK reporting fund share
D Class distributing (Q) (G) UK reporting fund share CHF hedged
D Class distributing (Q) (G) UK reporting fund share EUR hedged
D Class distributing (Q) (G) UK reporting fund share GBP hedged
D Class distributing (Q) share
D Class distributing (Q) share CHF hedged

Appendix I – Share Classes continued

D Class continued

D Class distributing (Q) share EUR hedged
D Class distributing (Q) share GBP hedged
D Class distributing (Q) UK reporting fund share
D Class distributing (Q) UK reporting fund share GBP hedged
D Class distributing (S) (M) (G) share
D Class distributing (S) (M) (G) share GBP hedged
D Class distributing (S) (M) (G) share SGD hedged
D Class distributing (S) (M) (G) share USD hedged
D Class distributing (S) (M) (G) UK reporting fund share
D Class distributing (Y) (Q) (G) share
D Class non-distributing share
D Class non-distributing share AUD hedged
D Class non-distributing share CHF hedged
D Class non-distributing share CNH hedged
D Class non-distributing share EUR hedged
D Class non-distributing share GBP hedged
D Class non-distributing share HKD
D Class non-distributing share PLN hedged
D Class non-distributing share SGD hedged
D Class non-distributing share USD hedged
D Class non-distributing UK reporting fund share
D Class non-distributing UK reporting fund share CHF hedged
D Class non-distributing UK reporting fund share CNH hedged
D Class non-distributing UK reporting fund share EUR hedged
D Class non-distributing UK reporting fund share GBP hedged
D Class non-distributing UK reporting fund share USD hedged

E Class

E Class distributing (Q) (G) share
E Class distributing (Q) (G) share EUR hedged
E Class distributing (Q) share
E Class distributing (Q) share EUR hedged
E Class distributing (R) (M) (G) share EUR hedged
E Class distributing (S) (M) (G) share
E Class distributing (Y) (Q) (G) share
E Class distributing (Y) (Q) (G) share EUR hedged
E Class non-distributing share
E Class non-distributing share EUR hedged
E Class non-distributing share GBP hedged
E Class non-distributing share PLN hedged
E Class non-distributing share USD hedged
E Class non-distributing UK reporting fund share
E Class non-distributing UK reporting fund share EUR hedged

I Class*

I Class distributing (A) (G) share
I Class distributing (A) share
I Class distributing (A) share EUR hedged
I Class distributing (A) UK reporting fund share
I Class distributing (A) UK reporting fund share EUR hedged
I Class distributing (A) UK reporting fund share GBP hedged
I Class distributing (A) UK reporting fund share USD hedged
I Class distributing (M) (G) share
I Class distributing (M) share
I Class distributing (M) share CAD hedged
I Class distributing (M) UK reporting fund share GBP hedged
I Class distributing (Q) (G) share
I Class distributing (Q) (G) share EUR hedged
I Class distributing (Q) share
I Class distributing (Q) share EUR hedged
I Class distributing (Q) share GBP hedged
I Class distributing (Q) share JPY hedged
I Class distributing (Q) UK reporting fund share
I Class distributing (Q) UK reporting fund share CHF hedged

I Class* continued

I Class distributing (Q) UK reporting fund share EUR hedged
I Class distributing (Q) UK reporting fund share GBP hedged
I Class distributing (S) (M) (G) share
I Class distributing (S) (M) (G) share EUR hedged
I Class distributing (S) (M) (G) share SGD hedged
I Class distributing (S) (M) (G) share USD hedged
I Class distributing (Y) (Q) (G) share
I Class non-distributing share
I Class non-distributing share AUD hedged
I Class non-distributing share BRL hedged
I Class non-distributing share CAD hedged
I Class non-distributing share CHF hedged
I Class non-distributing share EUR hedged
I Class non-distributing share GBP hedged
I Class non-distributing share JPY hedged
I Class non-distributing share SEK hedged
I Class non-distributing share SGD hedged
I Class non-distributing share USD hedged
I Class non-distributing UK reporting fund share
I Class non-distributing UK reporting fund share CHF hedged
I Class non-distributing UK reporting fund share EUR hedged
I Class non-distributing UK reporting fund share GBP hedged
I Class non-distributing UK reporting fund share USD hedged

J Class*

J Class distributing (M) share
J Class non-distributing share

S Class

S Class distributing (A) share
S Class distributing (A) share EUR hedged
S Class distributing (M) UK reporting fund share GBP hedged
S Class distributing (Q) share
S Class distributing (Q) (G) share
S Class non-distributing share
S Class non-distributing share CHF hedged
S Class non-distributing share EUR hedged
S Class non-distributing share GBP hedged
S Class non-distributing share SGD hedged
S Class non-distributing UK reporting fund share
S Class non-distributing UK reporting fund share CHF hedged
S Class non-distributing UK reporting fund share EUR hedged
S Class non-distributing UK reporting fund share GBP hedged

SI Class

SI Class non-distributing share
SI Class non-distributing share USD hedged

SR Class

SR Class distributing (A) (G) UK reporting fund share
SR Class distributing (A) UK reporting fund share
SR Class distributing (A) UK reporting fund share GBP hedged
SR Class distributing (A) UK reporting fund share USD hedged
SR Class distributing (M) share
SR Class distributing (M) UK reporting fund share
SR Class distributing (M) UK reporting fund share GBP hedged
SR Class distributing (S) (M) (G) share
SR Class distributing (S) (M) (G) UK reporting fund share
SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged
SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged
SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged
SR Class distributing (S) (M) (G) UK reporting fund share USD hedged
SR Class non-distributing share
SR Class non-distributing UK reporting fund share
SR Class non-distributing UK reporting fund share EUR hedged
SR Class non-distributing UK reporting fund share USD hedged

Appendix I – Share Classes continued

X Class*
X Class distributing (A) share
X Class distributing (A) share EUR hedged
X Class distributing (A) UK reporting fund share
X Class distributing (A) UK reporting fund share GBP hedged
X Class distributing (M) share
X Class distributing (M) share AUD hedged
X Class distributing (M) share EUR hedged
X Class distributing (Q) (G) share GBP hedged
X Class distributing (Q) (G) UK reporting fund share
X Class distributing (Q) share
X Class distributing (Q) share CHF hedged
X Class distributing (Q) share EUR hedged
X Class distributing (Q) share GBP hedged
X Class distributing (R) (M) (G) share AUD hedged
X Class distributing (S) (M) (G) share
X Class distributing (S) (M) (G) share EUR hedged
X Class distributing (T) share
X Class non-distributing share
X Class non-distributing share AUD hedged
X Class non-distributing share CAD hedged
X Class non-distributing share CHF hedged
X Class non-distributing share DKK hedged
X Class non-distributing share EUR hedged
X Class non-distributing share GBP hedged
X Class non-distributing share JPY hedged
X Class non-distributing share NOK hedged
X Class non-distributing share NZD hedged
X Class non-distributing share SEK hedged
X Class non-distributing share USD hedged
X Class non-distributing UK reporting fund share
X Class non-distributing UK reporting fund share USD hedged
Z Class
Z Class non-distributing share
Z Class non-distributing share CHF hedged
Z Class non-distributing share EUR hedged
Z Class non-distributing share USD hedged
Z Class non-distributing UK reporting fund share
Z Class non-distributing UK reporting fund share CHF hedged
ZI Class
ZI Class distributing (R) (M) (G) share USD hedged
ZI Class distributing (S) (M) (G) share
ZI Class non-distributing share
ZI Class non-distributing share EUR hedged
ZI Class non-distributing share USD hedged
ZI Class non-distributing UK reporting fund share
ZI Class non-distributing UK reporting fund share EUR hedged

* Available to Institutional investors.

Appendix II – Eligibility for French “Plan d’Epargne en Actions” (“PEA”)

A PEA is a French equity savings plan intended to encourage French tax resident individuals to invest in European equities. PEA eligible funds must invest on a permanent basis at least 75% of their assets in PEA eligible securities issued by companies (i) established in a Member State of the European Union or in Iceland, Liechtenstein or Norway and (ii) subject to corporate income tax, or an equivalent tax.

Throughout the period ended 28 February 2023, the Fund listed below invested more than 75% of its total net assets in PEA eligible securities.

As at 28 February 2023, the Fund had the following percentage of its total net assets invested in eligible PEA securities:

Fund	% Invested in PEA eligible securities
Euro-Markets Fund	94.22

The PEA eligibility of this Fund results from, to the best knowledge of the Company, tax law and practices in force in France as at 28 February 2023.

Due to the effective withdrawal of the United Kingdom from the European Union as of 1 January 2021, investments into UK entities could only be considered for the purpose of the PEA requirements for a transitional period of up to nine months.

Investors’ attention is drawn to the fact that as a result of this, the European Fund, European Value Fund, European Special Situations Fund, and European Focus Fund lost their PEA eligibility as of 30 September 2021 as each Fund is significantly invested, among others, in securities issued by companies having their registered office in the UK.

The board of directors of the impacted Funds did not intend to modify the investment strategy of the Funds in order to maintain their PEA Eligibility in France beyond 30 September 2021. Investors should seek professional tax and financial advice in the event that they have any questions regarding this change.

Tax law and practices may change from time to time and, therefore, the Fund which may currently be held within the framework of a PEA could lose its PEA eligibility.

Further the Funds could lose their PEA eligibility due to changes impacting their investment universe or benchmark index.

If any Fund loses PEA eligibility, investors will be informed by the publication of a notice on the website of the Company. In such a case, the investors should seek professional tax and financial advice.

Appendix III – Supplementary Information

Efficient Portfolio Management Techniques

The Company may, on behalf of certain Funds and subject to the conditions and within the limits laid down by the CSSF and the Prospectus, employ techniques and instruments relating to transferable securities, including investments in OTC Financial Derivative Instruments ("FDIs") provided that such techniques and instruments are used for efficient portfolio management purposes or to provide protection against exchange risk or investment purposes, where applicable.

In addition to the investments in FDIs, the Company may employ other techniques and instruments relating to transferable securities and money market instruments, subject to the conditions set out in the relevant CSSF Circular, as amended from time to time, and the relevant ESMA Guidelines, such as repurchase / reverse repurchase transactions, ("repo transactions") and securities lending.

Securities Lending

All securities lending transactions entered into by the Funds are subject to a written legal agreement between the Funds and the Securities Lending Agent, BlackRock Advisors (UK) Limited, a related party to the Company, and separately between the Securities Lending Agent and the approved borrowing counterparty. Collateral received in exchange for securities lent is transferred under a title transfer arrangement and is delivered to and held in an account with a tri-party collateral manager in the name of the Depositary, The Bank of New York Mellon SA / NV, Luxembourg Branch, on behalf of the Funds. Collateral received is segregated from the assets belonging to the Funds' Depositary or the Lending Agent.

The following table details the value of securities on loan as a proportion of the Funds' total lendable assets and as a proportion of the Funds' NAV as at 28 February 2023. Total lendable assets represents the aggregate value of assets forming part of the Funds' securities lending programme. This excludes any assets held by the Funds that are not considered lendable due to any market, regulatory, investment or other restriction.

Fund	Currency	% of lendable assets	% of NAV
Asian Dragon Fund	USD	6.33	3.30
Asian Growth Leaders Fund	USD	5.40	2.56
Asian High Yield Bond Fund	USD	19.60	16.88
Asian Multi-Asset Income Fund	USD	4.67	2.77
Asian Sustainable Equity Fund	USD	3.07	1.11
Asian Tiger Bond Fund	USD	19.09	16.72
China Bond Fund	CNH	8.14	4.32
China Fund	USD	5.67	4.07
China Innovation Fund	USD	4.16	2.22
Circular Economy Fund	USD	10.95	9.75
Climate Action Equity Fund	USD	1.25	1.13
Climate Action Multi-Asset Fund	EUR	5.14	4.50
Continental European Flexible Fund	EUR	5.22	4.84
Developed Markets Sustainable Equity Fund	USD	11.04	10.35
Dynamic High Income Fund	USD	14.35	7.92
Emerging Europe Fund[1]	EUR	13.77	11.71
Emerging Markets Bond Fund	USD	18.00	14.25
Emerging Markets Corporate Bond Fund	USD	15.21	13.46
Emerging Markets Equity Income Fund	USD	3.19	1.46
Emerging Markets Fund	USD	9.03	4.01
Emerging Markets Impact Bond Fund	USD	7.39	6.33
Emerging Markets Local Currency Bond Fund	USD	14.29	5.35
ESG Global Conservative Income Fund	EUR	5.45	3.51
ESG Global Multi-Asset Income Fund	USD	0.43	0.29
ESG Multi-Asset Fund	EUR	10.73	9.13
ESG Systematic Multi Allocation Credit Fund[2]	USD	6.38	1.57
Euro Bond Fund	EUR	15.31	12.80
Euro Corporate Bond Fund	EUR	11.37	10.16
Euro Short Duration Bond Fund	EUR	30.11	22.01
Euro-Markets Fund	EUR	2.35	2.21
European Equity Income Fund	EUR	6.30	5.89
European Focus Fund	EUR	4.82	4.47
European Fund	EUR	2.06	1.89

[1] Fund suspended, see Note 1, for further details.
[2] Fund name changed during the period, see Note 1, for further details.

Appendix III – Supplementary Information continued

Fund	Currency	% of lendable assets	% of NAV
European High Yield Bond Fund	EUR	21.12	17.55
European Special Situations Fund	EUR	8.86	8.23
European Sustainable Equity Fund	EUR	8.97	8.44
European Value Fund	EUR	3.07	2.83
FinTech Fund	USD	3.84	3.48
Fixed Income Global Opportunities Fund	USD	33.40	19.62
Future Consumer Fund	USD	8.89	8.16
Future Of Transport Fund	USD	4.04	3.38
Global Allocation Fund	USD	13.83	11.54
Global Corporate Bond Fund	USD	7.53	6.35
Global Dynamic Equity Fund	USD	3.14	2.42
Global Equity Income Fund	USD	7.88	6.95
Global Government Bond Fund	USD	20.30	14.13
Global High Yield Bond Fund	USD	4.82	4.25
Global Inflation Linked Bond Fund	USD	3.02	2.78
Global Multi-Asset Income Fund	USD	5.75	3.51
Japan Flexible Equity Fund	JPY	38.55	34.93
Japan Small & MidCap Opportunities Fund	JPY	27.29	24.69
Latin American Fund	USD	27.38	10.74
Natural Resources Growth & Income Fund	USD	13.73	12.76
Next Generation Health Care Fund	USD	10.69	9.73
Next Generation Technology Fund	USD	14.10	11.42
Nutrition Fund	USD	10.46	9.38
Sustainable Asian Bond Fund	USD	5.35	4.65
Sustainable Emerging Markets Blended Bond Fund	USD	6.35	4.19
Sustainable Emerging Markets Bond Fund	USD	15.69	13.74
Sustainable Emerging Markets Corporate Bond Fund	USD	13.32	10.83
Sustainable Emerging Markets Local Currency Bond Fund	USD	10.86	4.63
Sustainable Energy Fund	USD	3.32	2.81
Sustainable Fixed Income Global Opportunities Fund	EUR	4.53	2.27
Sustainable Global Bond Income Fund	USD	2.11	1.38
Sustainable Global Infrastructure Fund	USD	5.86	4.93
Sustainable World Bond Fund[2]	USD	17.38	10.15
Swiss Small & MidCap Opportunities Fund[3]	CHF	18.23	17.22
Systematic Global Equity High Income Fund	USD	10.01	7.76
Systematic Global Sustainable Income & Growth Fund[4]	USD	0.73	0.41
Systematic Sustainable Global SmallCap Fund[2]	USD	25.06	20.52
United Kingdom Fund	GBP	1.57	1.50
US Basic Value Fund	USD	10.86	9.80
US Dollar Bond Fund	USD	3.98	1.65
US Dollar High Yield Bond Fund	USD	4.38	3.86
US Dollar Short Duration Bond Fund	USD	23.22	13.71
US Flexible Equity Fund	USD	8.02	7.52
US Growth Fund	USD	10.64	10.06
US Mid-Cap Value Fund	USD	17.72	15.18
US Sustainable Equity Fund	USD	7.37	6.85
World Energy Fund	USD	2.65	2.42
World Financials Fund	USD	2.65	2.28
World Gold Fund	USD	10.24	9.42
World Healthscience Fund	USD	3.77	3.54
World Mining Fund	USD	9.30	8.32
World Real Estate Securities Fund	USD	14.74	13.00
World Technology Fund	USD	12.63	11.37

[2] Fund name changed during the period, see Note 1, for further details.
[3] Fund closed to subscriptions, see Note 1, for further details.
[4] Fund launched during the period, see Note 1, for further details.

Appendix III – Supplementary Information continued

Income earned during the period, by the Funds from securities lending transactions is disclosed in the Funds' Statement of Operations and Changes in Net Assets.

The total income earned from securities lending transactions is split between the relevant Fund and the Securities Lending Agent. The Funds receive at least 62.5% while Securities Lending Agent receives up to 37.5% of such income with all operational costs borne out of the Securities Lending Agent's share.

The following table details the value of securities on loan (individually identified in the relevant Funds' Portfolio of Investments) and associated collateral received analysed by counterparty as at 28 February 2023.

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Asian Dragon Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	2,831,834	3,722,890
BNP Paribas SA	France	9,931,649	13,046,055
HSBC Bank Plc	United Kingdom	2,409,964	3,673,428
Societe Generale SA	France	9,696,290	13,028,320
UBS AG	Switzerland	2,275,845	3,018,144
Total		**27,145,582**	**36,488,837**
Asian Growth Leaders Fund (in USD)			
Barclays Bank Plc	United Kingdom	13,083,340	14,857,254
Societe Generale SA	France	4,836,182	5,447,291
Total		**17,919,522**	**20,304,545**
Asian High Yield Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	81,371,474	88,337,620
BNP Paribas SA	France	20,594,867	23,128,403
Deutsche Bank AG	Germany	59,501,440	66,008,245
Goldman Sachs International	United States	52,881,670	57,211,794
J.P. Morgan Securities Plc	United Kingdom	49,103,646	61,310,749
Morgan Stanley & Co. International Plc	United Kingdom	39,340,766	42,761,555
Nomura International Plc	Japan	80,043,823	89,070,840
Total		**382,837,686**	**427,829,206**
Asian Multi-Asset Income Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	328,092	354,688
BNP Paribas SA	France	136,603	148,711
Goldman Sachs International	United States	61,427	68,105
HSBC Bank Plc	United Kingdom	185,522	232,538
J.P. Morgan Securities Plc	United Kingdom	357,986	413,954
Macquarie Bank Limited	Australia	305,164	341,906
Societe Generale SA	France	15,954	17,627
UBS AG	Switzerland	528,490	576,331
Total		**1,919,238**	**2,153,860**
Asian Sustainable Equity Fund (in USD)			
UBS AG	Switzerland	89,950	100,860
Total		**89,950**	**100,860**
Asian Tiger Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	149,932,754	166,784,657
BNP Paribas SA	France	25,213,656	29,014,075
Citigroup Global Markets Limited	United Kingdom	21,855,650	24,700,440
Credit Suisse International	United Kingdom	40,698,558	46,009,944
Deutsche Bank AG	Germany	32,166,366	36,564,415
Goldman Sachs International	United States	53,091,218	58,855,768
ING Bank NV	Netherlands	1,505,408	1,672,203
J.P. Morgan Securities Plc	United Kingdom	35,456,725	45,773,344
Merrill Lynch International	United Kingdom	8,611,075	9,584,947
Morgan Stanley & Co. International Plc	United Kingdom	36,516,665	40,671,280
Nomura International Plc	Japan	70,026,789	79,846,893
Societe Generale SA	France	151,285	168,579
UBS AG	Switzerland	1,845,843	2,146,140
Zürcher Kantonalbank	Switzerland	48,575,773	56,646,108
Total		**525,647,765**	**598,438,793**

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
China Bond Fund (in CNH)			
Barclays Bank Plc	United Kingdom	629,521,930	681,104,273
BNP Paribas SA	France	12,840,936	14,682,700
Citigroup Global Markets Limited	United Kingdom	12,751,186	14,016,347
Deutsche Bank AG	Germany	67,016,027	74,093,220
Goldman Sachs International	United States	119,015,408	128,325,457
J.P. Morgan Securities Plc	United Kingdom	122,064,392	154,898,948
Morgan Stanley & Co. International Plc	United Kingdom	137,309,756	148,744,635
Nomura International Plc	Japan	230,213,790	255,310,298
Total		**1,330,733,425**	**1,471,175,878**
China Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	4,305,917	4,979,527
BNP Paribas SA	France	23,585,728	27,253,626
Citigroup Global Markets Limited	United Kingdom	6,773,494	7,809,009
Goldman Sachs International	United States	1,208,297	1,433,061
J.P. Morgan Securities Plc	United Kingdom	3,465,999	6,376,611
Morgan Stanley & Co. International Plc	United Kingdom	903,806	1,042,629
UBS AG	Switzerland	7,114,175	8,299,109
Total		**47,357,416**	**57,193,572**
China Innovation Fund (in USD)			
BNP Paribas SA	France	102,027	257,949
UBS AG	Switzerland	330,025	835,831
Total		**432,052**	**1,093,780**
Circular Economy Fund (in USD)			
Banco Santander, S.A.	Spain	32,004,645	34,448,184
Barclays Bank Plc	United Kingdom	21,863,938	24,070,010
Barclays Capital Securities Limited	United Kingdom	1,198,041	1,279,992
BNP Paribas SA	France	2,474,108	2,661,870
Citigroup Global Markets Limited	United Kingdom	6,640,624	7,073,023
HSBC Bank Plc	United Kingdom	3,641,508	4,510,922
J.P. Morgan Securities Plc	United Kingdom	15,751,207	26,772,469
Societe Generale SA	France	24,808,499	27,089,838
UBS AG	Switzerland	67,977,286	73,262,902
Total		**176,359,856**	**201,169,210**
Climate Action Equity Fund (in USD)			
UBS AG	Switzerland	49,845	55,354
Total		**49,845**	**55,354**
Climate Action Multi-Asset Fund (in EUR)			
BNP Paribas SA	France	1,259,138	1,395,036
Credit Suisse International	United Kingdom	5,567	6,157
HSBC Bank Plc	United Kingdom	101,371	129,313
The Bank of Nova Scotia	Canada	104,174	115,191
UBS AG	Switzerland	590,734	655,626
Total		**2,060,984**	**2,301,323**
Continental European Flexible Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	32,798,854	35,939,850
BNP Paribas SA	France	9,862,161	10,882,341
Citigroup Global Markets Limited	United Kingdom	4,279,145	4,674,501
Goldman Sachs International	United States	10,809,998	12,148,196
HSBC Bank Plc	United Kingdom	57,321,776	72,825,876
J.P. Morgan Securities Plc	United Kingdom	23,486,610	40,942,747
Merrill Lynch International	United Kingdom	17,975,949	20,970,697
Morgan Stanley & Co. International Plc	United Kingdom	63,561,983	69,477,962
Societe Generale SA	France	14,191,493	15,893,372
UBS AG	Switzerland	14,216,553	15,714,359
Total		**248,504,522**	**299,469,901**
Developed Markets Sustainable Equity Fund (in USD)			
UBS AG	Switzerland	2,202,396	2,447,101
Total		**2,202,396**	**2,447,101**

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Dynamic High Income Fund (in USD)			
Barclays Bank Plc	United Kingdom	44,650,890	48,293,285
Barclays Capital Securities Limited	United Kingdom	55,219,229	59,262,754
BNP Paribas SA	France	21,856,242	23,171,261
Citigroup Global Markets Limited	United Kingdom	9,420,888	9,733,654
Credit Suisse International	United Kingdom	506	546
Goldman Sachs International	United States	11,620,304	11,899,667
HSBC Bank Plc	United Kingdom	13,787,515	17,156,392
J.P. Morgan Securities Plc	United Kingdom	51,960,982	85,312,357
Macquarie Bank Limited	Australia	4,316,298	4,800,945
Morgan Stanley & Co. International Plc	United Kingdom	5,274,433	5,405,630
The Bank of Nova Scotia	Canada	6,955,680	7,502,579
UBS AG	Switzerland	8,548,438	9,239,735
Total		**233,611,405**	**281,778,805**
Emerging Europe Fund (in EUR) [1]			
Barclays Capital Securities Limited	United Kingdom	4,663,374	5,290,462
BNP Paribas SA	France	1,640,525	1,874,168
Citigroup Global Markets Limited	United Kingdom	11,589	13,107
Goldman Sachs International	United States	7,387,255	8,594,979
J.P. Morgan Securities Plc	United Kingdom	471,941	851,765
Morgan Stanley & Co. International Plc	United Kingdom	8,300,974	9,394,080
UBS AG	Switzerland	1,194,916	1,367,466
Total		**23,670,574**	**27,386,027**
Emerging Markets Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	52,614,548	57,299,531
BNP Paribas SA	France	8,434,004	9,501,501
Citigroup Global Markets Limited	United Kingdom	3,122,751	3,455,127
Credit Suisse International	United Kingdom	1,303,830	1,443,044
Deutsche Bank AG	Germany	2,915,292	3,244,325
Goldman Sachs International	United States	1,268,841	1,377,080
HSBC Bank Plc	United Kingdom	3,085,273	3,450,560
J.P. Morgan Securities Plc	United Kingdom	15,466,620	18,317,077
Merrill Lynch International	United Kingdom	3,491,047	3,799,352
Morgan Stanley & Co. International Plc	United Kingdom	4,387,421	4,784,008
Nomura International Plc	Japan	23,540,183	26,277,811
Zürcher Kantonalbank	Switzerland	18,448,804	21,062,222
Total		**138,078,614**	**154,011,638**
Emerging Markets Corporate Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	36,761,224	40,227,860
BNP Paribas SA	France	1,648,709	1,866,355
Credit Suisse International	United Kingdom	3,009,932	3,347,396
Deutsche Bank AG	Germany	863,068	965,114
Goldman Sachs International	United States	18,947,645	20,663,276
J.P. Morgan Securities Plc	United Kingdom	29,794,453	35,715,857
Morgan Stanley & Co. International Plc	United Kingdom	7,272,265	7,967,898
Nomura International Plc	Japan	15,027,822	16,856,497
UBS AG	Switzerland	392,234	428,050
Total		**113,717,352**	**128,038,303**
Emerging Markets Equity Income Fund (in USD)			
Goldman Sachs International	United States	799,333	882,370
HSBC Bank Plc	United Kingdom	695,023	867,365
Merrill Lynch International	United Kingdom	287,067	328,958
Societe Generale SA	France	1,359,415	1,495,468
UBS AG	Switzerland	509,840	553,571
Total		**3,650,678**	**4,127,732**

[1] Fund suspended, see Note 1, for further details.

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Emerging Markets Fund (in USD)			
Barclays Bank Plc	United Kingdom	26,893,855	28,247,807
Goldman Sachs International	United States	2,365,814	2,473,253
HSBC Bank Plc	United Kingdom	16,230,777	19,182,589
J.P. Morgan Securities Plc	United Kingdom	35,023,443	56,795,924
Merrill Lynch International	United Kingdom	1,290,047	1,400,001
UBS AG	Switzerland	15,284,485	15,716,466
Total		**97,088,421**	**123,816,040**
Emerging Markets Impact Bond Fund (in USD)			
BNP Paribas SA	France	2,718,365	2,418,705
Credit Suisse International	United Kingdom	2,850,331	2,491,555
Total		**5,568,696**	**4,910,260**
Emerging Markets Local Currency Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	1,441,848	1,683,234
BNP Paribas SA	France	3,978,532	4,805,367
Deutsche Bank AG	Germany	1,861,399	2,220,557
J.P. Morgan Securities Plc	United Kingdom	28,486,088	34,338,948
Morgan Stanley & Co. International Plc	United Kingdom	51,345,897	60,017,250
Nomura International Plc	Japan	700,474	838,207
Total		**87,814,238**	**103,903,563**
ESG Global Conservative Income Fund (in EUR)			
Barclays Bank Plc	United Kingdom	5,728,020	6,361,210
BNP Paribas SA	France	2,137,392	2,457,209
Citigroup Global Markets Limited	United Kingdom	833,257	940,146
Credit Suisse International	United Kingdom	715,370	819,031
Goldman Sachs International	United States	1,784,900	1,975,403
J.P. Morgan Securities Plc	United Kingdom	1,629,122	1,904,080
Morgan Stanley & Co. International Plc	United Kingdom	940,536	1,046,351
Societe Generale SA	France	400,134	445,311
UBS AG	Switzerland	2,308,621	2,661,962
Total		**16,477,352**	**18,610,703**
ESG Global Multi-Asset Income Fund (in USD)			
BNP Paribas SA	France	223,387	246,233
Morgan Stanley & Co. International Plc	United Kingdom	235,526	257,173
Total		**458,913**	**503,406**
ESG Multi-Asset Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	8,013,096	8,396,739
BNP Paribas SA	France	84,836,965	89,084,598
Citigroup Global Markets Limited	United Kingdom	36,576,196	38,198,323
Credit Suisse International	United Kingdom	163,283,570	165,847,022
Goldman Sachs International	United States	4,508,946	4,845,670
HSBC Bank Plc	United Kingdom	22,895,436	27,698,272
J.P. Morgan Securities Plc	United Kingdom	3,582,506	4,117,811
Macquarie Bank Limited	Australia	806,263	875,610
Merrill Lynch International	United Kingdom	2,005,220	2,237,050
Morgan Stanley & Co. International Plc	United Kingdom	2,589,925	2,595,410
Natixis SA	France	4,129,149	4,250,396
Societe Generale SA	France	204,696,633	214,494,474
The Bank of Nova Scotia	Canada	991,410	1,044,102
UBS AG	Switzerland	58,321,984	61,649,184
Total		**597,237,299**	**625,334,661**
ESG Systematic Multi Allocation Credit Fund (in USD) [(2)]			
BNP Paribas SA	France	1,096,782	1,216,479
Morgan Stanley & Co. International Plc	United Kingdom	124,866	132,458
UBS AG	Switzerland	9,755	10,803
Total		**1,231,403**	**1,359,740**

[(2)] Fund name changed during the period, see Note 1, for further details

Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Euro Bond Fund (in EUR)			
Banco Santander, S.A.	Spain	7,158,353	7,763,930
Barclays Bank Plc	United Kingdom	44,977,560	46,219,652
BNP Paribas SA	France	42,195,000	45,288,366
Citigroup Global Markets Limited	United Kingdom	33,897,683	49,151,816
Credit Suisse International	United Kingdom	62,578	65,354
Deutsche Bank AG	Germany	8,982,757	9,432,737
Goldman Sachs International	United States	13,697,958	14,027,924
J.P. Morgan Securities Plc	United Kingdom	14,222,265	16,085,658
Merrill Lynch International	United Kingdom	15,676,589	16,098,702
Morgan Stanley & Co. International Plc	United Kingdom	12,620,811	12,930,333
Natixis SA	France	48,213,541	51,028,934
Nomura International Plc	Japan	1,967,698	2,038,711
RBC Europe Limited	United Kingdom	1,628,200	1,665,031
Societe Generale SA	France	107,991,612	112,577,978
The Bank of Nova Scotia	Canada	17,806,005	19,648,182
UBS AG	Switzerland	6,236,173	6,390,896
Total		**377,334,783**	**410,414,204**
Euro Corporate Bond Fund (in EUR)			
Banco Santander, S.A.	Spain	6,228,253	6,948,972
Barclays Bank Plc	United Kingdom	61,119,333	64,671,120
BNP Paribas SA	France	5,672,244	6,208,689
Citigroup Global Markets Limited	United Kingdom	18,814,314	20,225,610
Credit Suisse International	United Kingdom	708,246	761,603
Deutsche Bank AG	Germany	3,653,732	3,950,623
Goldman Sachs International	United States	55,916,468	58,962,859
J.P. Morgan Securities Plc	United Kingdom	29,834,899	34,896,682
Morgan Stanley & Co. International Plc	United Kingdom	6,153,927	6,519,607
Nomura International Plc	Japan	1,765,074	1,914,383
RBC Europe Limited	United Kingdom	4,047,921	4,262,337
Societe Generale SA	France	283,092	300,059
UBS AG	Switzerland	4,212,625	4,470,558
Zürcher Kantonalbank	Switzerland	80,314,791	90,073,368
Total		**278,724,919**	**304,166,470**
Euro Short Duration Bond Fund (in EUR)			
Banco Santander, S.A.	Spain	25,841,262	30,263,408
Barclays Bank Plc	United Kingdom	13,237,565	14,702,442
BNP Paribas SA	France	155,826,533	170,663,541
Citigroup Global Markets Limited	United Kingdom	74,577,247	121,497,088
Deutsche Bank AG	Germany	1,904,643	2,161,684
ING Bank NV	Netherlands	6,452,232	7,155,938
J.P. Morgan Securities Plc	United Kingdom	65,924,706	75,605,473
Merrill Lynch International	United Kingdom	18,544,098	20,582,369
Morgan Stanley & Co. International Plc	United Kingdom	32,521,173	35,652,453
Natixis SA	France	176,317,858	201,694,543
Societe Generale SA	France	205,187,275	228,285,766
The Bank of Nova Scotia	Canada	149,529,728	178,333,860
Zürcher Kantonalbank	Switzerland	27,880,555	32,810,653
Total		**953,744,875**	**1,119,409,218**
Euro-Markets Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	1,737,909	1,910,418
BNP Paribas SA	France	5,952,871	6,589,621
HSBC Bank Plc	United Kingdom	13,034,958	16,613,434
Merrill Lynch International	United Kingdom	7,052	8,253
Morgan Stanley & Co. International Plc	United Kingdom	9,302,970	10,201,287
Total		**30,035,760**	**35,323,013**

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
European Equity Income Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	5,185,796	5,449,794
Citigroup Global Markets Limited	United Kingdom	29,001,651	30,384,220
Credit Suisse International	United Kingdom	129,664	136,964
Goldman Sachs International	United States	17,940,470	19,336,021
HSBC Bank Plc	United Kingdom	2,845,480	3,467,118
J.P. Morgan Securities Plc	United Kingdom	16,323,176	27,290,305
Societe Generale SA	France	31,735,905	34,086,778
Total		**103,162,142**	**120,151,200**
European Focus Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	307,356	345,010
Citigroup Global Markets Limited	United Kingdom	5,260,845	5,887,165
Goldman Sachs International	United States	1,894,773	2,181,301
HSBC Bank Plc	United Kingdom	3,649,694	4,750,014
J.P. Morgan Securities Plc	United Kingdom	1,733,172	3,095,071
Merrill Lynch International	United Kingdom	3,676	4,393
Morgan Stanley & Co. International Plc	United Kingdom	935,413	1,047,431
Societe Generale SA	France	439,752	504,508
The Bank of Nova Scotia	Canada	772,514	871,517
Total		**14,997,195**	**18,686,410**
European Fund (in EUR)			
BNP Paribas SA	France	7,947,374	8,642,526
Citigroup Global Markets Limited	United Kingdom	8,160,118	8,784,995
HSBC Bank Plc	United Kingdom	1,561,092	1,954,616
Morgan Stanley & Co. International Plc	United Kingdom	4,169,740	4,491,851
Societe Generale SA	France	354,484	391,247
The Bank of Nova Scotia	Canada	188,748	204,855
UBS AG	Switzerland	1,718,454	1,872,006
Total		**24,100,010**	**26,342,096**
European High Yield Bond Fund (in EUR)			
Banco Santander, S.A.	Spain	1,345,206	1,550,998
Barclays Bank Plc	United Kingdom	15,988,181	17,482,301
BNP Paribas SA	France	5,554,127	6,282,440
Citigroup Global Markets Limited	United Kingdom	2,926,061	3,250,607
Deutsche Bank AG	Germany	1,058,798	1,183,068
Goldman Sachs International	United States	16,281,880	17,742,343
HSBC Bank Plc	United Kingdom	555,087	623,320
J.P. Morgan Securities Plc	United Kingdom	9,773,395	11,644,455
Morgan Stanley & Co. International Plc	United Kingdom	3,442,722	3,769,109
The Bank of Nova Scotia	Canada	100,421	115,708
Total		**57,025,878**	**63,644,349**
European Special Situations Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	559,911	589,273
BNP Paribas SA	France	15,952,997	16,907,209
Citigroup Global Markets Limited	United Kingdom	344,543	361,494
Goldman Sachs International	United States	16,225,260	17,512,866
HSBC Bank Plc	United Kingdom	14,797,524	18,056,539
J.P. Morgan Securities Plc	United Kingdom	6,673,881	11,174,149
Merrill Lynch International	United Kingdom	22,882,024	25,638,633
Morgan Stanley & Co. International Plc	United Kingdom	4,998,174	5,247,356
Societe Generale SA	France	7,238,266	7,785,775
UBS AG	Switzerland	9,700,558	10,298,607
Total		**99,373,138**	**113,571,901**
European Sustainable Equity Fund (in EUR)			
BNP Paribas SA	France	68,788	76,624
HSBC Bank Plc	United Kingdom	196,686	252,256
Morgan Stanley & Co. International Plc	United Kingdom	113,357	125,084
The Bank of Nova Scotia	Canada	75,707	84,166
Total		**454,538**	**538,130**

Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
European Value Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	7,616,172	8,221,858
Citigroup Global Markets Limited	United Kingdom	16,043,110	17,265,633
Goldman Sachs International	United States	1,258,915	1,393,793
Total		**24,918,197**	**26,881,284**
FinTech Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	1,309,824	1,640,200
Citigroup Global Markets Limited	United Kingdom	949,745	1,185,637
Goldman Sachs International	United States	647,062	830,995
J.P. Morgan Securities Plc	United Kingdom	4,657,424	9,278,309
Merrill Lynch International	United Kingdom	571,840	762,363
Societe Generale SA	France	514,519	658,500
The Bank of Nova Scotia	Canada	1,393,620	1,753,912
UBS AG	Switzerland	240,061	303,243
Total		**10,284,095**	**16,413,159**
Fixed Income Global Opportunities Fund (in USD)			
Banco Santander, S.A.	Spain	23,608,722	26,743,802
Barclays Bank Plc	United Kingdom	38,208,370	41,047,125
BNP Paribas SA	France	70,344,099	79,509,415
Citigroup Global Markets Limited	United Kingdom	8,551,317	9,333,376
Credit Suisse International	United Kingdom	4,018,345	4,387,173
Deutsche Bank AG	Germany	7,264,439	8,024,596
Goldman Sachs International	United States	56,049,160	60,006,780
HSBC	Hong Kong	458,005,456	506,603,708
HSBC Bank Plc	United Kingdom	410,036	452,373
ING Bank NV	Netherlands	3,823,612	4,101,789
J.P. Morgan Securities Plc	United Kingdom	38,513,195	45,185,264
Merrill Lynch International	United Kingdom	21,536,065	23,185,130
Morgan Stanley & Co. International Plc	United Kingdom	12,659,080	13,623,751
Natixis SA	France	53,868,578	61,054,661
Nomura International Plc	Japan	26,274,902	28,378,273
RBC Europe Limited	United Kingdom	13,855,045	14,812,081
Societe Generale SA	France	256,246,198	289,861,146
The Bank of Nova Scotia	Canada	35,241,117	40,585,014
UBS AG	Switzerland	5,511,461	6,236,008
Zürcher Kantonalbank	Switzerland	390,022,304	441,958,615
Total		**1,524,011,501**	**1,705,090,080**
Future Consumer Fund (in USD)			
BNP Paribas SA	France	176,793	197,433
HSBC Bank Plc	United Kingdom	226,258	290,921
UBS AG	Switzerland	584,742	654,140
Total		**987,793**	**1,142,494**
Future Of Transport Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	107,892	117,738
Citigroup Global Markets Limited	United Kingdom	2,142,803	2,331,142
Goldman Sachs International	United States	21,790,354	24,387,023
HSBC Bank Plc	United Kingdom	20,791,566	26,306,408
J.P. Morgan Securities Plc	United Kingdom	403,890	701,177
Merrill Lynch International	United Kingdom	964,261	1,120,273
UBS AG	Switzerland	10,982,569	12,089,673
Total		**57,183,335**	**67,053,434**

Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Global Allocation Fund (in USD)			
Banco Santander, S.A.	Spain	17,718,206	21,550,245
Barclays Bank Plc	United Kingdom	125,590,286	153,706,938
Barclays Capital Securities Limited	United Kingdom	2,868,762	3,463,452
BNP Paribas SA	France	97,755,015	117,921,702
Citigroup Global Markets Limited	United Kingdom	50,287,616	60,505,018
Credit Suisse International	United Kingdom	5,412,728	6,355,685
Deutsche Bank AG	Germany	782,309	920,517
Goldman Sachs International	United States	61,186,593	73,194,152
HSBC	Hong Kong	38,202,815	45,292,372
HSBC Bank Plc	United Kingdom	3,519,505	4,739,346
J.P. Morgan Securities Plc	United Kingdom	24,779,883	42,240,228
Macquarie Bank Limited	Australia	5,161,094	6,457,737
Merrill Lynch International	United Kingdom	10,857,274	13,585,275
Morgan Stanley & Co. International Plc	United Kingdom	24,805,636	29,130,845
Nomura International Plc	Japan	162,880,129	185,753,149
Societe Generale SA	France	660,790,064	788,193,855
The Bank of Nova Scotia	Canada	80,969,569	99,935,608
UBS AG	Switzerland	88,256,033	107,484,004
Zürcher Kantonalbank	Switzerland	229,226,232	278,800,834
Total		**1,691,049,749**	**2,039,230,962**
Global Corporate Bond Fund (in USD)			
Banco Santander, S.A.	Spain	1,168,422	1,365,386
Barclays Bank Plc	United Kingdom	8,862,499	9,821,753
BNP Paribas SA	France	4,425,593	5,073,613
Citigroup Global Markets Limited	United Kingdom	1,131,166	1,273,621
Credit Suisse International	United Kingdom	1,580,179	1,779,721
Goldman Sachs International	United States	10,123,281	11,180,493
HSBC Bank Plc	United Kingdom	1,342,145	1,527,504
J.P. Morgan Securities Plc	United Kingdom	2,937,501	3,402,236
Merrill Lynch International	United Kingdom	614,248	680,276
Morgan Stanley & Co. International Plc	United Kingdom	19,415,794	21,211,368
Nomura International Plc	Japan	875,335	994,354
RBC Europe Limited	United Kingdom	406,118	447,888
Societe Generale SA	France	5,083,617	5,643,556
UBS AG	Switzerland	1,138,418	1,258,193
Zürcher Kantonalbank	Switzerland	2,130,361	2,475,009
Total		**61,234,677**	**68,134,971**
Global Dynamic Equity Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	109,381	118,574
BNP Paribas SA	France	1,835,631	1,988,289
Goldman Sachs International	United States	2,143,882	2,383,516
HSBC Bank Plc	United Kingdom	2,707	3,402
Merrill Lynch International	United Kingdom	1,882,260	2,172,360
Morgan Stanley & Co. International Plc	United Kingdom	1,003,676	1,085,361
Natixis SA	France	990,557	1,080,923
UBS AG	Switzerland	1,626,580	1,778,725
Total		**9,594,674**	**10,611,150**
Global Equity Income Fund (in USD)			
Citigroup Global Markets Limited	United Kingdom	77,968	84,321
HSBC Bank Plc	United Kingdom	35,400,814	44,526,634
Morgan Stanley & Co. International Plc	United Kingdom	30,149,962	32,626,987
Total		**65,628,744**	**77,237,942**

Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Global Government Bond Fund (in USD)			
Banco Santander, S.A.	Spain	4,593,553	5,139,957
Barclays Bank Plc	United Kingdom	799,215	842,834
BNP Paribas SA	France	24,694,446	26,128,820
Citigroup Global Markets Limited	United Kingdom	13,997,927	16,556,196
J.P. Morgan Securities Plc	United Kingdom	777,483	936,041
Morgan Stanley & Co. International Plc	United Kingdom	3,548,713	3,686,409
Natixis SA	France	14,620,123	16,073,243
Nomura International Plc	Japan	1,412,317	1,526,671
Societe Generale SA	France	56,054,054	59,479,376
UBS AG	Switzerland	5,382,706	8,690,818
Total		**125,880,537**	**139,060,365**
Global High Yield Bond Fund (in USD)			
Banco Santander, S.A.	Spain	440,002	491,672
Barclays Bank Plc	United Kingdom	29,422,320	31,273,708
BNP Paribas SA	France	2,246,448	2,462,678
Citigroup Global Markets Limited	United Kingdom	3,194,767	3,439,685
Credit Suisse International	United Kingdom	5,547,459	5,974,552
Deutsche Bank AG	Germany	428,963	464,531
Goldman Sachs International	United States	4,488,204	4,739,990
J.P. Morgan Securities Plc	United Kingdom	12,464,800	14,748,646
Morgan Stanley & Co. International Plc	United Kingdom	5,817,669	6,172,827
Nomura International Plc	Japan	1,079,312	1,172,410
RBC Europe Limited	United Kingdom	1,169,358	1,233,189
UBS AG	Switzerland	1,085,528	1,202,383
Zürcher Kantonalbank	Switzerland	107,167	119,055
Total		**67,491,997**	**73,495,326**
Global Inflation Linked Bond Fund (in USD)			
BNP Paribas SA	France	6,654,618	8,960,072
Citigroup Global Markets Limited	United Kingdom	546,443	1,023,902
Morgan Stanley & Co. International Plc	United Kingdom	1,414,617	1,780,029
Total		**8,615,678**	**11,764,003**
Global Multi-Asset Income Fund (in USD)			
Banco Santander, S.A.	Spain	1,970,133	2,223,158
Barclays Bank Plc	United Kingdom	36,606,416	40,786,586
Barclays Capital Securities Limited	United Kingdom	22,636,123	25,398,755
BNP Paribas SA	France	7,390,632	8,204,127
Citigroup Global Markets Limited	United Kingdom	15,374,663	16,790,386
Credit Suisse International	United Kingdom	5,040,069	5,493,989
Deutsche Bank AG	Germany	4,691,293	5,130,293
Goldman Sachs International	United States	12,661,020	13,503,182
HSBC Bank Plc	United Kingdom	15,992,646	20,805,547
J.P. Morgan Securities Plc	United Kingdom	19,710,481	24,687,474
Macquarie Bank Limited	Australia	4,111,203	4,780,828
Merrill Lynch International	United Kingdom	67,355	80,461
Morgan Stanley & Co. International Plc	United Kingdom	12,399,079	13,368,694
Nomura International Plc	Japan	1,911,346	2,096,649
Societe Generale SA	France	1,359,675	1,559,250
The Bank of Nova Scotia	Canada	234,023	263,905
UBS AG	Switzerland	19,698,518	22,254,987
Total		**181,854,675**	**207,428,271**
Japan Flexible Equity Fund (in JPY)			
Citigroup Global Markets Limited	United Kingdom	3,289,359,626	3,380,112,479
HSBC Bank Plc	United Kingdom	81,393,806	97,274,494
J.P. Morgan Securities Plc	United Kingdom	924,516,131	1,516,047,005
Macquarie Bank Limited	Australia	166,611,399	177,986,768
Merrill Lynch International	United Kingdom	3,656,347,934	4,012,454,176
Societe Generale SA	France	704,039,876	741,697,408
UBS AG	Switzerland	356,507,878	370,691,846
Total		**9,178,776,650**	**10,296,264,176**

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Japan Small & MidCap Opportunities Fund (in JPY)			
Barclays Capital Securities Limited	United Kingdom	387,114,728	410,751,357
Citigroup Global Markets Limited	United Kingdom	1,312,260,810	1,388,098,038
Credit Suisse AG	Switzerland	5,196,869	126,725,192
Goldman Sachs International	United States	227,323,252	247,372,701
HSBC Bank Plc	United Kingdom	118,044,586	145,222,482
J.P. Morgan Securities Plc	United Kingdom	118,796,005	200,530,386
Merrill Lynch International	United Kingdom	1,613,515,666	1,822,703,142
Morgan Stanley & Co. International Plc	United Kingdom	21,638,671	22,903,504
Societe Generale SA	France	185,687,905	201,369,316
UBS AG	Switzerland	563,409,806	603,043,269
Total		**4,552,988,298**	**5,168,719,387**
Latin American Fund (in USD)			
Barclays Bank Plc	United Kingdom	37,298,820	42,246,278
BNP Paribas SA	France	44,087,323	48,421,725
Merrill Lynch International	United Kingdom	3,931,386	4,600,767
UBS AG	Switzerland	185,071	205,212
Total		**85,502,600**	**95,473,982**
Natural Resources Growth & Income Fund (in USD)			
Barclays Bank Plc	United Kingdom	28,195,272	31,842,597
Barclays Capital Securities Limited	United Kingdom	15,120,978	16,572,947
Citigroup Global Markets Limited	United Kingdom	289,770	316,617
J.P. Morgan Securities Plc	United Kingdom	715,348	1,247,316
The Bank of Nova Scotia	Canada	629,723	693,663
UBS AG	Switzerland	20,028,400	22,143,735
Total		**64,979,491**	**72,816,875**
Next Generation Health Care Fund (in USD)			
BNP Paribas SA	France	94,279	102,866
J.P. Morgan Securities Plc	United Kingdom	120,293	207,349
The Bank of Nova Scotia	Canada	61,031	66,459
UBS AG	Switzerland	1,388,497	1,517,590
Total		**1,664,100**	**1,894,264**
Next Generation Technology Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	28,652,155	31,126,270
BNP Paribas SA	France	93,779,086	102,590,802
Citigroup Global Markets Limited	United Kingdom	402,006	435,374
Goldman Sachs International	United States	15,569,295	17,346,318
HSBC Bank Plc	United Kingdom	2,246	2,829
J.P. Morgan Securities Plc	United Kingdom	11,983,420	20,710,454
Macquarie Bank Limited	Australia	3,531,573	3,976,141
Merrill Lynch International	United Kingdom	82	95
Morgan Stanley & Co. International Plc	United Kingdom	1,663,038	1,802,204
Societe Generale SA	France	13,909,415	15,443,616
UBS AG	Switzerland	112,552,383	123,341,506
Total		**282,044,699**	**316,775,609**
Nutrition Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	3,360,120	3,662,256
BNP Paribas SA	France	15,070,208	16,426,936
Goldman Sachs International	United States	2,991,386	3,343,760
HSBC Bank Plc	United Kingdom	1,889,073	2,387,214
J.P. Morgan Securities Plc	United Kingdom	444,665	771,021
Morgan Stanley & Co. International Plc	United Kingdom	2,153,790	2,341,690
UBS AG	Switzerland	1,737,909	1,910,759
Total		**27,647,151**	**30,843,636**
Sustainable Asian Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	2,757,687	2,937,465
Deutsche Bank AG	Germany	505,141	549,841
Morgan Stanley & Co. International Plc	United Kingdom	578,825	617,322
Total		**3,841,653**	**4,104,628**

Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Sustainable Emerging Markets Blended Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	453,211	478,484
BNP Paribas SA	France	134,262	146,634
Goldman Sachs International	United States	158,846	167,128
J.P. Morgan Securities Plc	United Kingdom	811,808	885,283
Morgan Stanley & Co. International Plc	United Kingdom	198,124	209,433
Total		**1,756,251**	**1,886,962**
Sustainable Emerging Markets Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	24,090,531	25,526,044
BNP Paribas SA	France	3,713,189	4,070,028
Deutsche Bank AG	Germany	4,958,626	5,369,027
Goldman Sachs International	United States	2,475,492	2,613,999
J.P. Morgan Securities Plc	United Kingdom	13,772,611	15,888,551
Morgan Stanley & Co. International Plc	United Kingdom	2,295,446	2,435,238
Total		**51,305,895**	**55,902,887**
Sustainable Emerging Markets Corporate Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	325,764	363,312
Deutsche Bank AG	Germany	430,245	490,332
Goldman Sachs International	United States	1,571,985	1,747,158
J.P. Morgan Securities Plc	United Kingdom	3,386,905	4,063,987
Morgan Stanley & Co. International Plc	United Kingdom	1,103,113	1,231,782
Total		**6,818,012**	**7,896,571**
Sustainable Emerging Markets Local Currency Bond Fund (in USD)			
BNP Paribas SA	France	5,002,023	5,680,638
J.P. Morgan Securities Plc	United Kingdom	13,932,307	16,041,801
Morgan Stanley & Co. International Plc	United Kingdom	609,090	669,320
Total		**19,543,420**	**22,391,759**
Sustainable Energy Fund (in USD)			
Barclays Bank Plc	United Kingdom	35,157,382	39,087,649
Barclays Capital Securities Limited	United Kingdom	89,216	96,262
BNP Paribas SA	France	39,617,692	42,738,710
Citigroup Global Markets Limited	United Kingdom	703,199	756,397
Goldman Sachs International	United States	68,202,326	75,470,712
HSBC Bank Plc	United Kingdom	422,131	528,089
J.P. Morgan Securities Plc	United Kingdom	5,418,833	9,301,553
Merrill Lynch International	United Kingdom	12,593,400	14,466,288
Morgan Stanley & Co. International Plc	United Kingdom	7,905,596	8,508,977
Societe Generale SA	France	19,591,087	21,604,269
UBS AG	Switzerland	4,994,892	5,436,527
Total		**194,695,754**	**217,995,433**
Sustainable Fixed Income Global Opportunities Fund (in EUR)			
BNP Paribas SA	France	1,365,939	1,492,427
Citigroup Global Markets Limited	United Kingdom	393,397	430,480
Goldman Sachs International	United States	309,418	325,636
J.P. Morgan Securities Plc	United Kingdom	1,446,478	2,122,885
Merrill Lynch International	United Kingdom	27,199	32,063
Morgan Stanley & Co. International Plc	United Kingdom	21,587	23,843
UBS AG	Switzerland	8,347,953	13,092,944
Total		**11,911,971**	**17,520,278**
Sustainable Global Bond Income Fund (in USD)			
Barclays Bank Plc	United Kingdom	535,548	541,359
BNP Paribas SA	France	46,786	48,923
Credit Suisse International	United Kingdom	163,928	168,404
J.P. Morgan Securities Plc	United Kingdom	745,842	808,692
Morgan Stanley & Co. International Plc	United Kingdom	69,829	70,674
Total		**1,561,933**	**1,638,052**

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Sustainable Global Infrastructure Fund (in USD)			
BNP Paribas SA	France	114,349	122,649
Morgan Stanley & Co. International Plc	United Kingdom	433,300	460,382
Total		**547,649**	**583,031**
Sustainable World Bond Fund (in USD) (2)			
Banco Santander, S.A.	Spain	9,357,017	11,295,103
Barclays Bank Plc	United Kingdom	7,429,558	8,499,905
BNP Paribas SA	France	7,888,089	9,466,511
Citigroup Global Markets Limited	United Kingdom	1,872,646	2,176,651
Deutsche Bank AG	Germany	3,083,772	3,605,209
Goldman Sachs International	United States	2,859,591	3,260,334
J.P. Morgan Securities Plc	United Kingdom	9,525,786	11,463,125
Merrill Lynch International	United Kingdom	85,444	97,688
Morgan Stanley & Co. International Plc	United Kingdom	4,999,579	5,709,477
Natixis SA	France	11,391,927	13,423,482
Nomura International Plc	Japan	2,415,671	2,832,847
Societe Generale SA	France	42,989,891	49,267,987
UBS AG	Switzerland	359,281	420,362
Zürcher Kantonalbank	Switzerland	5,146,234	6,188,088
Total		**109,404,486**	**127,706,769**
Swiss Small & MidCap Opportunities Fund (in CHF)(3)			
BNP Paribas SA	France	3,444,104	3,772,162
Citigroup Global Markets Limited	United Kingdom	1,938,613	2,102,002
Goldman Sachs International	United States	20,864,995	23,273,856
HSBC Bank Plc	United Kingdom	20,849,626	26,292,279
J.P. Morgan Securities Plc	United Kingdom	2,950,333	5,104,950
Macquarie Bank Limited	Australia	521,676	588,039
Morgan Stanley & Co. International Plc	United Kingdom	44,190,447	47,944,842
Societe Generale SA	France	18,688,563	20,774,364
Total		**113,448,357**	**129,852,494**
Systematic Global Equity High Income Fund (in USD)			
Barclays Bank Plc	United Kingdom	12,384,473	14,238,208
Barclays Capital Securities Limited	United Kingdom	21,888,061	24,421,525
BNP Paribas SA	France	112,943,612	125,948,539
Citigroup Global Markets Limited	United Kingdom	14,339,288	15,949,746
Goldman Sachs International	United States	35,177,150	40,252,672
HSBC Bank Plc	United Kingdom	15,607,951	20,191,094
J.P. Morgan Securities Plc	United Kingdom	1,507,288	2,675,476
Merrill Lynch International	United Kingdom	19,689,820	23,388,948
Morgan Stanley & Co. International Plc	United Kingdom	40,752,883	45,358,205
Natixis SA	France	405,894	455,874
Societe Generale SA	France	23,671,479	26,993,628
The Bank of Nova Scotia	Canada	1,759,086	1,972,569
UBS AG	Switzerland	36,443,505	41,017,616
Total		**336,570,490**	**382,864,100**
Systematic Global Sustainable Income & Growth Fund (in USD)(4)			
HSBC Bank Plc	United Kingdom	67,119	85,527
Total		**67,119**	**85,527**

(2) Fund name changed during the period, see Note 1, for further details
(3) Fund closed to subscriptions, see Note 1, for further details.
(4) Fund launched during the period, see Note 1, for further details.

Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Systematic Sustainable Global SmallCap Fund (in USD) [2]			
Barclays Capital Securities Limited	United Kingdom	5,389,753	5,886,037
BNP Paribas SA	France	6,412,577	7,002,160
Citigroup Global Markets Limited	United Kingdom	2,433,858	2,649,781
Credit Suisse International	United Kingdom	4,080	4,479
Goldman Sachs International	United States	5,819,130	6,517,494
J.P. Morgan Securities Plc	United Kingdom	3,835,750	6,664,129
Macquarie Bank Limited	Australia	669,975	758,292
Merrill Lynch International	United Kingdom	4,178,480	4,858,205
Morgan Stanley & Co. International Plc	United Kingdom	5,957,063	6,489,606
Societe Generale SA	France	674,173	752,482
The Bank of Nova Scotia	Canada	1,620,646	1,778,777
UBS AG	Switzerland	16,072,104	17,705,635
Total		**53,067,589**	**61,067,077**
United Kingdom Fund (in GBP)			
Citigroup Global Markets Limited	United Kingdom	1,667,870	1,638,515
J.P. Morgan Securities Plc	United Kingdom	1,959,411	3,071,795
The Bank of Nova Scotia	Canada	64,341	63,723
Total		**3,691,622**	**4,774,033**
US Basic Value Fund (in USD)			
BNP Paribas SA	France	31,189,359	34,248,013
Citigroup Global Markets Limited	United Kingdom	9,284,803	10,172,245
Goldman Sachs International	United States	3,778,832	4,259,020
HSBC Bank Plc	United Kingdom	6,616,218	8,430,275
J.P. Morgan Securities Plc	United Kingdom	2,082,118	3,640,221
UBS AG	Switzerland	20,739,573	22,991,538
Total		**73,690,903**	**83,741,312**
US Dollar Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	811	949
BNP Paribas SA	France	1,451,810	1,789,306
ING Bank NV	Netherlands	372,519	538,228
J.P. Morgan Securities Plc	United Kingdom	291,963	381,876
Morgan Stanley & Co. International Plc	United Kingdom	173,858	203,630
Natixis SA	France	2,494,595	3,078,710
Nomura International Plc	Japan	201,612	241,747
Societe Generale SA	France	3,409,139	4,203,160
UBS AG	Switzerland	74,819	91,480
Total		**8,471,126**	**10,529,086**
US Dollar High Yield Bond Fund (in USD)			
Banco Santander, S.A.	Spain	1,547,945	1,692,015
Barclays Bank Plc	United Kingdom	26,444,361	27,413,158
BNP Paribas SA	France	18,513,999	19,853,604
Citigroup Global Markets Limited	United Kingdom	495,734	522,103
Credit Suisse International	United Kingdom	8,147,628	8,583,612
Goldman Sachs International	United States	9,937,608	10,266,318
J.P. Morgan Securities Plc	United Kingdom	3,086,292	3,514,895
Merrill Lynch International	United Kingdom	386,539	400,431
Morgan Stanley & Co. International Plc	United Kingdom	2,635,324	2,735,249
Nomura International Plc	Japan	2,047,629	2,175,763
Societe Generale SA	France	95,574	99,246
UBS AG	Switzerland	4,598,247	4,997,339
Zürcher Kantonalbank	Switzerland	434,272	471,931
Total		**78,371,152**	**82,725,664**

[2] Fund name changed during the period, see Note 1, for further details

Appendix III – Supplementary Information continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
US Dollar Short Duration Bond Fund (in USD)			
Banco Santander, S.A.	Spain	60,349,592	68,402,727
Barclays Bank Plc	United Kingdom	617,173	663,407
Citigroup Global Markets Limited	United Kingdom	95,079	103,834
Credit Suisse International	United Kingdom	262,977	287,279
J.P. Morgan Securities Plc	United Kingdom	5,437,853	6,219,028
Morgan Stanley & Co. International Plc	United Kingdom	155,614	167,478
Societe Generale SA	France	161,178,669	182,600,220
UBS AG	Switzerland	467,778	501,447
Total		**228,564,735**	**258,945,420**
US Flexible Equity Fund (in USD)			
BNP Paribas SA	France	84,613,762	93,070,974
The Bank of Nova Scotia	Canada	4,195	4,642
UBS AG	Switzerland	20,246,829	22,483,791
Total		**104,864,786**	**115,559,407**
US Growth Fund (in USD)			
BNP Paribas SA	France	18,838,001	20,853,794
HSBC Bank Plc	United Kingdom	3,784,711	4,860,573
UBS AG	Switzerland	7,046,629	7,873,584
Total		**29,669,341**	**33,587,951**
US Mid-Cap Value Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	1,817,795	2,002,185
BNP Paribas SA	France	20,181,186	22,210,153
Citigroup Global Markets Limited	United Kingdom	3,846,950	4,224,123
Goldman Sachs International	United States	2,956,358	3,339,528
HSBC Bank Plc	United Kingdom	3,573,951	4,564,113
J.P. Morgan Securities Plc	United Kingdom	4,784,988	8,384,541
Merrill Lynch International	United Kingdom	191,283	224,305
UBS AG	Switzerland	6,203,152	6,892,179
Total		**43,555,663**	**51,841,127**
US Sustainable Equity Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	103,290	113,785
The Bank of Nova Scotia	Canada	197,047	218,160
Total		**300,337**	**331,945**
World Energy Fund (in USD)			
Goldman Sachs International	United States	17,599,327	19,673,483
Societe Generale SA	France	25,077,884	27,936,878
UBS AG	Switzerland	38,962,080	42,839,412
Total		**81,639,291**	**90,449,773**
World Financials Fund (in USD)			
BNP Paribas SA	France	7,599,704	8,153,614
Citigroup Global Markets Limited	United Kingdom	10,579,813	11,325,226
Credit Suisse International	United Kingdom	298,835	322,524
Goldman Sachs International	United States	1,516,763	1,670,299
HSBC Bank Plc	United Kingdom	684,873	852,644
Morgan Stanley & Co. International Plc	United Kingdom	5,597,043	5,995,130
Societe Generale SA	France	7,701,856	8,452,277
UBS AG	Switzerland	8,072,287	8,743,589
Total		**42,051,174**	**45,515,303**
World Gold Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	143,608,017	156,638,065
BNP Paribas SA	France	77,737,431	85,384,969
Citigroup Global Markets Limited	United Kingdom	1,452,087	1,578,962
Goldman Sachs International	United States	94,846,769	106,098,616
Societe Generale SA	France	42,455,148	47,328,131
UBS AG	Switzerland	182,794	201,124
Total		**360,282,246**	**397,229,867**

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
World Healthscience Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	28,606,659	31,151,809
BNP Paribas SA	France	384,920,320	421,446,780
Citigroup Global Markets Limited	United Kingdom	12,301,232	13,354,432
Goldman Sachs International	United States	7,794,780	8,705,397
J.P. Morgan Securities Plc	United Kingdom	31,200,488	54,052,597
Merrill Lynch International	United Kingdom	1,849	2,143
Societe Generale SA	France	444,636	494,870
The Bank of Nova Scotia	Canada	2,208,349	2,416,926
UBS AG	Switzerland	36,900,447	40,535,220
Total		**504,378,760**	**572,160,174**
World Mining Fund (in USD)			
Barclays Bank Plc	United Kingdom	102,491,530	114,655,185
Barclays Capital Securities Limited	United Kingdom	23,103,463	25,082,479
BNP Paribas SA	France	97,828,201	106,877,457
Citigroup Global Markets Limited	United Kingdom	452,137	489,355
Credit Suisse AG	Switzerland	118,640	2,960,100
Goldman Sachs International	United States	60,957,736	67,872,022
HSBC Bank Plc	United Kingdom	41,647,654	52,424,268
J.P. Morgan Securities Plc	United Kingdom	962,423	1,662,258
Macquarie Bank Limited	Australia	9,035,901	10,166,905
Merrill Lynch International	United Kingdom	7,743,397	8,950,110
Morgan Stanley & Co. International Plc	United Kingdom	4,669,787	5,057,343
Natixis SA	France	49,313,563	53,892,261
Societe Generale SA	France	44,708,935	49,608,722
The Bank of Nova Scotia	Canada	48,407,715	52,818,665
UBS AG	Switzerland	11,201,864	12,267,849
Total		**502,642,946**	**564,784,979**
World Real Estate Securities Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	4,311,098	4,697,476
Citigroup Global Markets Limited	United Kingdom	4,947,633	5,374,460
Goldman Sachs International	United States	1,681,399	1,878,954
HSBC Bank Plc	United Kingdom	26,656	33,676
J.P. Morgan Securities Plc	United Kingdom	564,382	978,339
Societe Generale SA	France	2,722,634	3,032,049
The Bank of Nova Scotia	Canada	188,748	206,699
UBS AG	Switzerland	4,732,543	5,201,830
Total		**19,175,093**	**21,403,483**
World Technology Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	14,502,287	15,966,800
BNP Paribas SA	France	600,458,600	661,847,353
Goldman Sachs International	United States	4,154,766	4,691,336
HSBC Bank Plc	United Kingdom	19,428,152	24,800,553
J.P. Morgan Securities Plc	United Kingdom	8,240,465	14,433,517
Merrill Lynch International	United Kingdom	116,398	136,436
Morgan Stanley & Co. International Plc	United Kingdom	32,388,457	35,571,623
Natixis SA	France	54,402	60,292
Societe Generale SA	France	1,208,526	1,359,903
The Bank of Nova Scotia	Canada	133,335,405	147,538,835
UBS AG	Switzerland	116,083,107	128,924,417
Total		**929,970,565**	**1,035,331,065**

Total Return Swaps ("TRS") (including CFDs)

All TRS (including CFDs) are entered into by the Funds under an International Swaps and Derivatives Associations, Inc. Master Agreement ("ISDA Master Agreement") or similar agreement. An ISDA Master Agreement is a bilateral agreement between the Funds and a counterparty that governs OTC FDIs (including TRS and CFDs) entered into by the parties. The parties' exposures under the ISDA Master Agreement are netted and collateralised together, therefore any collateral disclosures provided are in respect of all OTC FDIs entered into by the Funds under the ISDA Master Agreement, not just TRS and CFDs.

All collateral received/posted by the Funds under the ISDA Master Agreement is transferred bilaterally under a title transfer arrangement.

The following table details the value of TRS (including CFDs) as a proportion of the Fund's NAV, as at 28 February 2023 and the income/returns earned for the period ended 28 February 2023. The value of TRS (including CFDs) is based on the underlying exposure value on a gross absolute basis.

Fund	Currency	% of NAVs	Total returns earned
Asian Dragon Fund	USD	-	1,025,149
Asian Growth Leaders Fund	USD	-	850,068
Asian Sustainable Equity Fund	USD	0.08	14,145
China Fund	USD	2.96	(23,324,068)
Dynamic High Income Fund	USD	0.05	418,974
Emerging Markets Equity Income Fund	USD	2.03	1,350,675
Emerging Markets Fund	USD	4.42	19,146,783
Emerging Markets Sustainable Equity Fund	USD	0.03	75,321
ESG Multi-Asset Fund	EUR	8.60	(10,822,725)
Fixed Income Global Opportunities Fund	USD	3.43	(18,431,582)
Global Allocation Fund	USD	3.27	(41,204,141)
Global Dynamic Equity Fund	USD	0.16	60,877
Global High Yield Bond Fund	USD	-	(3,026,871)
Global Multi-Asset Income Fund	USD	0.09	1,221,653
Sustainable Fixed Income Global Opportunities Fund	EUR	2.71	(1,239,932)
Sustainable Global Bond Income Fund	USD	8.20	(148,541)
Sustainable World Bond Fund [1]	USD	-	(2,053,228)
US Dollar Bond Fund	USD	1.54	-
US Dollar High Yield Bond Fund	USD	1.66	(10,046,505)
World Financials Fund	USD	0.46	6,933,216
World Real Estate Securities Fund	USD	1.00	(23,617)

[1] Fund name changed during the period, see Note 1, for further details.

The total returns earned from TRS (including CFDs) is presented on a total return basis, including related interest and dividend income or expense and net gains/losses from fair value price movements. All returns and costs from TRS (including CFDs) will accrue to the Funds and are not subject to any returns or costs sharing arrangements with the Fund's Management Company or any other third parties.

The following table details the underlying exposure value for TRS (including CFDs), analysed by counterparty as at 28 February 2023.

Counterparty	Counterparty's country of establishment	Underlying exposure
Asian Sustainable Equity Fund (in USD)		
J.P. Morgan Securities Plc	United Kingdom	6,577
Total		**6,577**
China Fund (in USD)		
Goldman Sachs International	United States	9,671,547
HSBC Bank Plc	United Kingdom	24,645,868
Total		**34,317,415**
Dynamic High Income Fund (in USD)		
HSBC Bank Plc	United Kingdom	1,514,468
J.P. Morgan Securities Plc	United Kingdom	652
Total		**1,515,120**
Emerging Markets Equity Income Fund (in USD)		
HSBC Bank Plc	United Kingdom	2,022,650
J.P. Morgan Securities Plc	United Kingdom	3,049,931
Total		**5,072,581**

Counterparty	Counterparty's country of establishment	Underlying exposure
Emerging Markets Fund (in USD)		
Goldman Sachs International	United States	47,528,775
HSBC Bank Plc	United Kingdom	28,974,109
J.P. Morgan Securities Plc	United Kingdom	30,482,604
Total		**106,985,488**
Emerging Markets Sustainable Equity Fund (in USD)		
J.P. Morgan Securities Plc	United Kingdom	13,667
Total		**13,667**
ESG Multi-Asset Fund (in EUR)		
Citibank NA	United States	182,142,868
Goldman Sachs International	United States	131,282,550
HSBC Bank Plc	United Kingdom	249,504,427
Total		**562,929,845**
Fixed Income Global Opportunities Fund (in USD)		
Bank of America	United States	2,770,560
Barclays Capital Securities Limited	United Kingdom	30,383,949
BNP Paribas SA	France	35,261,667
Citibank NA	United States	2,165,882
Goldman Sachs International	United States	30,558,284
J.P. Morgan Securities Plc	United Kingdom	100,680,271
Morgan Stanley & Co. International Plc	United Kingdom	64,836,343
Total		**266,656,956**
Global Allocation Fund (in USD)		
Bank of America	United States	38,040,045
Citibank NA	United States	112,652,352
Goldman Sachs International	United States	37,448,713
J.P. Morgan Securities Plc	United Kingdom	260,813,279
Morgan Stanley & Co. International Plc	United Kingdom	30,205,758
Total		**479,160,147**
Global Dynamic Equity Fund (in USD)		
J.P. Morgan Securities Plc	United Kingdom	635,427
Total		**635,427**
Global Multi-Asset Income Fund (in USD)		
HSBC Bank Plc	United Kingdom	1,930,860
J.P. Morgan Securities Plc	United Kingdom	2,751,029
Total		**4,681,889**
Sustainable Fixed Income Global Opportunities Fund (in EUR)		
Bank of America	United States	37,168
Barclays Capital Securities Limited	United Kingdom	1,411,127
BNP Paribas SA	France	786,622
Citibank NA	United States	98,543
Goldman Sachs International	United States	2,076,515
HSBC Bank Plc	United Kingdom	78,716
J.P. Morgan Securities Plc	United Kingdom	5,671,497
Morgan Stanley & Co. International Plc	United Kingdom	4,033,753
Total		**14,193,941**
Sustainable Global Bond Income Fund (in USD)		
Barclays Capital Securities Limited	United Kingdom	979,973
BNP Paribas SA	France	2,472,918
J.P. Morgan Securities Plc	United Kingdom	369,114
Morgan Stanley & Co. International Plc	United Kingdom	5,432,493
Total		**9,254,498**
US Dollar Bond Fund (in USD)		
Goldman Sachs International	United States	2,625,206
J.P. Morgan Securities Plc	United Kingdom	5,279,147
Total		**7,904,353**

Counterparty	Counterparty's country of establishment	Underlying exposure
US Dollar High Yield Bond Fund (in USD)		
BNP Paribas SA	France	11,755,853
J.P. Morgan Securities Plc	United Kingdom	8,322,507
Morgan Stanley & Co. International Plc	United Kingdom	13,566,059
Total		**33,644,419**
World Financials Fund (in USD)		
Citibank NA	United States	8,531,451
Total		**8,531,451**
World Real Estate Securities Fund (in USD)		
Morgan Stanley & Co. International Plc	United Kingdom	1,470,479
Total		**1,470,479**

The following table provides an analysis of the maturity tenor of TRS (including CFDs) as at 28 February 2023.

	Maturity Tenor						
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions	Total
Asian Sustainable Equity Fund (in USD)							
TRS (including CFDs)	-	-	-	-	-	6,577	6,577
China Fund (in USD)							
TRS (including CFDs)	-	-	-	-	-	34,317,415	34,317,415
Dynamic High Income Fund (in USD)							
TRS (including CFDs)	-	-	-	-	-	1,515,120	1,515,120
Emerging Markets Equity Income Fund (in USD)							
TRS (including CFDs)	-	-	-	-	-	5,072,581	5,072,581
Emerging Markets Fund (in USD)							
TRS (including CFDs)	-	-	-	-	-	106,985,488	106,985,488
Emerging Markets Sustainable Equity Fund (in USD)							
TRS (including CFDs)	-	-	-	-	-	13,667	13,667
ESG Multi-Asset Fund (in EUR)							
TRS (including CFDs)	-	-	115,163,953	316,483,342	131,282,550	-	562,929,845
Fixed Income Global Opportunities Fund (in USD)							
TRS (including CFDs)	-	263,864,696	-	21,700	-	2,770,560	266,656,956
Global Allocation Fund (in USD)							
TRS (including CFDs)	-	246,230,402	-	71,957	-	232,857,788	479,160,147
Global Dynamic Equity Fund (in USD)							
TRS (including CFDs)	-	-	-	-	-	635,427	635,427
Global Multi-Asset Income Fund (in USD)							
TRS (including CFDs)	-	-	-	-	-	4,681,889	4,681,889
Sustainable Fixed Income Global Opportunities Fund (in EUR)							
TRS (including CFDs)	-	14,075,908	-	2,149	-	115,884	14,193,941
Sustainable Global Bond Income Fund (in USD)							
TRS (including CFDs)	-	9,254,498	-	-	-	-	9,254,498
US Dollar Bond Fund (in USD)							
TRS (including CFDs)	-	7,904,353	-	-	-	-	7,904,353
US Dollar High Yield Bond Fund (in USD)							
TRS (including CFDs)	-	-	-	33,644,419	-	-	33,644,419
World Financials Fund (in USD)							
TRS (including CFDs)	-	-	-	-	-	8,531,451	8,531,451
World Real Estate Securities Fund (in USD)							
TRS (including CFDs)	-	-	-	-	-	1,470,479	1,470,479

The above maturity tenor analysis has been based on the respective transaction contractual maturity date. Open transactions are those transactions that are recallable or terminable daily and included contracts for difference.

Analysis of collateral currency

The Funds engage in activities which may require collateral to be provided to a counterparty ("collateral posted") or may hold collateral received ("collateral received") from a counterparty.

The following table provides an analysis by currency of the cash and underlying non-cash collateral received/posted by way of title transfer collateral arrangement by the Funds, in respect of securities lending transactions and OTC FDIs (including TRS and CFDs), as at 28 February 2023.

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Asian Dragon Fund (in USD)				
Securities lending transactions				
AUD	-	-	74,730	-
CAD	-	-	207,643	-
CHF	-	-	899,348	-
DKK	-	-	130,233	-
EUR	-	-	4,556,801	-
GBP	-	-	1,361,421	-
JPY	-	-	3,266,543	-
NOK	-	-	2,942	-
SEK	-	-	597,085	-
USD	-	-	25,392,091	-
Total	**-**	**-**	**36,488,837**	**-**
Asian Growth Leaders Fund (in USD)				
Securities lending transactions				
CAD	-	-	2,488	-
CHF	-	-	53,611	-
DKK	-	-	32,107	-
EUR	-	-	1,214,062	-
GBP	-	-	18,703	-
JPY	-	-	742,386	-
SEK	-	-	193,634	-
USD	-	-	18,047,554	-
Total	**-**	**-**	**20,304,545**	**-**
Asian High Yield Bond Fund (in USD)				
Securities lending transactions				
CAD	-	-	18,522,913	-
CHF	-	-	1,568,573	-
DKK	-	-	4,265,279	-
EUR	-	-	269,487,217	-
GBP	-	-	46,556,321	-
JPY	-	-	1,555	-
NOK	-	-	1,503,213	-
SEK	-	-	9,951,120	-
USD	-	-	75,973,015	-
Total	**-**	**-**	**427,829,206**	**-**
Asian Multi-Asset Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	20,487	-
CAD	-	-	36,814	-
CHF	-	-	97,070	-
DKK	-	-	7,621	-
EUR	-	-	329,518	-
GBP	-	-	189,763	-
JPY	-	-	320,443	-
NOK	-	-	2,104	-
SEK	-	-	48,717	-
USD	-	-	1,101,323	-
Total	**-**	**-**	**2,153,860**	**-**
Asian Sustainable Equity Fund (in USD)				
Securities lending transactions				
AUD	-	-	2,992	-
CAD	-	-	2,545	-
CHF	-	-	1,337	-
DKK	-	-	1,253	-
EUR	-	-	2,698	-
GBP	-	-	5,753	-
JPY	-	-	12,226	-
SEK	-	-	8	-
USD	-	-	72,048	-
Total	**-**	**-**	**100,860**	**-**
Asian Tiger Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,466	-
CAD	-	-	17,278,613	-
CHF	-	-	18,793,566	-
DKK	-	-	4,551,086	-
EUR	-	-	349,481,098	-
GBP	-	-	63,238,504	-
JPY	-	-	366,338	-
NOK	-	-	1,881,417	-
SEK	-	-	9,068,051	-
USD	-	-	133,778,654	-
Total	**-**	**-**	**598,438,793**	**-**
China Bond Fund (in CNH)				
Securities lending transactions				
CAD	-	-	53,909,784	-
CHF	-	-	4,362,451	-
DKK	-	-	6,866,484	-
EUR	-	-	885,525,541	-
GBP	-	-	214,864,589	-
JPY	-	-	14,831,259	-
NOK	-	-	999,463	-
SEK	-	-	27,489,139	-
USD	-	-	262,327,168	-
Total	**-**	**-**	**1,471,175,878**	**-**
China Fund (in USD)				
Securities lending transactions				
AUD	-	-	238,767	-
BMD	-	-	51,534	-
CAD	-	-	819,116	-
CHF	-	-	1,882,382	-
DKK	-	-	656,611	-
EUR	-	-	5,368,132	-
GBP	-	-	3,025,030	-
JPY	-	-	6,623,359	-
NOK	-	-	137,980	-
SEK	-	-	41,462	-
USD	-	-	38,349,199	-
Total Securities lending transactions	**-**	**-**	**57,193,572**	**-**
OTC FDIs				
USD	2,610,000	-	-	-
Total OTC FDIs	**2,610,000**	**-**	**-**	**-**
Total	**2,610,000**	**-**	**57,193,572**	**-**

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
China Innovation Fund (in USD)				
Securities lending transactions				
AUD	-	-	29,943	-
CAD	-	-	21,052	-
CHF	-	-	11,063	-
DKK	-	-	10,367	-
EUR	-	-	23,973	-
GBP	-	-	47,618	-
JPY	-	-	345,374	-
SEK	-	-	64	-
USD	-	-	604,326	-
Total	**-**	**-**	**1,093,780**	**-**
Circular Economy Fund (in USD)				
Securities lending transactions				
AUD	-	-	2,277,342	-
BMD	-	-	51,857	-
CAD	-	-	3,673,680	-
CHF	-	-	4,562,838	-
DKK	-	-	3,621,241	-
EUR	-	-	38,733,622	-
GBP	-	-	10,699,016	-
JPY	-	-	16,926,172	-
NOK	-	-	607,769	-
SEK	-	-	1,175,022	-
USD	-	-	118,840,651	-
Total	**-**	**-**	**201,169,210**	**-**
Climate Action Equity Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,644	-
CAD	-	-	1,396	-
CHF	-	-	733	-
DKK	-	-	688	-
EUR	-	-	1,480	-
GBP	-	-	3,155	-
JPY	-	-	6,709	-
SEK	-	-	4	-
USD	-	-	39,545	-
Total	**-**	**-**	**55,354**	**-**
Climate Action Multi-Asset Fund (in EUR)				
Securities lending transactions				
AUD	-	-	47,248	-
CAD	-	-	17,710	-
CHF	-	-	8,663	-
DKK	-	-	8,110	-
EUR	-	-	65,868	-
GBP	-	-	85,488	-
JPY	-	-	1,397,755	-
SEK	-	-	51	-
USD	-	-	670,430	-
Total	**-**	**-**	**2,301,323**	**-**
Continental European Flexible Fund (in EUR)				
Securities lending transactions				
AUD	-	-	690,169	-
BMD	-	-	33,855	-
CAD	-	-	6,603,850	-
CHF	-	-	13,012,077	-
DKK	-	-	4,110,346	-
EUR	-	-	85,800,860	-
GBP	-	-	43,629,022	-
JPY	-	-	23,686,417	-
NOK	-	-	950,280	-
SEK	-	-	851,379	-
USD	-	-	120,101,646	-
Total	**-**	**-**	**299,469,901**	**-**
Developed Markets Sustainable Equity Fund (in USD)				
Securities lending transactions				
AUD	-	-	72,664	-
CAD	-	-	61,725	-
CHF	-	-	32,437	-
DKK	-	-	30,396	-
EUR	-	-	65,445	-
GBP	-	-	139,617	-
JPY	-	-	296,541	-
SEK	-	-	189	-
USD	-	-	1,748,087	-
Total	**-**	**-**	**2,447,101**	**-**
Dynamic High Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	279,319	-
CAD	-	-	8,181,911	-
CHF	-	-	22,936,683	-
DKK	-	-	9,605,571	-
EUR	-	-	70,750,166	-
GBP	-	-	34,793,594	-
JPY	-	-	16,127,614	-
NOK	-	-	3,413,968	-
SEK	-	-	1,581,436	-
USD	-	-	114,108,543	-
Total	**-**	**-**	**281,778,805**	**-**
Emerging Europe Fund (in EUR) [1]				
Securities lending transactions				
AUD	-	-	63,779	-
BMD	-	-	77	-
CAD	-	-	642,914	-
CHF	-	-	1,765,702	-
DKK	-	-	663,215	-
EUR	-	-	6,264,465	-
GBP	-	-	4,357,614	-
JPY	-	-	2,743,407	-
NOK	-	-	159,466	-
SEK	-	-	56,829	-
USD	-	-	10,668,559	-
Total	**-**	**-**	**27,386,027**	**-**
Emerging Markets Bond Fund (in USD)				
Securities lending transactions				
CAD	-	-	5,332,630	-
CHF	-	-	7,009,143	-
DKK	-	-	1,471,169	-
EUR	-	-	91,831,426	-
GBP	-	-	14,982,020	-
JPY	-	-	171	-
NOK	-	-	529,648	-
SEK	-	-	1,665,898	-
USD	-	-	31,189,533	-
Total	**-**	**-**	**154,011,638**	**-**

[1] Fund suspended, see Note 1, for further details.

Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Emerging Markets Corporate Bond Fund (in USD)				
Securities lending transactions				
CAD	-	-	3,748,606	-
CHF	-	-	617,122	-
DKK	-	-	600,535	-
EUR	-	-	80,501,957	-
GBP	-	-	16,439,598	-
JPY	-	-	323	-
NOK	-	-	235,325	-
SEK	-	-	3,998,089	-
USD	-	-	21,896,748	-
Total	**-**	**-**	**128,038,303**	**-**
Emerging Markets Equity Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	16,720	-
CAD	-	-	47,250	-
CHF	-	-	27,594	-
DKK	-	-	15,958	-
EUR	-	-	698,134	-
GBP	-	-	339,352	-
JPY	-	-	296,350	-
SEK	-	-	54,106	-
USD	-	-	2,632,268	-
Total	**-**	**-**	**4,127,732**	**-**
Emerging Markets Fund (in USD)				
Securities lending transactions				
AUD	-	-	503,542	-
CAD	-	-	4,305,046	-
CHF	-	-	6,670,157	-
DKK	-	-	5,904,562	-
EUR	-	-	12,113,577	-
GBP	-	-	11,864,667	-
JPY	-	-	2,117,256	-
NOK	-	-	1,365,632	-
SEK	-	-	418,666	-
USD	-	-	78,552,935	-
Total Securities lending transactions	**-**	**-**	**123,816,040**	**-**
OTC FDIs				
USD	7,140,000	(240,000)	-	-
Total OTC FDIs	**7,140,000**	**(240,000)**	**-**	**-**
Total	**7,140,000**	**(240,000)**	**123,816,040**	**-**
Emerging Markets Impact Bond Fund (in USD)				
Securities lending transactions				
DKK	-	-	224,784	-
EUR	-	-	3,970,504	-
GBP	-	-	33,423	-
NOK	-	-	136,057	-
SEK	-	-	24	-
USD	-	-	545,468	-
Total	**-**	**-**	**4,910,260**	**-**
Emerging Markets Local Currency Bond Fund (in USD)				
Securities lending transactions				
CAD	-	-	566,869	-
CHF	-	-	379,426	-
DKK	-	-	415,465	-
EUR	-	-	54,127,771	-
GBP	-	-	17,064,515	-
JPY	-	-	1,988	-
NOK	-	-	286,469	-
SEK	-	-	1,895,479	-
USD	-	-	29,165,581	-
Total	**-**	**-**	**103,903,563**	**-**
ESG Global Conservative Income Fund (in EUR)				
Securities lending transactions				
AUD	-	-	57,436	-
CAD	-	-	67,350	-
CHF	-	-	34,640	-
DKK	-	-	221,110	-
EUR	-	-	11,271,924	-
GBP	-	-	2,121,934	-
JPY	-	-	310,754	-
NOK	-	-	119,042	-
SEK	-	-	64,425	-
USD	-	-	4,342,088	-
Total	**-**	**-**	**18,610,703**	**-**
ESG Global Multi-Asset Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	4,991	-
EUR	-	-	155,993	-
GBP	-	-	51,050	-
JPY	-	-	237,735	-
USD	-	-	53,637	-
Total	**-**	**-**	**503,406**	**-**
ESG Multi-Asset Fund (in EUR)				
Securities lending transactions				
AUD	-	-	7,899,833	-
BMD	-	-	288,595	-
CAD	-	-	4,092,759	-
CHF	-	-	5,138,910	-
DKK	-	-	4,330,032	-
EUR	-	-	218,570,823	-
GBP	-	-	27,939,261	-
JPY	-	-	103,941,623	-
NOK	-	-	404,981	-
SEK	-	-	7,876,873	-
USD	-	-	244,850,971	-
Total Securities lending transactions	**-**	**-**	**625,334,661**	**-**
OTC FDIs				
EUR	26,300,000	(6,280,000)	-	-
Total OTC FDIs	**26,300,000**	**(6,280,000)**	**-**	**-**
Total	**26,300,000**	**(6,280,000)**	**625,334,661**	**-**
ESG Systematic Multi Allocation Credit Fund(in USD) (2)				
Securities lending transactions				
AUD	-	-	14,197	-
CAD	-	-	475	-
CHF	-	-	424	-
DKK	-	-	40,980	-
EUR	-	-	472,278	-
GBP	-	-	45,197	-
JPY	-	-	673,448	-
NOK	-	-	24,765	-
SEK	-	-	5	-
USD	-	-	87,971	-
Total	**-**	**-**	**1,359,740**	**-**

Appendix III – Supplementary Information continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Euro Bond Fund (in EUR)				
Securities lending transactions				
CAD	-	-	21,072,084	-
CHF	-	-	1,694,638	-
DKK	-	-	3,281,210	-
EUR	-	-	231,146,390	-
GBP	-	-	27,034,719	-
JPY	-	-	55,319,770	-
NOK	-	-	1,177,570	-
SEK	-	-	9,377,413	-
USD	-	-	60,310,410	-
Total	**-**	**-**	**410,414,204**	**-**
Euro Corporate Bond Fund (in EUR)				
Securities lending transactions				
AUD	-	-	375	-
CAD	-	-	922,630	-
CHF	-	-	6,910,580	-
DKK	-	-	578,662	-
EUR	-	-	142,363,759	-
GBP	-	-	30,115,090	-
JPY	-	-	93,690	-
NOK	-	-	516,999	-
SEK	-	-	3,647,687	-
USD	-	-	119,016,998	-
Total	**-**	**-**	**304,166,470**	**-**
Euro Short Duration Bond Fund (in EUR)				
Securities lending transactions				
CAD	-	-	175,194,438	-
CHF	-	-	2,517,227	-
DKK	-	-	26,353,417	-
EUR	-	-	627,362,457	-
GBP	-	-	44,187,678	-
JPY	-	-	98,950,401	-
NOK	-	-	747,508	-
SEK	-	-	7,726,445	-
USD	-	-	136,369,647	-
Total	**-**	**-**	**1,119,409,218**	**-**
Euro-Markets Fund (in EUR)				
Securities lending transactions				
AUD	-	-	127,771	-
CAD	-	-	82,448	-
CHF	-	-	419,941	-
EUR	-	-	8,733,571	-
GBP	-	-	5,412,498	-
JPY	-	-	6,503,806	-
NOK	-	-	1,760	-
USD	-	-	14,041,218	-
Total	**-**	**-**	**35,323,013**	**-**
European Equity Income Fund (in EUR)				
Securities lending transactions				
BMD	-	-	228,177	-
CAD	-	-	2,221,017	-
CHF	-	-	5,201,800	-
DKK	-	-	2,849,585	-
EUR	-	-	27,483,380	-
GBP	-	-	10,905,198	-
JPY	-	-	11,808,477	-
NOK	-	-	638,419	-
SEK	-	-	1,461,604	-
USD	-	-	57,353,543	-
Total	**-**	**-**	**120,151,200**	**-**
European Focus Fund (in EUR)				
Securities lending transactions				
BMD	-	-	43,686	-
CAD	-	-	262,941	-
CHF	-	-	522,225	-
DKK	-	-	298,855	-
EUR	-	-	4,770,916	-
GBP	-	-	2,559,015	-
JPY	-	-	1,214,141	-
NOK	-	-	71,278	-
SEK	-	-	40,227	-
USD	-	-	8,903,126	-
Total	**-**	**-**	**18,686,410**	**-**
European Fund (in EUR)				
Securities lending transactions				
AUD	-	-	229,494	-
BMD	-	-	63,446	-
CAD	-	-	112,597	-
CHF	-	-	158,875	-
DKK	-	-	25,728	-
EUR	-	-	7,075,390	-
GBP	-	-	2,086,238	-
JPY	-	-	9,986,760	-
SEK	-	-	14,145	-
USD	-	-	6,589,423	-
Total	**-**	**-**	**26,342,096**	**-**
European High Yield Bond Fund (in EUR)				
Securities lending transactions				
CAD	-	-	153,692	-
CHF	-	-	195,707	-
DKK	-	-	510,347	-
EUR	-	-	39,897,906	-
GBP	-	-	8,946,636	-
JPY	-	-	136	-
NOK	-	-	337,216	-
SEK	-	-	927,871	-
USD	-	-	12,674,838	-
Total	**-**	**-**	**63,644,349**	**-**
European Special Situations Fund (in EUR)				
Securities lending transactions				
AUD	-	-	671,692	-
BMD	-	-	2,709	-
CAD	-	-	3,625,310	-
CHF	-	-	1,690,039	-
DKK	-	-	1,259,954	-
EUR	-	-	27,287,293	-
GBP	-	-	9,473,425	-
JPY	-	-	19,733,789	-
NOK	-	-	259,229	-
SEK	-	-	368,926	-
USD	-	-	49,199,535	-
Total	**-**	**-**	**113,571,901**	**-**
European Sustainable Equity Fund (in EUR)				
Securities lending transactions				
AUD	-	-	1,515	-
CAD	-	-	991	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
CHF	-	-	12	-
EUR	-	-	123,301	-
GBP	-	-	88,844	-
JPY	-	-	72,446	-
USD	-	-	251,021	-
Total	**-**	**-**	**538,130**	**-**
European Value Fund (in EUR)				
Securities lending transactions				
BMD	-	-	124,691	-
CAD	-	-	487,106	-
CHF	-	-	2,131,506	-
EUR	-	-	8,752,074	-
GBP	-	-	3,259,440	-
JPY	-	-	4,663,563	-
NOK	-	-	7,845	-
USD	-	-	7,455,059	-
Total	**-**	**-**	**26,881,284**	**-**
FinTech Fund (in USD)				
Securities lending transactions				
AUD	-	-	8,359	-
BMD	-	-	7,897	-
CAD	-	-	882,602	-
CHF	-	-	1,604,730	-
DKK	-	-	1,097,060	-
EUR	-	-	3,185,942	-
GBP	-	-	2,211,035	-
JPY	-	-	639,962	-
NOK	-	-	262,858	-
SEK	-	-	101,642	-
USD	-	-	6,411,072	-
Total	**-**	**-**	**16,413,159**	**-**
Fixed Income Global Opportunities Fund (in USD)				
Securities lending transactions				
AUD	-	-	31,559,945	-
CAD	-	-	53,168,631	-
CHF	-	-	15,058,256	-
DKK	-	-	14,467,723	-
EUR	-	-	302,713,835	-
GBP	-	-	63,146,587	-
JPY	-	-	508,945,494	-
NOK	-	-	1,862,686	-
SEK	-	-	7,308,456	-
USD	-	-	706,858,467	-
Total Securities lending transactions	**-**	**-**	**1,705,090,080**	**-**
OTC FDIs				
AUD	-	(61,715)	-	-
CHF	-	(19,879)	-	-
EUR	3,114,439	(9,090,051)	-	-
GBP	3,917,083	-	-	-
JPY	141,137	-	-	-
MXN	5,083,921	-	-	-
NZD	163,135	-	-	-
PLN	-	(179,489)	-	-
USD	138,470,862	(3,716,500)	1,765,264	-
ZAR	178,481	-	-	-
Total OTC FDIs	**151,069,058**	**(13,067,634)**	**1,765,264**	**-**
Total	**151,069,058**	**(13,067,634)**	**1,706,855,344**	**-**

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Future Consumer Fund (in USD)				
Securities lending transactions				
AUD	-	-	23,361	-
CAD	-	-	16,500	-
CHF	-	-	8,684	-
DKK	-	-	8,124	-
EUR	-	-	54,129	-
GBP	-	-	88,558	-
JPY	-	-	265,640	-
SEK	-	-	50	-
USD	-	-	677,448	-
Total	**-**	**-**	**1,142,494**	**-**
Future Of Transport Fund (in USD)				
Securities lending transactions				
AUD	-	-	364,183	-
BMD	-	-	16,902	-
CAD	-	-	484,839	-
CHF	-	-	439,895	-
DKK	-	-	218,062	-
EUR	-	-	6,082,851	-
GBP	-	-	9,711,134	-
JPY	-	-	2,473,290	-
NOK	-	-	15,875	-
SEK	-	-	5,763	-
USD	-	-	47,240,640	-
Total	**-**	**-**	**67,053,434**	**-**
Global Allocation Fund (in USD)				
Securities lending transactions				
AUD	-	-	7,212,575	-
BMD	-	-	414,720	-
CAD	-	-	140,510,333	-
CHF	-	-	22,052,621	-
DKK	-	-	21,220,559	-
EUR	-	-	628,894,773	-
GBP	-	-	105,870,098	-
JPY	-	-	139,288,875	-
NOK	-	-	2,940,067	-
SEK	-	-	10,295,094	-
USD	-	-	960,531,247	-
Total Securities lending transactions	**-**	**-**	**2,039,230,962**	**-**
OTC FDIs				
EUR	1,258,875	(956,675)	-	-
MXN	6,136,077	-	-	-
USD	32,323,000	(19,733,428)	-	(515,165,846)
Total OTC FDIs	**39,717,952**	**(20,690,103)**	**-**	**(515,165,846)**
Total	**39,717,952**	**(20,690,103)**	**2,039,230,962**	**(515,165,846)**
Global Corporate Bond Fund (in USD)				
Securities lending transactions				
CAD	-	-	215,205	-
CHF	-	-	903,689	-
DKK	-	-	482,966	-
EUR	-	-	47,061,609	-
GBP	-	-	5,283,438	-
JPY	-	-	37	-
NOK	-	-	260,594	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	76,992	-
USD	-	-	13,850,441	-
Total	**-**	**-**	**68,134,971**	**-**
Global Dynamic Equity Fund (in USD)				
Securities lending transactions				
AUD	-	-	54,293	-
CAD	-	-	269,335	-
CHF	-	-	92,316	-
DKK	-	-	22,712	-
EUR	-	-	2,618,506	-
GBP	-	-	825,712	-
JPY	-	-	928,171	-
NOK	-	-	116	-
SEK	-	-	142	-
USD	-	-	5,799,847	-
Total Securities lending transactions	**-**	**-**	**10,611,150**	**-**
OTC FDIs				
USD	-	-	-	(18,493,880)
Total OTC FDIs	**-**	**-**	**-**	**(18,493,880)**
Total	**-**	**-**	**10,611,150**	**(18,493,880)**
Global Equity Income Fund (in USD)				
Securities lending transactions				
BMD	-	-	614	-
CAD	-	-	606	-
CHF	-	-	3,358	-
EUR	-	-	25,089,776	-
GBP	-	-	14,431,244	-
JPY	-	-	206,691	-
USD	-	-	37,505,653	-
Total	**-**	**-**	**77,237,942**	**-**
Global Government Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	783,195	-
CAD	-	-	329,436	-
CHF	-	-	624,134	-
DKK	-	-	1,623,285	-
EUR	-	-	84,446,671	-
GBP	-	-	6,829,951	-
JPY	-	-	16,746,390	-
NOK	-	-	138,879	-
SEK	-	-	502,585	-
USD	-	-	27,035,839	-
Total	**-**	**-**	**139,060,365**	**-**
Global High Yield Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	824	-
CAD	-	-	537,438	-
CHF	-	-	342,664	-
DKK	-	-	249,042	-
EUR	-	-	44,377,779	-
GBP	-	-	10,252,909	-
JPY	-	-	205,450	-
NOK	-	-	215,951	-
SEK	-	-	1,858,201	-
USD	-	-	15,455,068	-
Total	**-**	**-**	**73,495,326**	**-**

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Global Inflation Linked Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	663,014	-
CHF	-	-	4	-
DKK	-	-	30,255	-
EUR	-	-	3,366,441	-
GBP	-	-	95,570	-
JPY	-	-	6,768,841	-
NOK	-	-	1,028	-
SEK	-	-	24,304	-
USD	-	-	814,546	-
Total	**-**	**-**	**11,764,003**	**-**
Global Multi-Asset Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	658,635	-
BMD	-	-	19,209	-
CAD	-	-	2,705,676	-
CHF	-	-	6,951,505	-
DKK	-	-	1,382,210	-
EUR	-	-	73,898,813	-
GBP	-	-	22,588,635	-
JPY	-	-	10,131,527	-
NOK	-	-	552,463	-
SEK	-	-	2,124,290	-
USD	-	-	86,415,308	-
Total Securities lending transactions	**-**	**-**	**207,428,271**	**-**
OTC FDIs				
EUR	-	(14,640)	-	-
USD	916,158	-	-	-
Total OTC FDIs	**916,158**	**(14,640)**	**-**	**-**
Total	**916,158**	**(14,640)**	**207,428,271**	**-**
Japan Flexible Equity Fund (in JPY)				
Securities lending transactions				
AUD	-	-	11,610,071	-
BMD	-	-	25,870,334	-
CAD	-	-	551,762,955	-
CHF	-	-	232,925,015	-
DKK	-	-	157,385,953	-
EUR	-	-	4,786,873,429	-
GBP	-	-	507,481,773	-
JPY	-	-	764,272,746	-
NOK	-	-	35,457,865	-
SEK	-	-	39,149,276	-
USD	-	-	3,183,474,759	-
Total	**-**	**-**	**10,296,264,176**	**-**
Japan Small & MidCap Opportunities Fund (in JPY)				
Securities lending transactions				
AUD	-	-	18,662,903	-
BMD	-	-	10,412,282	-
CAD	-	-	258,268,240	-
CHF	-	-	151,385,881	-
DKK	-	-	28,324,371	-
EUR	-	-	2,152,476,891	-
GBP	-	-	333,266,467	-
JPY	-	-	446,075,323	-
NOK	-	-	5,036,040	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	8,752,391	-
USD	-	-	1,756,058,598	-
Total	**-**	**-**	**5,168,719,387**	**-**
Latin American Fund (in USD)				
Securities lending transactions				
AUD	-	-	6,109	-
CAD	-	-	455,376	-
CHF	-	-	2,728	-
DKK	-	-	2,555	-
EUR	-	-	2,984,518	-
GBP	-	-	11,733	-
JPY	-	-	24,924	-
SEK	-	-	16	-
USD	-	-	91,986,023	-
Total	**-**	**-**	**95,473,982**	**-**
Natural Resources Growth & Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	660,027	-
BMD	-	-	2,280	-
CAD	-	-	1,377,780	-
CHF	-	-	4,185,050	-
DKK	-	-	391,779	-
EUR	-	-	3,048,692	-
GBP	-	-	4,908,451	-
JPY	-	-	6,267,078	-
NOK	-	-	43,515	-
SEK	-	-	10,195	-
USD	-	-	51,922,028	-
Total	**-**	**-**	**72,816,875**	**-**
Next Generation Health Care Fund (in USD)				
Securities lending transactions				
AUD	-	-	47,953	-
CAD	-	-	52,460	-
CHF	-	-	42,491	-
DKK	-	-	38,685	-
EUR	-	-	83,854	-
GBP	-	-	126,712	-
JPY	-	-	286,021	-
NOK	-	-	4,676	-
SEK	-	-	1,549	-
USD	-	-	1,209,863	-
Total	**-**	**-**	**1,894,264**	**-**
Next Generation Technology Fund (in USD)				
Securities lending transactions				
AUD	-	-	5,778,867	-
BMD	-	-	3,289	-
CAD	-	-	5,808,245	-
CHF	-	-	11,193,418	-
DKK	-	-	3,576,037	-
EUR	-	-	15,760,191	-
GBP	-	-	19,097,075	-
JPY	-	-	122,644,495	-
NOK	-	-	493,318	-
SEK	-	-	706,644	-
USD	-	-	131,714,030	-
Total	**-**	**-**	**316,775,609**	**-**
Nutrition Fund (in USD)				
Securities lending transactions				
AUD	-	-	96,218	-
CAD	-	-	258,231	-
CHF	-	-	960,270	-
DKK	-	-	95,835	-
EUR	-	-	2,386,096	-
GBP	-	-	2,371,201	-
JPY	-	-	2,952,115	-
NOK	-	-	20,744	-
SEK	-	-	5,418	-
USD	-	-	21,697,508	-
Total	**-**	**-**	**30,843,636**	**-**
Sustainable Asian Bond Fund (in USD)				
Securities lending transactions				
CAD	-	-	6,500	-
CHF	-	-	1,054	-
DKK	-	-	297	-
EUR	-	-	2,493,384	-
GBP	-	-	729,320	-
JPY	-	-	22	-
SEK	-	-	168	-
USD	-	-	873,883	-
Total	**-**	**-**	**4,104,628**	**-**
Sustainable Emerging Markets Blended Bond Fund (in USD)				
Securities lending transactions				
CAD	-	-	1,421	-
CHF	-	-	364	-
DKK	-	-	11,890	-
EUR	-	-	1,412,514	-
GBP	-	-	186,879	-
JPY	-	-	9	-
NOK	-	-	7,134	-
SEK	-	-	1	-
USD	-	-	266,750	-
Total	**-**	**-**	**1,886,962**	**-**
Sustainable Emerging Markets Bond Fund (in USD)				
Securities lending transactions				
CAD	-	-	202,503	-
CHF	-	-	184,629	-
DKK	-	-	342,918	-
EUR	-	-	37,752,069	-
GBP	-	-	6,964,630	-
JPY	-	-	88	-
NOK	-	-	246,810	-
SEK	-	-	1,200,131	-
USD	-	-	9,009,109	-
Total	**-**	**-**	**55,902,887**	**-**
Sustainable Emerging Markets Corporate Bond Fund (in USD)				
Securities lending transactions				
CAD	-	-	35,869	-
CHF	-	-	38,784	-
DKK	-	-	1,934	-
EUR	-	-	5,011,831	-
GBP	-	-	919,156	-
JPY	-	-	45	-
NOK	-	-	8,919	-
SEK	-	-	243,481	-
USD	-	-	1,636,552	-
Total	**-**	**-**	**7,896,571**	**-**

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Sustainable Emerging Markets Local Currency Bond Fund (in USD)				
Securities lending transactions				
CAD	-	-	40,281	-
CHF	-	-	85,098	-
DKK	-	-	541,669	-
EUR	-	-	19,033,225	-
GBP	-	-	570,289	-
JPY	-	-	24	-
NOK	-	-	337,561	-
SEK	-	-	296,730	-
USD	-	-	1,486,882	-
Total	**-**	**-**	**22,391,759**	**-**
Sustainable Energy Fund (in USD)				
Securities lending transactions				
AUD	-	-	236,536	-
BMD	-	-	5,553	-
CAD	-	-	2,179,034	-
CHF	-	-	1,756,771	-
DKK	-	-	1,077,124	-
EUR	-	-	23,426,731	-
GBP	-	-	15,941,855	-
JPY	-	-	9,056,664	-
NOK	-	-	210,613	-
SEK	-	-	850,444	-
USD	-	-	163,254,108	-
Total	**-**	**-**	**217,995,433**	**-**
Sustainable Fixed Income Global Opportunities Fund (in EUR)				
Securities lending transactions				
AUD	-	-	54,921	-
BMD	-	-	2,197	-
CAD	-	-	124,491	-
CHF	-	-	166,306	-
DKK	-	-	249,655	-
EUR	-	-	2,457,782	-
GBP	-	-	1,184,959	-
JPY	-	-	845,241	-
NOK	-	-	105,878	-
SEK	-	-	178,719	-
USD	-	-	12,150,129	-
Total Securities lending transactions	**-**	**-**	**17,520,278**	**-**
OTC FDIs				
AUD	-	(3,913)	-	-
CHF	-	(1,288)	-	-
EUR	3,730,751	(625,471)	-	(2,041,463)
GBP	237,640	-	-	-
JPY	7,993	-	-	-
MXN	701,171	-	-	-
NZD	10,085	-	-	-
PLN	-	(19,295)	-	-
USD	3,607,143	(250,069)	-	(37,343)
ZAR	14,648	-	-	-
Total OTC FDIs	**8,309,431**	**(900,036)**	**-**	**(2,078,806)**
Total	**8,309,431**	**(900,036)**	**17,520,278**	**(2,078,806)**
Sustainable Global Bond Income Fund (in USD)				
Securities lending transactions				
CAD	-	-	6,943	-
CHF	-	-	6,935	-
DKK	-	-	4,468	-
EUR	-	-	1,173,233	-
GBP	-	-	160,188	-
JPY	-	-	3	-
NOK	-	-	4,190	-
SEK	-	-	45,228	-
USD	-	-	236,864	-
Total Securities lending transactions	**-**	**-**	**1,638,052**	**-**
OTC FDIs				
EUR	-	(13,185)	-	-
MXN	32,893	-	-	-
USD	234,412	-	-	-
Total OTC FDIs	**267,305**	**(13,185)**	**-**	**-**
Total	**267,305**	**(13,185)**	**1,638,052**	**-**
Sustainable Global Infrastructure Fund (in USD)				
Securities lending transactions				
AUD	-	-	2,464	-
EUR	-	-	281,339	-
GBP	-	-	92,762	-
JPY	-	-	119,399	-
USD	-	-	87,067	-
Total	**-**	**-**	**583,031**	**-**
Sustainable World Bond Fund (in USD) [2]				
Securities lending transactions				
AUD	-	-	4,625	-
CAD	-	-	595,107	-
CHF	-	-	1,267,814	-
DKK	-	-	594,654	-
EUR	-	-	79,210,973	-
GBP	-	-	6,635,947	-
JPY	-	-	14,305,568	-
NOK	-	-	85,968	-
SEK	-	-	159,260	-
USD	-	-	24,846,853	-
Total	**-**	**-**	**127,706,769**	**-**
Swiss Small & MidCap Opportunities Fund (in CHF) [3]				
Securities lending transactions				
AUD	-	-	77,135	-
BMD	-	-	15,460	-
CAD	-	-	341,836	-
CHF	-	-	924,625	-
DKK	-	-	609,035	-
EUR	-	-	39,339,161	-
GBP	-	-	19,072,488	-
JPY	-	-	7,784,740	-
NOK	-	-	115,968	-
SEK	-	-	792,372	-
USD	-	-	60,779,674	-
Total	**-**	**-**	**129,852,494**	**-**
Systematic Global Equity High Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,328,395	-
BMD	-	-	109,999	-
CAD	-	-	5,471,083	-
CHF	-	-	6,944,462	-
DKK	-	-	910,635	-
EUR	-	-	67,546,153	-

[2] Fund name changed during the period, see Note 1, for further details.
[3] Fund closed to subscriptions, see Note 1, for further details.

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
GBP	-	-	28,592,298	-
JPY	-	-	21,913,266	-
NOK	-	-	79,253	-
SEK	-	-	956,301	-
USD	-	-	249,012,255	-
Total	**-**	**-**	**382,864,100**	**-**
Systematic Global Sustainable Income & Growth Fund (in USD) [4]				
Securities lending transactions				
CHF	-	-	4	-
EUR	-	-	10,411	-
GBP	-	-	15,079	-
USD	-	-	60,033	-
Total	**-**	**-**	**85,527**	**-**
Systematic Sustainable Global SmallCap Fund (in USD) [2]				
Securities lending transactions				
AUD	-	-	548,703	-
BMD	-	-	20,179	-
CAD	-	-	1,663,361	-
CHF	-	-	2,411,588	-
DKK	-	-	862,220	-
EUR	-	-	11,327,342	-
GBP	-	-	6,046,631	-
JPY	-	-	4,928,754	-
NOK	-	-	157,201	-
SEK	-	-	86,921	-
USD	-	-	33,014,177	-
Total	**-**	**-**	**61,067,077**	**-**
United Kingdom Fund (in GBP)				
Securities lending transactions				
BMD	-	-	13,138	-
CAD	-	-	221,468	-
CHF	-	-	385,044	-
DKK	-	-	317,186	-
EUR	-	-	1,280,563	-
GBP	-	-	542,863	-
JPY	-	-	303,368	-
NOK	-	-	76,074	-
SEK	-	-	23,249	-
USD	-	-	1,611,080	-
Total	**-**	**-**	**4,774,033**	**-**
US Basic Value Fund (in USD)				
Securities lending transactions				
AUD	-	-	689,285	-
BMD	-	-	72,722	-
CAD	-	-	879,740	-
CHF	-	-	864,938	-
DKK	-	-	627,912	-
EUR	-	-	6,751,321	-
GBP	-	-	4,737,546	-
JPY	-	-	4,591,928	-
NOK	-	-	81,446	-
SEK	-	-	26,683	-
USD	-	-	64,417,791	-
Total	**-**	**-**	**83,741,312**	**-**

[2] Fund name changed during the period, see Note 1, for further details.
[4] Fund launched during the period, see Note 1, for further details.

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
US Dollar Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	229,600	-
CAD	-	-	72,337	-
CHF	-	-	653,450	-
DKK	-	-	78,556	-
EUR	-	-	2,149,590	-
GBP	-	-	740,634	-
JPY	-	-	4,287,186	-
NOK	-	-	3,117	-
SEK	-	-	86,825	-
USD	-	-	2,227,791	-
Total Securities lending transactions	**-**	**-**	**10,529,086**	**-**
OTC FDIs				
EUR	44,062	-	-	-
GBP	28,373	-	-	-
JPY	11,824	-	-	-
MXN	6,400	-	-	-
PLN	-	(2,781)	-	-
USD	307,000	(473,103)	-	(1,043,691)
ZAR	2,912	-	-	-
Total OTC FDIs	**400,571**	**(475,884)**	**-**	**(1,043,691)**
Total	**400,571**	**(475,884)**	**10,529,086**	**(1,043,691)**
US Dollar High Yield Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	42,190	-
CAD	-	-	578,992	-
CHF	-	-	290,361	-
DKK	-	-	1,742,159	-
EUR	-	-	53,085,051	-
GBP	-	-	9,760,463	-
JPY	-	-	804,331	-
NOK	-	-	1,018,492	-
SEK	-	-	329,106	-
USD	-	-	15,074,519	-
Total Securities lending transactions	**-**	**-**	**82,725,664**	**-**
OTC FDIs				
EUR	-	(6,108)	-	-
USD	3,169,000	(675,957)	-	-
Total OTC FDIs	**3,169,000**	**(682,065)**	**-**	**-**
Total	**3,169,000**	**(682,065)**	**82,725,664**	**-**
US Dollar Short Duration Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,300,219	-
CAD	-	-	942,986	-
CHF	-	-	68,077	-
DKK	-	-	3,007,991	-
EUR	-	-	85,425,110	-
GBP	-	-	22,316,193	-
JPY	-	-	31,020,790	-
NOK	-	-	9,813	-
SEK	-	-	2,221,424	-
USD	-	-	112,632,817	-
Total	**-**	**-**	**258,945,420**	**-**
US Flexible Equity Fund (in USD)				
Securities lending transactions				
AUD	-	-	666,427	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
CAD	-	-	566,161	-
CHF	-	-	297,486	-
DKK	-	-	278,771	-
EUR	-	-	601,173	-
GBP	-	-	1,281,484	-
JPY	-	-	2,719,651	-
SEK	-	-	1,733	-
USD	-	-	109,146,521	-
Total	**-**	**-**	**115,559,407**	**-**
US Growth Fund (in USD)				
Securities lending transactions				
AUD	-	-	245,624	-
CAD	-	-	198,355	-
CHF	-	-	104,459	-
DKK	-	-	97,676	-
EUR	-	-	804,530	-
GBP	-	-	1,303,759	-
JPY	-	-	1,526,599	-
SEK	-	-	607	-
USD	-	-	29,306,342	-
Total	**-**	**-**	**33,587,951**	**-**
US Mid-Cap Value Fund (in USD)				
Securities lending transactions				
AUD	-	-	210,824	-
BMD	-	-	30,702	-
CAD	-	-	844,949	-
CHF	-	-	1,543,479	-
DKK	-	-	886,237	-
EUR	-	-	4,282,906	-
GBP	-	-	3,506,182	-
JPY	-	-	2,085,678	-
NOK	-	-	193,359	-
SEK	-	-	59,043	-
USD	-	-	38,197,768	-
Total	**-**	**-**	**51,841,127**	**-**
US Sustainable Equity Fund (in USD)				
Securities lending transactions				
CAD	-	-	7,366	-
CHF	-	-	25,724	-
EUR	-	-	59,164	-
GBP	-	-	71,587	-
JPY	-	-	24,118	-
NOK	-	-	108	-
USD	-	-	143,878	-
Total	**-**	**-**	**331,945**	**-**
World Energy Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,282,451	-
CAD	-	-	1,102,261	-
CHF	-	-	962,843	-
DKK	-	-	702,449	-
EUR	-	-	7,934,090	-
GBP	-	-	5,800,807	-
JPY	-	-	9,532,303	-
SEK	-	-	1,004,398	-
USD	-	-	62,128,171	-
Total	**-**	**-**	**90,449,773**	**-**

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
World Financials Fund (in USD)				
Securities lending transactions				
AUD	-	-	261,626	-
BMD	-	-	81,877	-
CAD	-	-	306,995	-
CHF	-	-	377,921	-
DKK	-	-	159,636	-
EUR	-	-	10,919,315	-
GBP	-	-	3,043,523	-
JPY	-	-	4,193,256	-
SEK	-	-	303,406	-
USD	-	-	25,867,748	-
Total Securities lending transactions	**-**	**-**	**45,515,303**	**-**
OTC FDIs				
USD	480,000	-	-	-
Total OTC FDIs	**480,000**	**-**	**-**	**-**
Total	**480,000**	**-**	**45,515,303**	**-**
World Gold Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,727,001	-
BMD	-	-	11,446	-
CAD	-	-	6,998,511	-
CHF	-	-	36,834,788	-
DKK	-	-	284,361	-
EUR	-	-	33,698,759	-
GBP	-	-	49,415,039	-
JPY	-	-	124,245,076	-
NOK	-	-	150,030	-
SEK	-	-	1,699,729	-
USD	-	-	142,165,127	-
Total	**-**	**-**	**397,229,867**	**-**
World Healthscience Fund (in USD)				
Securities lending transactions				
AUD	-	-	8,053,192	-
BMD	-	-	98,001	-
CAD	-	-	5,870,697	-
CHF	-	-	13,659,743	-
DKK	-	-	5,582,079	-
EUR	-	-	21,236,029	-
GBP	-	-	17,831,940	-
JPY	-	-	337,547,754	-
NOK	-	-	1,245,516	-
SEK	-	-	392,513	-
USD	-	-	160,642,710	-
Total	**-**	**-**	**572,160,174**	**-**
World Mining Fund (in USD)				
Securities lending transactions				
AUD	-	-	2,319,066	-
BMD	-	-	3,602	-
CAD	-	-	3,054,431	-
CHF	-	-	8,312,228	-
DKK	-	-	602,542	-
EUR	-	-	62,801,884	-
GBP	-	-	43,814,285	-
JPY	-	-	138,714,967	-
NOK	-	-	61,481	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	1,785,878	-
USD	-	-	303,314,615	-
Total	**-**	**-**	**564,784,979**	**-**
World Real Estate Securities Fund (in USD)				
Securities lending transactions				
AUD	-	-	155,455	-
BMD	-	-	39,193	-
CAD	-	-	443,431	-
CHF	-	-	1,364,148	-
DKK	-	-	176,526	-
EUR	-	-	4,057,943	-
GBP	-	-	2,164,741	-
JPY	-	-	3,010,103	-
NOK	-	-	26,815	-
SEK	-	-	118,141	-
USD	-	-	9,846,987	-
Total	**-**	**-**	**21,403,483**	**-**
World Technology Fund (in USD)				
Securities lending transactions				
AUD	-	-	7,147,174	-
BMD	-	-	10,144	-
CAD	-	-	6,445,142	-
CHF	-	-	6,886,658	-
DKK	-	-	2,944,874	-
EUR	-	-	63,643,654	-
GBP	-	-	57,972,336	-
JPY	-	-	176,751,299	-
NOK	-	-	335,192	-
SEK	-	-	156,450	-
USD	-	-	713,038,142	-
Total	**-**	**-**	**1,035,331,065**	**-**

Reuse of collateral received

As at 28 February 2023, all cash collateral received by the Funds was re-invested in money market funds managed by the Management Company or its affiliates, as disclosed in the Fund's Portfolio of Investments. The Funds are the legal owner of inbound collateral and can sell the assets and withhold the cash in the case of default. All cash received or posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.

Non-cash collateral received by way of title transfer collateral arrangement in relation to securities lending transactions and OTC FDIs, cannot be sold, re-invested or pledged.

The following table summarises the returns earned by the Funds during the period ended 28 February 2023 from the reinvestment in money market funds of cash collateral received in respect of OTC derivative transactions. These returns represent the accumulative total return of the representative money market fund for the period ended 28 February 2023. These returns do not take into account any interest payable to the counterparty under the relevant collateral arrangements.

Money Market Fund	Total Return %
Institutional Cash Series plc	
- BlackRock ICS US Dollar Liquid Environmentally Aware Fund	2.54%

Analysis of collateral currency, type, quality and maturity tenor

The following table provides an analysis of the type, quality and maturity tenor of non-cash collateral received and posted by the Funds by way of title transfer collateral arrangement in respect of securities lending transactions and OTC FDIs (including TRS and CFDs), as at 28 February 2023.

	Maturity Tenor						
Collateral type and quality	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions	Total
Asian Dragon Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	88,520	2,454	204,766	545,842	3,664,912	-	4,506,494
Equities							
Recognised equity index	-	-	-	-	-	31,982,343	31,982,343
Total	**88,520**	**2,454**	**204,766**	**545,842**	**3,664,912**	**31,982,343**	**36,488,837**
Asian Growth Leaders Fund (in USD)							
Collateral received - securities lending							
Equities							
Recognised equity index	-	-	-	-	-	20,304,545	20,304,545
Total	**-**	**-**	**-**	**-**	**-**	**20,304,545**	**20,304,545**
Asian High Yield Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	7,652,342	5,946,258	8,865,131	349,019,267	-	371,482,998
Equities							
Recognised equity index	-	-	-	-	-	56,346,208	56,346,208

Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor						
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions	Total
Total	**-**	**7,652,342**	**5,946,258**	**8,865,131**	**349,019,267**	**56,346,208**	**427,829,206**
Asian Multi-Asset Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	6,849	570	19,075	76,034	350,979	-	453,507
Equities							
Recognised equity index	-	-	-	-	-	1,700,353	1,700,353
Total	**6,849**	**570**	**19,075**	**76,034**	**350,979**	**1,700,353**	**2,153,860**
Asian Sustainable Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	5	98	287	205	231	-	826
Equities							
Recognised equity index	-	-	-	-	-	100,034	100,034
Total	**5**	**98**	**287**	**205**	**231**	**100,034**	**100,860**
Asian Tiger Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	7,343,083	16,624,635	9,892,868	470,491,662	-	504,352,248
Equities							
Recognised equity index	-	-	-	-	-	94,086,545	94,086,545
Total	**-**	**7,343,083**	**16,624,635**	**9,892,868**	**470,491,662**	**94,086,545**	**598,438,793**
China Bond Fund (in CNH)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	26,772,436	26,581,854	11,129,579	1,224,908,630	-	1,289,392,499
Equities							
Recognised equity index	-	-	-	-	-	181,783,379	181,783,379
Total	**-**	**26,772,436**	**26,581,854**	**11,129,579**	**1,224,908,630**	**181,783,379**	**1,471,175,878**
China Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	378	7,804	214,210	16,247	10,309,766	-	10,548,405
Equities							
Recognised equity index	-	-	-	-	-	46,645,167	46,645,167
Total	**378**	**7,804**	**214,210**	**16,247**	**10,309,766**	**46,645,167**	**57,193,572**
China Innovation Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	39	814	2,378	1,694	1,913	-	6,838
Equities							
Recognised equity index	-	-	-	-	-	1,086,942	1,086,942
Total	**39**	**814**	**2,378**	**1,694**	**1,913**	**1,086,942**	**1,093,780**
Circular Economy Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	136,280	73,000	611,935	963,968	4,301,217	-	6,086,400
Equities							
Recognised equity index	-	-	-	-	-	195,082,810	195,082,810
Total	**136,280**	**73,000**	**611,935**	**963,968**	**4,301,217**	**195,082,810**	**201,169,210**
Climate Action Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	3	54	158	112	127	-	454
Equities							
Recognised equity index	-	-	-	-	-	54,900	54,900

Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor						
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions	Total
Total	**3**	**54**	**158**	**112**	**127**	**54,900**	**55,354**
Climate Action Multi-Asset Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	3,702	637	10,066	23,783	22,566	-	60,754
Equities							
Recognised equity index	-	-	-	-	-	2,240,569	2,240,569
Total	**3,702**	**637**	**10,066**	**23,783**	**22,566**	**2,240,569**	**2,301,323**
Continental European Flexible Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	2,117,812	15,468	12,097,334	12,981,911	116,023,672	-	143,236,197
Equities							
Recognised equity index	-	-	-	-	-	156,233,704	156,233,704
Total	**2,117,812**	**15,468**	**12,097,334**	**12,981,911**	**116,023,672**	**156,233,704**	**299,469,901**
Developed Markets Sustainable Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	115	2,386	6,971	4,968	5,608	-	20,048
Equities							
Recognised equity index	-	-	-	-	-	2,427,053	2,427,053
Total	**115**	**2,386**	**6,971**	**4,968**	**5,608**	**2,427,053**	**2,447,101**
Dynamic High Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	520,451	1,188,545	4,009,081	7,988,079	84,240,450	-	97,946,606
Equities							
Recognised equity index	-	-	-	-	-	183,832,199	183,832,199
Total	**520,451**	**1,188,545**	**4,009,081**	**7,988,079**	**84,240,450**	**183,832,199**	**281,778,805**
Emerging Europe Fund (in EUR) [1]							
Collateral received - securities lending							
Fixed Income							
Investment grade	53	1,090	705,412	2,270	9,304,700	-	10,013,525
Equities							
Recognised equity index	-	-	-	-	-	17,372,502	17,372,502
Total	**53**	**1,090**	**705,412**	**2,270**	**9,304,700**	**17,372,502**	**27,386,027**
Emerging Markets Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	1,463,689	1,896,601	4,502,308	121,432,775	-	129,295,373
Equities							
Recognised equity index	-	-	-	-	-	24,716,265	24,716,265
Total	**-**	**1,463,689**	**1,896,601**	**4,502,308**	**121,432,775**	**24,716,265**	**154,011,638**
Emerging Markets Corporate Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	1,591,229	2,368,151	4,343,047	100,217,701	-	108,520,128
Equities							
Recognised equity index	-	-	-	-	-	19,518,175	19,518,175
Total	**-**	**1,591,229**	**2,368,151**	**4,343,047**	**100,217,701**	**19,518,175**	**128,038,303**
Emerging Markets Equity Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	25,432	549	58,391	156,543	595,916	-	836,831

[1] Fund suspended, see Note 1, for further details.

Collateral type and quality	Maturity Tenor 1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions	Total
Equities							
Recognised equity index	-	-	-	-	-	3,290,901	3,290,901
Total	**25,432**	**549**	**58,391**	**156,543**	**595,916**	**3,290,901**	**4,127,732**
Emerging Markets Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	590,430	16,535	1,366,268	3,641,087	5,243,686	-	10,858,006
Equities							
Recognised equity index	-	-	-	-	-	112,958,034	112,958,034
Total	**590,430**	**16,535**	**1,366,268**	**3,641,087**	**5,243,686**	**112,958,034**	**123,816,040**
Emerging Markets Impact Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	478,281	505,153	3,926,826	-	4,910,260
Total	**-**	**-**	**478,281**	**505,153**	**3,926,826**	**-**	**4,910,260**
Emerging Markets Local Currency Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	9,786,035	5,703,907	6,183,289	53,786,263	-	75,459,494
Equities							
Recognised equity index	-	-	-	-	-	28,444,069	28,444,069
Total	**-**	**9,786,035**	**5,703,907**	**6,183,289**	**53,786,263**	**28,444,069**	**103,903,563**
ESG Global Conservative Income Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	88	188,551	555,338	834,184	14,143,955	-	15,722,116
Equities							
Recognised equity index	-	-	-	-	-	2,888,587	2,888,587
Total	**88**	**188,551**	**555,338**	**834,184**	**14,143,955**	**2,888,587**	**18,610,703**
ESG Global Multi-Asset Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	23,882	-	219,625	-	243,507
Equities							
Recognised equity index	-	-	-	-	-	259,899	259,899
Total	**-**	**-**	**23,882**	**-**	**219,625**	**259,899**	**503,406**
ESG Multi-Asset Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	861,184	662,123	36,314,786	12,917,988	175,489,467	-	226,245,548
Equities							
Recognised equity index	-	-	-	-	-	399,089,113	399,089,113
Total	**861,184**	**662,123**	**36,314,786**	**12,917,988**	**175,489,467**	**399,089,113**	**625,334,661**
ESG Systematic Multi Allocation Credit Fund (in USD)[2]							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	23,632	12,806	91,967	459,637	-	588,042
Equities							
Recognised equity index	-	-	-	-	-	771,698	771,698
Total	**-**	**23,632**	**12,806**	**91,967**	**459,637**	**771,698**	**1,359,740**

[2] Fund name changed during the period, see Note 1, for further details.

Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor						
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions	Total
Euro Bond Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	23,099	1,784,775	16,878,860	32,477,868	230,268,525	-	281,433,127
Equities							
Recognised equity index	-	-	-	-	-	128,981,077	128,981,077
Total	**23,099**	**1,784,775**	**16,878,860**	**32,477,868**	**230,268,525**	**128,981,077**	**410,414,204**
Euro Corporate Bond Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	1,183,718	3,638,881	5,064,030	192,080,687	-	201,967,316
Equities							
Recognised equity index	-	-	-	-	-	102,199,154	102,199,154
Total	**-**	**1,183,718**	**3,638,881**	**5,064,030**	**192,080,687**	**102,199,154**	**304,166,470**
Euro Short Duration Bond Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	4,700,961	790,245	44,858,025	121,423,620	575,859,565	-	747,632,416
Equities							
Recognised equity index	-	-	-	-	-	371,776,802	371,776,802
Total	**4,700,961**	**790,245**	**44,858,025**	**121,423,620**	**575,859,565**	**371,776,802**	**1,119,409,218**
Euro-Markets Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	475,230	-	2,061,007	2,906,898	12,640,749	-	18,083,884
Equities							
Recognised equity index	-	-	-	-	-	17,239,129	17,239,129
Total	**475,230**	**-**	**2,061,007**	**2,906,898**	**12,640,749**	**17,239,129**	**35,323,013**
European Equity Income Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	104,509	-	682,121	639,264	18,426,394	-	19,852,288
Equities							
Recognised equity index	-	-	-	-	-	100,298,912	100,298,912
Total	**104,509**	**-**	**682,121**	**639,264**	**18,426,394**	**100,298,912**	**120,151,200**
European Focus Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	141,481	-	501,119	865,413	4,586,615	-	6,094,628
Equities							
Recognised equity index	-	-	-	-	-	12,591,782	12,591,782
Total	**141,481**	**-**	**501,119**	**865,413**	**4,586,615**	**12,591,782**	**18,686,410**
European Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	56,750	1,837	669,949	350,412	7,540,631	-	8,619,579
Equities							
Recognised equity index	-	-	-	-	-	17,722,517	17,722,517
Total	**56,750**	**1,837**	**669,949**	**350,412**	**7,540,631**	**17,722,517**	**26,342,096**
European High Yield Bond Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	783,414	833,390	2,557,363	52,648,111	-	56,822,278
Equities							
Recognised equity index	-	-	-	-	-	6,822,071	6,822,071
Total	**-**	**783,414**	**833,390**	**2,557,363**	**52,648,111**	**6,822,071**	**63,644,349**

Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor 1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions	Total
European Special Situations Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	543,642	10,489	1,750,889	3,344,093	35,440,070	-	41,089,183
Equities							
Recognised equity index	-	-	-	-	-	72,482,718	72,482,718
Total	**543,642**	**10,489**	**1,750,889**	**3,344,093**	**35,440,070**	**72,482,718**	**113,571,901**
European Sustainable Equity Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	7,203	-	27,433	44,057	145,567	-	224,260
Equities							
Recognised equity index	-	-	-	-	-	313,870	313,870
Total	**7,203**	**-**	**27,433**	**44,057**	**145,567**	**313,870**	**538,130**
European Value Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	245,101	-	10,149,370	-	10,394,471
Equities							
Recognised equity index	-	-	-	-	-	16,486,813	16,486,813
Total	**-**	**-**	**245,101**	**-**	**10,149,370**	**16,486,813**	**26,881,284**
FinTech Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	13	275	16,325	571	1,785,782	-	1,802,966
Equities							
Recognised equity index	-	-	-	-	-	14,610,193	14,610,193
Total	**13**	**275**	**16,325**	**571**	**1,785,782**	**14,610,193**	**16,413,159**
Fixed Income Global Opportunities Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	188	2,479,649	4,962,389	9,677,029	227,935,555	-	245,054,810
Equities							
Recognised equity index	-	-	-	-	-	1,460,035,270	1,460,035,270
Total	**188**	**2,479,469**	**4,962,389**	**9,677,029**	**227,935,555**	**1,460,035,270**	**1,705,090,080**
Collateral received - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	-	1,765,264	-	1,765,264
Total	**-**	**-**	**-**	**-**	**1,765,264**	**-**	**1,765,264**
Future Consumer Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	8,408	638	20,588	52,569	49,576	-	131,779
Equities							
Recognised equity index	-	-	-	-	-	1,010,715	1,010,715
Total	**8,408**	**638**	**20,588**	**52,569**	**49,576**	**1,010,715**	**1,142,494**
Future Of Transport Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	769,099	11,959	1,785,984	4,725,803	10,486,945	-	17,779,790
Equities							
Recognised equity index	-	-	-	-	-	49,273,644	49,273,644
Total	**769,099**	**11,959**	**1,785,984**	**4,725,803**	**10,486,945**	**49,273,644**	**67,053,434**

Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor 1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions	Total
Global Allocation Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	108,630	3,128,439	43,134,007	53,496,656	568,281,438	-	668,149,170
Equities							
Recognised equity index	-	-	-	-	-	1,371,081,792	1,371,081,792
Total	**108,630**	**3,128,439**	**43,134,007**	**53,496,656**	**568,281,438**	**1,371,081,792**	**2,039,230,962**
Collateral posted - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	-	103,432,700	-	103,432,700
Equities							
Recognised equity index	-	-	-	-	-	411,733,146	411,733,146
Total	**-**	**-**	**-**	**-**	**103,432,700**	**411,733,146**	**515,165,846**
Global Corporate Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	452,261	5,359,054	6,289,929	51,612,929	-	63,714,173
Equities							
Recognised equity index	-	-	-	-	-	4,420,798	4,420,798
Total	**-**	**452,261**	**5,359,054**	**6,289,929**	**51,612,929**	**4,420,798**	**68,134,971**
Global Dynamic Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	187	1,783	107,404	4,328	3,783,423	-	3,897,125
Equities							
Recognised equity index	-	-	-	-	-	6,714,025	6,714,025
Total	**187**	**1,783**	**107,404**	**4,328**	**3,783,423**	**6,714,025**	**10,611,150**
Collateral posted - OTC FDIs							
Equities							
Recognised equity index	-	-	-	-	-	18,493,880	18,493,880
Total	**-**	**-**	**-**	**-**	**-**	**18,493,880**	**18,493,880**
Global Equity Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	1,300,963	-	5,934,334	7,957,765	35,320,038	-	50,513,100
Equities							
Recognised equity index	-	-	-	-	-	26,724,842	26,724,842
Total	**1,300,963**	**-**	**5,934,334**	**7,957,765**	**35,320,038**	**26,724,842**	**77,237,942**
Global Government Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	172,111	214	8,554,372	11,972,888	77,788,435	-	98,488,020
Equities							
Recognised equity index	-	-	-	-	-	40,572,345	40,572,345
Total	**172,111**	**214**	**8,554,372**	**11,972,888**	**77,788,435**	**40,572,345**	**139,060,365**
Global High Yield Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	1,133,524	2,351,125	1,963,945	55,465,300	-	60,913,894
Equities							
Recognised equity index	-	-	-	-	-	12,581,432	12,581,432
Total	**-**	**1,133,524**	**2,351,125**	**1,963,945**	**55,465,300**	**12,581,432**	**73,495,326**
Global Inflation Linked Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	589,652	656,451	3,071,724	-	4,317,827

Collateral type and quality	Maturity Tenor 1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions	Total
Equities							
Recognised equity index	-	-	-	-	-	7,446,176	7,446,176
Total	-	-	**589,652**	**656,451**	**3,071,724**	**7,446,176**	**11,764,003**
Global Multi-Asset Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	606,085	2,071,984	4,694,935	7,368,825	93,508,652	-	108,250,481
Equities							
Recognised equity index	-	-	-	-	-	99,177,790	99,177,790
Total	**606,085**	**2,071,984**	**4,694,935**	**7,368,825**	**93,508,652**	**99,177,790**	**207,428,271**
Japan Flexible Equity Fund (in JPY)							
Collateral received - securities lending							
Fixed Income							
Investment grade	3,048,625	381,246	58,739,276	19,328,745	5,302,957,984	-	5,384,455,876
Equities							
Recognised equity index	-	-	-	-	-	4,911,808,300	4,911,808,300
Total	**3,048,625**	**381,246**	**58,739,276**	**19,328,745**	**5,302,957,984**	**4,911,808,300**	**10,296,264,176**
Japan Small & MidCap Opportunities Fund (in JPY)							
Collateral received - securities lending							
Fixed Income							
Investment grade	4,322,633	612,843	34,051,404	27,535,223	2,678,103,832	-	2,744,625,935
Equities							
Recognised equity index	-	-	-	-	-	2,424,093,452	2,424,093,452
Total	**4,322,633**	**612,843**	**34,051,404**	**27,535,223**	**2,678,103,832**	**2,424,093,452**	**5,168,719,387**
Latin American Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	10	201	586	418	12,848,573	-	12,849,788
Equities							
Recognised equity index	-	-	-	-	-	82,624,194	82,624,194
Total	**10**	**201**	**586**	**418**	**12,848,573**	**82,624,194**	**95,473,982**
Natural Resources Growth & Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	1,049	21,674	67,805	45,122	6,633,555	-	6,769,205
Equities							
Recognised equity index	-	-	-	-	-	66,047,670	66,047,670
Total	**1,049**	**21,674**	**67,805**	**45,122**	**6,633,555**	**66,047,670**	**72,816,875**
Next Generation Health Care Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	73	1,506	4,400	3,136	3,540	-	12,655
Equities							
Recognised equity index	-	-	-	-	-	1,881,609	1,881,609
Total	**73**	**1,506**	**4,400**	**3,136**	**3,540**	**1,881,609**	**1,894,264**
Next Generation Technology Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	5,979	121,777	529,074	254,049	17,159,363	-	18,070,242
Equities							
Recognised equity index	-	-	-	-	-	298,705,367	298,705,367
Total	**5,979**	**121,777**	**529,074**	**254,049**	**17,159,363**	**298,705,367**	**316,775,609**
Nutrition Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	69,461	1,880	376,495	428,240	6,991,861	-	7,867,937

Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor 1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions	Total
Equities							
Recognised equity index	-	-	-	-	-	22,975,699	22,975,699
Total	**69,461**	**1,880**	**376,495**	**428,240**	**6,991,861**	**22,975,699**	**30,843,636**
Sustainable Asian Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	109,536	104,853	14,708	3,642,760	-	3,871,857
Equities							
Recognised equity index	-	-	-	-	-	232,771	232,771
Total	**-**	**109,536**	**104,853**	**14,708**	**3,642,760**	**232,771**	**4,104,628**
Sustainable Emerging Markets Blended Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	37,890	37,812	178,780	1,551,962	-	1,806,444
Equities							
Recognised equity index	-	-	-	-	-	80,518	80,518
Total	**-**	**37,890**	**37,812**	**178,780**	**1,551,962**	**80,518**	**1,886,962**
Sustainable Emerging Markets Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	438,583	755,444	2,674,381	46,265,079	-	50,133,487
Equities							
Recognised equity index	-	-	-	-	-	5,769,400	5,769,400
Total	**-**	**438,583**	**755,444**	**2,674,381**	**46,265,079**	**5,769,400**	**55,902,887**
Sustainable Emerging Markets Corporate Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	223,775	160,891	519,566	5,534,633	-	6,438,865
Equities							
Recognised equity index	-	-	-	-	-	1,457,706	1,457,706
Total	**-**	**223,775**	**160,891**	**519,566**	**5,534,633**	**1,457,706**	**7,896,571**
Sustainable Emerging Markets Local Currency Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	117,413	214,303	3,515,067	16,697,388	-	20,544,171
Equities							
Recognised equity index	-	-	-	-	-	1,847,588	1,847,588
Total	-	**117,413**	**214,303**	**3,515,067**	**16,697,388**	**1,847,588**	**22,391,759**
Sustainable Energy Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	15,823	5,424	857,218	106,476	41,098,636	-	42,083,577
Equities							
Recognised equity index	-	-	-	-	-	175,911,856	175,911,856
Total	**15,823**	**5,424**	**857,218**	**106,476**	**41,098,636**	**175,911,856**	**217,995,433**
Sustainable Fixed Income Global Opportunities Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	43	894	18,077	342,374	2,262,803	-	2,624,191
Equities							
Recognised equity index	-	-	-	-	-	14,896,087	14,896,087
Total	43	**894**	**18,077**	**342,374**	**2,262,803**	**14,896,087**	**17,520,278**

Collateral type and quality	Maturity Tenor 1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions	Total
Collateral posted - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	-	2,078,806	-	2,078,806
Total	**-**	**-**	**-**	**-**	**2,078,806**	**-**	**2,078,806**
Sustainable Global Bond Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	13,156	52,628	118,836	1,242,914	-	1,427,534
Equities							
Recognised equity index	-	-	-	-	-	210,518	210,518
Total	**-**	**13,156**	**52,628**	**118,836**	**1,242,914**	**210,518**	**1,638,052**
Sustainable Global Infrastructure Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	43,395	-	399,077	-	442,472
Equities							
Recognised equity index	-	-	-	-	-	140,559	140,559
Total	**-**	**-**	**43,395**	**-**	**399,077**	**140,559**	**583,031**
Sustainable World Bond Fund (in USD)[2]							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	817,261	7,061,621	12,491,798	71,791,957	-	92,162,637
Equities							
Recognised equity index	-	-	-	-	-	35,544,132	35,544,132
Total	**-**	**817,261**	**7,061,621**	**12,491,798**	**71,791,957**	**35,544,132**	**127,706,769**
Swiss Small & MidCap Opportunities Fund (in CHF) [3]							
Collateral received - securities lending							
Fixed Income							
Investment grade	776,175	-	6,256,921	4,747,724	50,535,946	-	62,316,766
Equities							
Recognised equity index	-	-	-	-	-	67,535,728	67,535,728
Total	**776,175**	**-**	**6,256,921**	**4,747,724**	**50,535,946**	**67,535,728**	**129,852,494**
Systematic Global Equity High Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	566,518	40,749	5,634,431	3,538,064	112,724,456	-	122,504,218
Equities							
Recognised equity index	-	-	-	-	-	260,359,882	260,359,882
Total	**566,518**	**40,749**	**5,634,431**	**3,538,064**	**112,724,456**	**260,359,882**	**382,864,100**
Systematic Global Sustainable Income & Growth Fund (in USD) [4]							
Collateral received - securities lending							
Fixed Income							
Investment grade	2,465	-	5,510	15,079	14,148	-	37,202
Equities							
Recognised equity index	-	-	-	-	-	48,325	48,325
Total	**2,465**	**-**	**5,510**	**15,079**	**14,148**	**48,325**	**85,527**
Systematic Sustainable Global SmallCap Fund (in USD)[2]							
Collateral received - securities lending							
Fixed Income							
Investment grade	852	17,603	699,931	36,646	15,898,902	-	16,653,934

[2] Fund name changed during the period, see Note 1, for further details.
[3] Fund closed to subscriptions, see Note 1, for further details.
[4] Fund launched during the period, see Note 1, for further details.

Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor 1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions	Total
Equities							
Recognised equity index	-	-	-	-	-	44,413,143	44,413,143
Total	**852**	**17,603**	**699,931**	**36,646**	**15,898,902**	**44,413,143**	**61,067,077**
United Kingdom Fund (in GBP)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	25,824	-	706,310	-	732,134
Equities							
Recognised equity index	-	-	-	-	-	4,041,899	4,041,899
Total	**-**	**-**	**25,824**	**-**	**706,310**	**4,041,899**	**4,774,033**
US Basic Value Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	246,205	22,634	756,953	1,546,416	12,252,806	-	14,825,014
Equities							
Recognised equity index	-	-	-	-	-	68,916,298	68,916,298
Total	**246,205**	**22,634**	**756,953**	**1,546,416**	**12,252,806**	**68,916,298**	**83,741,312**
US Dollar Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	37,257	35,224	49,054	544,912	-	666,447
Equities							
Recognised equity index	-	-	-	-	-	9,862,639	9,862,639
Total	**-**	**37,257**	**35,224**	**49,054**	**544,912**	**9,862,639**	**10,529,086**
Collateral posted - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	-	1,043,691	-	1,043,691
Total	**-**	**-**	**-**	**-**	**1,043,691**	**-**	**1,043,691**
US Dollar High Yield Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	63	540,614	2,257,326	4,348,576	66,603,334	-	73,749,913
Equities							
Recognised equity index	-	-	-	-	-	8,975,751	8,975,751
Total	**63**	**540,614**	**2,257,326**	**4,348,576**	**66,603,334**	**8,975,751**	**82,725,664**
US Dollar Short Duration Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	29,707	231,218	846,291	5,629,803	-	6,737,019
Equities							
Recognised equity index	-	-	-	-	-	252,208,401	252,208,401
Total	**-**	**29,707**	**231,218**	**846,291**	**5,629,803**	**252,208,401**	**258,945,420**
US Flexible Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	1,059	21,884	63,937	45,559	16,639,301	-	16,771,740
Equities							
Recognised equity index	-	-	-	-	-	98,787,667	98,787,667
Total	**1,059**	**21,884**	**63,937**	**45,559**	**16,639,301**	**98,787,667**	**115,559,407**
US Growth Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	140,168	7,668	334,881	871,077	4,430,601	-	5,784,395
Equities							
Recognised equity index	-	-	-	-	-	27,803,556	27,803,556
Total	**140,168**	**7,668**	**334,881**	**871,077**	**4,430,601**	**27,803,556**	**33,587,951**

Appendix III – Supplementary Information continued

Collateral type and quality	Maturity Tenor 1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions	Total
US Mid-Cap Value Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	135,732	6,923	383,220	842,614	8,103,979	-	9,472,468
Equities							
Recognised equity index	-	-	-	-	-	42,368,659	42,368,659
Total	**135,732**	**6,923**	**383,220**	**842,614**	**8,103,979**	**42,368,659**	**51,841,127**
US Sustainable Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	44,254	-	44,254
Equities							
Recognised equity index	-	-	-	-	-	287,691	287,691
Total	**-**	**-**	**-**	**-**	**44,254**	**287,691**	**331,945**
World Energy Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	2,038	42,112	123,038	87,672	3,376,054	-	3,630,914
Equities							
Recognised equity index	-	-	-	-	-	86,818,859	86,818,859
Total	**2,038**	**42,112**	**123,038**	**87,672**	**3,376,054**	**86,818,859**	**90,449,773**
World Financials Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	25,158	8,591	793,434	169,232	11,386,446	-	12,382,861
Equities							
Recognised equity index	-	-	-	-	-	33,132,442	33,132,442
Total	**25,158**	**8,591**	**793,434**	**169,232**	**11,386,446**	**33,132,442**	**45,515,303**
World Gold Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	10	198	23,079	413	79,800,337	-	79,824,037
Equities							
Recognised equity index	-	-	-	-	-	317,405,830	317,405,830
Total	**10**	**198**	**23,079**	**413**	**79,800,337**	**317,405,830**	**397,229,867**
World Healthscience Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	1,941	40,110	309,824	83,504	34,313,341	-	34,748,720
Equities							
Recognised equity index	-	-	-	-	-	537,411,454	537,411,454
Total	**1,941**	**40,110**	**309,824**	**83,504**	**34,313,341**	**537,411,454**	**572,160,174**
World Mining Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	1,519,509	12,032	3,902,266	9,316,056	44,940,629	-	59,690,492
Equities							
Recognised equity index	-	-	-	-	-	505,094,487	505,094,487
Total	**1,519,509**	**12,032**	**3,902,266**	**9,316,056**	**44,940,629**	**505,094,487**	**564,784,979**
World Real Estate Securities Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	1,224	5,105	94,136	16,601	4,276,583	-	4,393,649
Equities							
Recognised equity index	-	-	-	-	-	17,009,834	17,009,834
Total	**1,224**	**5,105**	**94,136**	**16,601**	**4,276,583**	**17,009,834**	**21,403,483**

Collateral type and quality	Maturity Tenor 1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions	Total
World Technology Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	720,725	125,788	5,237,619	4,633,187	130,519,456	-	141,236,775
Equities							
Recognised equity index	-	-	-	-	-	894,094,290	894,094,290
Total	**720,725**	**125,788**	**5,237,619**	**4,633,187**	**130,519,456**	**894,094,290**	**1,035,331,065**

Investment grade securities are those issued by an entity with a minimum investment grade credit rating from at least one globally recognised credit rating agency; Standard & Poor's, Moody's or Fitch.

A recognised equity index contains at least 20 equities where no single equity represents more than 20% of the total index and no five equities combined represent more than 60% of the total index.

The maturity tenor analysis for fixed income securities received or posted as collateral is based on the respective contractual maturity date, while for equity securities and ETFs received or posted as collateral are presented as open transactions as they are not subject to a contractual maturity date.

All cash received or posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.

Safekeeping of collateral received

As at 28 February 2023, all non-cash collateral received by the Funds in respect of securities lending transactions and OTC FDIs (including TRS and CFDs) is held by the Fund's Depositary (or through its delegates), with the exception of the amounts disclosed in the following table which are held through a securities settlement system.

Depositary	Non-cash collateral received: Securities lending
Asian High Yield Bond Fund (in USD)	
Euroclear Bank SA/NAV	286,656,807
Asian Multi-Asset Income Fund (in USD)	
Euroclear Bank SA/NAV	194,335
Asian Tiger Bond Fund (in USD)	
Euroclear Bank SA/NAV	398,818,173
China Bond Fund (in CNH)	
Euroclear Bank SA/NAV	1,063,745,751
Dynamic High Income Fund (in USD)	
Euroclear Bank SA/NAV	50,056,410
Emerging Markets Bond Fund (in USD)	
Euroclear Bank SA/NAV	116,613,278
Emerging Markets Corporate Bond Fund (in USD)	
Euroclear Bank SA/NAV	82,609,833
Emerging Markets Impact Bond Fund (in USD)	
Euroclear Bank SA/NAV	4,910,260
Emerging Markets Local Currency Bond Fund (in USD)	
Euroclear Bank SA/NAV	40,218,684
ESG Global Conservative Income Fund (in EUR)	
Euroclear Bank SA/NAV	13,040,733
ESG Multi-Asset Fund (in EUR)	
Euroclear Bank SA/NAV	174,510,750
ESG Systematic Multi Allocation Credit Fund (in USD) [1]	
Euroclear Bank SA/NAV	501,456

[1] Fund name changed during the period, see Note 1, for further details.

Depositary	Non-cash collateral received: Securities lending
Euro Bond Fund (in EUR)	
Euroclear Bank SA/NAV	239,880,700
Euro Corporate Bond Fund (in EUR)	
Euroclear Bank SA/NAV	126,323,497
Euro Short Duration Bond Fund (in EUR)	
Euroclear Bank SA/NAV	647,537,392
European High Yield Bond Fund (in EUR)	
Euroclear Bank SA/NAV	35,237,870
Fixed Income Global Opportunities Fund (in USD)	
Euroclear Bank SA/NAV	166,828,590
Global Allocation Fund (in USD)	
Euroclear Bank SA/NAV	545,060,250
Global Corporate Bond Fund (in USD)	
Euroclear Bank SA/NAV	29,966,210
Global Government Bond Fund (in USD)	
Euroclear Bank SA/NAV	92,156,247
Global High Yield Bond Fund (in USD)	
Euroclear Bank SA/NAV	51,851,643
Global Inflation Linked Bond Fund (in USD)	
Euroclear Bank SA/NAV	2,860,381
Global Multi-Asset Income Fund (in USD)	
Euroclear Bank SA/NAV	64,884,336
Sustainable Asian Bond Fund (in USD)	
Euroclear Bank SA/NAV	3,477,402
Sustainable Fixed Income Global Opportunities Fund (in EUR)	
Euroclear Bank SA/NAV	1,995,679
Sustainable Global Bond Income Fund (in USD)	
Euroclear Bank SA/NAV	1,380,159
Sustainable Emerging Markets Blended Bond Fund (in USD)	
Euroclear Bank SA/NAV	1,501,827
Sustainable Emerging Markets Bond Fund (in USD)	
Euroclear Bank SA/NAV	45,907,913

Depositary	Non-cash collateral received Securities lending
Sustainable Emerging Markets Corporate Bond Fund (in USD)	
Euroclear Bank SA/NAV	3,865,742
Sustainable Emerging Markets Local Currency Bond Fund (in USD)	
Euroclear Bank SA/NAV	20,121,352
Sustainable World Bond Fund (in USD) [1]	
Euroclear Bank SA/NAV	78,535,799
US Dollar Bond Fund (in USD)	
Euroclear Bank SA/NAV	515,010
US Dollar High Yield Bond Fund (in USD)	
Euroclear Bank SA/NAV	60,673,809
US Dollar Short Duration Bond Fund (in USD)	
Euroclear Bank SA/NAV	6,629,434

[1] Fund name changed during the period, see Note 1, for further details.

Concentration of collateral received

The following table lists the ten largest issuers by value of non-cash collateral received by the Funds by way of title transfer collateral arrangement across securities lending transactions and OTC FDIs (including TRS and CFDs) as at 28 February 2023.

Non-cash collateral issuer	Value	% of the Fund's NAV
Asian Dragon Fund (in USD)		
BNP Paribas SA	13,046,055	1.59
Societe Generale SA	13,028,320	1.59
Barclays Capital Securities Limited	3,722,890	0.45
HSBC Bank Plc	3,673,428	0.45
UBS AG	3,018,144	0.37
Total	**36,488,837**	**4.45**
Asian Growth Leaders Fund (in USD)		
Barclays Bank plc	14,857,254	2.12
Societe Generale SA	5,447,291	0.78
Total	**20,304,545**	**2.90**
Asian High Yield Bond Fund (in USD)		
Nomura International Plc	89,070,840	3.93
Barclays Bank plc	88,337,620	3.90
Deutsche Bank AG	66,008,245	2.91
JP Morgan Securities Plc	61,310,749	2.70
Goldman Sachs International	57,211,794	2.52
Morgan Stanley & Co. International Plc	42,761,555	1.89
BNP Paribas SA	23,128,403	1.02
Total	**427,829,206**	**18.87**
Asian Multi-Asset Income Fund (in USD)		
UBS AG	576,331	0.83
JP Morgan Securities Plc	413,954	0.60
Barclays Capital Securities Limited	354,688	0.51
Macquarie Bank Limited	341,906	0.49
HSBC Bank Plc	232,538	0.34
BNP Paribas SA	148,711	0.21
Goldman Sachs International	68,105	0.10
Societe Generale SA	17,627	0.03
Total	**2,153,860**	**3.11**

Non-cash collateral issuer	Value	% of the Fund's NAV
Asian Sustainable Equity Fund (in USD)		
UBS AG	100,860	1.24
Total	**100,860**	**1.24**
Asian Tiger Bond Fund (in USD)		
Barclays Bank plc	166,784,657	5.30
Goldman Sachs International	58,855,768	1.87
Credit Suisse International	46,009,944	1.46
JP Morgan Securities Plc	45,773,344	1.46
Morgan Stanley & Co. International Plc	40,671,280	1.29
Deutsche Bank AG	36,564,415	1.16
BNP Paribas SA	29,014,075	0.92
Citigroup Global Markets Limited	24,700,440	0.79
Merrill Lynch International	9,584,947	0.30
ING Bank NV	1,672,203	0.05
Other issuers	138,807,720	4.41
Total	**598,438,793**	**19.01**
China Bond Fund (in CNH)		
Barclays Bank plc	681,104,273	2.21
Nomura International Plc	255,310,298	0.83
JP Morgan Securities Plc	154,898,948	0.50
Morgan Stanley & Co. International Plc	148,744,635	0.48
Goldman Sachs International	128,325,457	0.42
Deutsche Bank AG	74,093,220	0.24
BNP Paribas SA	14,682,700	0.05
Citigroup Global Markets Limited	14,016,347	0.05
Total	**1,471,175,878**	**4.78**
China Fund (in USD)		
BNP Paribas SA	27,253,626	2.35
UBS AG	8,299,109	0.72
Citigroup Global Markets Limited	7,809,009	0.67
JP Morgan Securities Plc	6,376,611	0.55
Barclays Capital Securities Limited	4,979,527	0.43
Goldman Sachs International	1,433,061	0.12
Morgan Stanley & Co. International Plc	1,042,629	0.09
Total	**57,193,572**	**4.93**
China Innovation Fund (in USD)		
UBS AG	835,831	4.29
BNP Paribas SA	257,949	1.32
Total	**1,093,780**	**5.61**
Circular Economy Fund (in USD)		
UBS AG	73,262,902	4.05
Banco Santander SA	34,448,184	1.91
Societe Generale SA	27,089,838	1.50
JP Morgan Securities Plc	26,772,469	1.48
Barclays Bank plc	24,070,010	1.33
Citigroup Global Markets Limited	7,073,023	0.39
HSBC Bank Plc	4,510,922	0.25
BNP Paribas SA	2,661,870	0.15
Barclays Capital Securities Limited	1,279,992	0.07
Total	**201,169,210**	**11.13**
Climate Action Equity Fund (in USD)		
UBS AG	55,354	1.25
Total	**55,354**	**1.25**

Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV
Climate Action Multi-Asset Fund (in EUR)		
BNP Paribas SA	1,395,036	3.05
UBS AG	655,626	1.43
HSBC Bank Plc	129,313	0.28
The Bank of Nova Scotia	115,191	0.25
Credit Suisse International	6,157	0.01
Total	**2,301,323**	**5.02**
Continental European Flexible Fund (in EUR)		
HSBC Bank Plc	72,825,876	1.42
Morgan Stanley & Co. International Plc	69,477,962	1.35
JP Morgan Securities Plc	40,942,747	0.80
Barclays Capital Securities Limited	35,939,850	0.70
Merrill Lynch International	20,970,697	0.41
Societe Generale SA	15,893,372	0.31
UBS AG	15,714,359	0.31
Goldman Sachs International	12,148,196	0.24
BNP Paribas SA	10,882,341	0.21
Citigroup Global Markets Limited	4,674,501	0.09
Total	**299,469,901**	**5.84**
Developed Markets Sustainable Equity Fund (in USD)		
UBS AG	2,447,101	11.50
Total	**2,447,101**	**11.50**
Dynamic High Income Fund (in USD)		
JP Morgan Securities Plc	85,312,357	2.89
Barclays Capital Securities Limited	59,262,754	2.01
Barclays Bank plc	48,293,285	1.64
BNP Paribas SA	23,171,261	0.79
HSBC Bank Plc	17,156,392	0.58
Goldman Sachs International	11,899,667	0.40
Citigroup Global Markets Limited	9,733,654	0.33
Morgan Stanley & Co. International Plc	5,405,630	0.18
Macquarie Bank Limited	4,800,945	0.16
Credit Suisse International	546	0.00
Other issuers	16,742,314	0.57
Total	**281,778,805**	**9.55**
Emerging Europe Fund (in EUR)[1]		
Morgan Stanley & Co. International Plc	9,394,080	4.65
Goldman Sachs International	8,594,979	4.25
Barclays Capital Securities Limited	5,290,462	2.62
BNP Paribas SA	1,874,168	0.93
UBS AG	1,367,466	0.68
JP Morgan Securities Plc	851,765	0.42
Citigroup Global Markets Limited	13,107	0.01
Total	**27,386,027**	**13.56**

[1] Fund suspended, see Note 1, for further details.

Non-cash collateral issuer	Value	% of the Fund's NAV
Emerging Markets Bond Fund (in USD)		
Barclays Bank plc	57,299,531	5.91
JP Morgan Securities Plc	18,317,077	1.89
BNP Paribas SA	9,501,501	0.98
Morgan Stanley & Co. International Plc	4,784,008	0.49
Merrill Lynch International	3,799,352	0.39
Citigroup Global Markets Limited	3,455,127	0.36
HSBC Bank Plc	3,450,560	0.36
Deutsche Bank AG	3,244,325	0.33
Credit Suisse International	1,443,044	0.15
Goldman Sachs International	1,377,080	0.14
Other issuers	47,340,033	4.89
Total	**154,011,638**	**15.89**
Emerging Markets Corporate Bond Fund (in USD)		
Barclays Bank plc	40,227,860	4.76
JP Morgan Securities Plc	35,715,857	4.23
Goldman Sachs International	20,663,276	2.44
Nomura International Plc	16,856,497	1.99
Morgan Stanley & Co. International Plc	7,967,898	0.94
Credit Suisse International	3,347,396	0.40
BNP Paribas SA	1,866,355	0.22
Deutsche Bank AG	965,114	0.11
UBS AG	428,050	0.05
Total	**128,038,303**	**15.14**
Emerging Markets Equity Income Fund (in USD)		
Societe Generale SA	1,495,468	0.60
Goldman Sachs International	882,370	0.35
HSBC Bank Plc	867,365	0.35
UBS AG	553,571	0.22
Merrill Lynch International	328,958	0.13
Total	**4,127,732**	**1.65**
Emerging Markets Fund (in USD)		
JP Morgan Securities Plc	56,795,924	2.35
Barclays Bank plc	28,247,807	1.17
HSBC Bank Plc	19,182,589	0.79
UBS AG	15,716,466	0.65
Goldman Sachs International	2,473,253	0.10
Merrill Lynch International	1,400,001	0.06
Total	**123,816,040**	**5.12**
Emerging Markets Impact Bond Fund (in USD)		
Credit Suisse International	2,491,555	2.83
BNP Paribas SA	2,418,705	2.75
Total	**4,910,260**	**5.58**
Emerging Markets Local Currency Bond Fund (in USD)		
Morgan Stanley & Co. International Plc	60,017,250	3.66
JP Morgan Securities Plc	34,338,948	2.09
BNP Paribas SA	4,805,367	0.29
Deutsche Bank AG	2,220,557	0.14
Barclays Bank plc	1,683,234	0.10
Nomura International Plc	838,207	0.05
Total	**103,903,563**	**6.33**

Non-cash collateral issuer	Value	% of the Fund's NAV
ESG Global Conservative Income Fund (in EUR)		
Barclays Bank plc	6,361,210	1.35
UBS AG	2,661,962	0.57
BNP Paribas SA	2,457,209	0.52
Goldman Sachs International	1,975,403	0.42
JP Morgan Securities Plc	1,904,080	0.41
Morgan Stanley & Co. International Plc	1,046,351	0.22
Citigroup Global Markets Limited	940,146	0.20
Credit Suisse International	819,031	0.17
Societe Generale SA	445,311	0.09
Total	**18,610,703**	**3.95**
ESG Global Multi-Asset Income Fund (in USD)		
Morgan Stanley & Co. International Plc	257,173	0.16
BNP Paribas SA	246,233	0.15
Total	**503,406**	**0.31**
ESG Multi-Asset Fund (in EUR)		
Credit Suisse International	165,847,022	2.53
BNP Paribas SA	89,084,598	1.36
Citigroup Global Markets Limited	38,198,323	0.58
HSBC Bank Plc	27,698,272	0.42
Barclays Capital Securities Limited	8,396,739	0.13
Goldman Sachs International	4,845,670	0.07
JP Morgan Securities Plc	4,117,811	0.06
Morgan Stanley & Co. International Plc	2,595,410	0.04
Merrill Lynch International	2,237,050	0.03
Macquarie Bank Limited	875,610	0.01
Other issuers	281,438,156	4.30
Total	**625,334,661**	**9.53**
ESG Systematic Multi Allocation Credit Fund (in USD)[2]		
BNP Paribas SA	1,216,479	1.55
Morgan Stanley & Co. International Plc	132,458	0.17
UBS AG	10,803	0.01
Total	**1,359,740**	**1.73**
Euro Bond Fund (in EUR)		
Citigroup Global Markets Limited	49,151,816	1.67
Barclays Bank plc	46,219,652	1.57
BNP Paribas SA	45,288,366	1.54
Merrill Lynch International	16,098,702	0.55
JP Morgan Securities Plc	16,085,658	0.55
Goldman Sachs International	14,027,924	0.48
Morgan Stanley & Co. International Plc	12,930,333	0.44
Deutsche Bank AG	9,432,737	0.32
Banco Santander SA	7,763,930	0.26
Credit Suisse International	65,354	0.00
Other issuers	193,349,732	6.56
Total	**410,414,204**	**13.94**

[2] Fund name changed during the period, see Note 1, for further details.

Non-cash collateral issuer	Value	% of the Fund's NAV
Euro Corporate Bond Fund (in EUR)		
Barclays Bank plc	64,671,120	2.36
Goldman Sachs International	58,962,859	2.15
JP Morgan Securities Plc	34,896,682	1.27
Citigroup Global Markets Limited	20,225,610	0.74
Banco Santander SA	6,948,972	0.25
Morgan Stanley & Co. International Plc	6,519,607	0.24
BNP Paribas SA	6,208,689	0.23
Deutsche Bank AG	3,950,623	0.14
Nomura International Plc	1,914,383	0.07
Credit Suisse International	761,603	0.03
Other issuers	99,106,322	3.61
Total	**304,166,470**	**11.09**
Euro Short Duration Bond Fund (in EUR)		
Natixis SA	201,694,543	4.65
BNP Paribas SA	170,663,541	3.94
Citigroup Global Markets Limited	121,497,088	2.80
JP Morgan Securities Plc	75,605,473	1.74
Morgan Stanley & Co. International Plc	35,652,453	0.82
Banco Santander SA	30,263,408	0.70
Merrill Lynch International	20,582,369	0.47
Barclays Bank plc	14,702,442	0.34
ING Bank NV	7,155,938	0.17
Deutsche Bank AG	2,161,684	0.05
Other issuers	439,430,279	10.14
Total	**1,119,409,218**	**25.82**
Euro-Markets Fund (in EUR)		
HSBC Bank Plc	16,613,434	1.23
Morgan Stanley & Co. International Plc	10,201,287	0.75
BNP Paribas SA	6,589,621	0.49
Barclays Capital Securities Limited	1,910,418	0.14
Merrill Lynch International	8,253	0.00
Total	**35,323,013**	**2.61**
European Equity Income Fund (in EUR)		
Societe Generale SA	34,086,778	1.95
Citigroup Global Markets Limited	30,384,220	1.73
JP Morgan Securities Plc	27,290,305	1.56
Goldman Sachs International	19,336,021	1.10
Barclays Capital Securities Limited	5,449,794	0.31
HSBC Bank Plc	3,467,118	0.20
Credit Suisse International	136,964	0.01
Total	**120,151,200**	**6.86**
European Focus Fund (in EUR)		
Citigroup Global Markets Limited	5,887,165	1.75
HSBC Bank Plc	4,750,014	1.42
JP Morgan Securities Plc	3,095,071	0.92
Goldman Sachs International	2,181,301	0.65
Morgan Stanley & Co. International Plc	1,047,431	0.31
The Bank of Nova Scotia	871,517	0.26
Societe Generale SA	504,508	0.15
Barclays Capital Securities Limited	345,010	0.10
Merrill Lynch International	4,393	0.00
Total	**18,686,410**	**5.56**

Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV
European Fund (in EUR)		
Citigroup Global Markets Limited	8,784,995	0.69
BNP Paribas SA	8,642,526	0.68
Morgan Stanley & Co. International Plc	4,491,851	0.35
HSBC Bank Plc	1,954,616	0.15
UBS AG	1,872,006	0.15
Societe Generale SA	391,247	0.03
The Bank of Nova Scotia	204,855	0.02
Total	**26,342,096**	**2.07**
European High Yield Bond Fund (in EUR)		
Goldman Sachs International	17,742,343	5.46
Barclays Bank plc	17,482,301	5.38
JP Morgan Securities Plc	11,644,455	3.58
BNP Paribas SA	6,282,440	1.93
Morgan Stanley & Co. International Plc	3,769,109	1.16
Citigroup Global Markets Limited	3,250,607	1.00
Banco Santander SA	1,550,998	0.48
Deutsche Bank AG	1,183,068	0.36
HSBC Bank Plc	623,320	0.19
The Bank of Nova Scotia	115,708	0.04
Total	**63,644,349**	**19.58**
European Special Situations Fund (in EUR)		
Merrill Lynch International	25,638,633	2.12
HSBC Bank Plc	18,056,539	1.50
Goldman Sachs International	17,512,866	1.45
BNP Paribas SA	16,907,209	1.40
JP Morgan Securities Plc	11,174,149	0.93
UBS AG	10,298,607	0.85
Societe Generale SA	7,785,775	0.64
Morgan Stanley & Co. International Plc	5,247,356	0.43
Barclays Capital Securities Limited	589,273	0.05
Citigroup Global Markets Limited	361,494	0.03
Total	**113,571,901**	**9.40**
European Sustainable Equity Fund (in EUR)		
HSBC Bank Plc	252,256	4.68
Morgan Stanley & Co. International Plc	125,084	2.32
The Bank of Nova Scotia	84,166	1.56
BNP Paribas SA	76,624	1.42
Total	**538,130**	**9.98**
European Value Fund (in EUR)		
Citigroup Global Markets Limited	17,265,633	1.96
Barclays Capital Securities Limited	8,221,858	0.93
Goldman Sachs International	1,393,793	0.16
Total	**26,881,284**	**3.05**
FinTech Fund (in USD)		
JP Morgan Securities Plc	9,278,309	3.14
The Bank of Nova Scotia	1,753,912	0.59
Barclays Capital Securities Limited	1,640,200	0.55
Citigroup Global Markets Limited	1,185,637	0.40
Goldman Sachs International	830,995	0.28
Merrill Lynch International	762,363	0.26
Societe Generale SA	658,500	0.22
UBS AG	303,243	0.10
Total	**16,413,159**	**5.54**

Non-cash collateral issuer	Value	% of the Fund's NAV
Fixed Income Global Opportunities Fund (in USD)		
HSBC	506,603,708	6.52
BNP Paribas SA	79,509,415	1.02
Goldman Sachs International	60,006,780	0.77
Barclays Bank plc	41,047,125	0.53
Banco Santander SA	26,743,802	0.34
Citigroup Global Markets Limited	9,333,376	0.12
Deutsche Bank AG	8,024,596	0.10
Credit Suisse International	4,387,173	0.06
ING Bank NV	4,101,789	0.05
Wells Fargo	1,765,264	0.02
Other issuers	965,332,316	12.42
Total	**1,706,855,344**	**21.95**
Future Consumer Fund (in USD)		
UBS AG	654,140	5.41
HSBC Bank Plc	290,921	2.40
BNP Paribas SA	197,433	1.63
Total	**1,142,494**	**9.44**
Future Of Transport Fund (in USD)		
HSBC Bank Plc	26,306,408	1.55
Goldman Sachs International	24,387,023	1.44
UBS AG	12,089,673	0.71
Citigroup Global Markets Limited	2,331,142	0.14
Merrill Lynch International	1,120,273	0.07
JP Morgan Securities Plc	701,177	0.04
Barclays Capital Securities Limited	117,738	0.01
Total	**67,053,434**	**3.96**
Global Allocation Fund (in USD)		
Barclays Bank plc	153,706,938	1.05
BNP Paribas SA	117,921,702	0.80
Goldman Sachs International	73,194,152	0.50
Citigroup Global Markets Limited	60,505,018	0.41
HSBC	45,292,372	0.31
Banco Santander SA	21,550,245	0.15
Credit Suisse International	6,355,685	0.04
HSBC Bank Plc	4,739,346	0.03
Barclays Capital Securities Limited	3,463,452	0.02
Deutsche Bank AG	920,517	0.01
Other issuers	1,551,581,535	10.58
Total	**2,039,230,962**	**13.90**
Global Corporate Bond Fund (in USD)		
Morgan Stanley & Co. International Plc	21,211,368	2.20
Goldman Sachs International	11,180,493	1.16
Barclays Bank plc	9,821,753	1.02
BNP Paribas SA	5,073,613	0.53
JP Morgan Securities Plc	3,402,236	0.35
Credit Suisse International	1,779,721	0.18
HSBC Bank Plc	1,527,504	0.16
Banco Santander SA	1,365,386	0.14
Citigroup Global Markets Limited	1,273,621	0.13
Merrill Lynch International	680,276	0.07
Other issuers	10,819,000	1.12
Total	**68,134,971**	**7.06**

Non-cash collateral issuer	Value	% of the Fund's NAV
Global Dynamic Equity Fund (in USD)		
Goldman Sachs International	2,383,516	0.60
Merrill Lynch International	2,172,360	0.55
BNP Paribas SA	1,988,289	0.50
UBS AG	1,778,725	0.45
Morgan Stanley & Co. International Plc	1,085,361	0.27
Natixis SA	1,080,923	0.27
Barclays Capital Securities Limited	118,574	0.03
HSBC Bank Plc	3,402	0.00
Total	**10,611,150**	**2.67**
Global Equity Income Fund (in USD)		
HSBC Bank Plc	44,526,634	4.71
Morgan Stanley & Co. International Plc	32,626,987	3.45
Citigroup Global Markets Limited	84,321	0.01
Total	**77,237,942**	**8.17**
Global Government Bond Fund (in USD)		
Societe Generale SA	59,479,376	6.68
BNP Paribas SA	26,128,820	2.93
Citigroup Global Markets Limited	16,556,196	1.86
Natixis SA	16,073,243	1.80
UBS AG	8,690,818	0.98
Banco Santander SA	5,139,957	0.58
Morgan Stanley & Co. International Plc	3,686,409	0.41
Nomura International Plc	1,526,671	0.17
JP Morgan Securities Plc	936,041	0.11
Barclays Bank plc	842,834	0.09
Total	**139,060,365**	**15.61**
Global High Yield Bond Fund (in USD)		
Barclays Bank plc	31,273,708	1.97
JP Morgan Securities Plc	14,748,646	0.93
Morgan Stanley & Co. International Plc	6,172,827	0.39
Credit Suisse International	5,974,552	0.38
Goldman Sachs International	4,739,990	0.30
Citigroup Global Markets Limited	3,439,685	0.22
BNP Paribas SA	2,462,678	0.16
Nomura International Plc	1,172,410	0.07
Banco Santander SA	491,672	0.03
Deutsche Bank AG	464,531	0.03
Other issuers	2,554,627	0.16
Total	**73,495,326**	**4.64**
Global Inflation Linked Bond Fund (in USD)		
BNP Paribas SA	8,960,072	2.89
Morgan Stanley & Co. International Plc	1,780,029	0.57
Citigroup Global Markets Limited	1,023,902	0.33
Total	**11,764,003**	**3.79**
Global Multi-Asset Income Fund (in USD)		
Barclays Bank plc	40,786,586	0.79
Barclays Capital Securities Limited	25,398,755	0.49
JP Morgan Securities Plc	24,687,474	0.48
HSBC Bank Plc	20,805,547	0.40
Citigroup Global Markets Limited	16,790,386	0.32
Goldman Sachs International	13,503,182	0.26
BNP Paribas SA	8,204,127	0.16
Credit Suisse International	5,493,989	0.11
Deutsche Bank AG	5,130,293	0.10
Banco Santander SA	2,223,158	0.04
Other issuers	44,404,774	0.86
Total	**207,428,271**	**4.01**

Non-cash collateral issuer	Value	% of the Fund's NAV
Japan Flexible Equity Fund (in JPY)		
Merrill Lynch International	4,012,454,176	15.27
Citigroup Global Markets Limited	3,380,112,479	12.86
JP Morgan Securities Plc	1,516,047,005	5.77
Societe Generale SA	741,697,408	2.82
UBS AG	370,691,846	1.41
Macquarie Bank Limited	177,986,768	0.68
HSBC Bank Plc	97,274,494	0.37
Total	**10,296,264,176**	**39.18**
Japan Small & MidCap Opportunities Fund (in JPY)		
Merrill Lynch International	1,822,703,142	9.89
Citigroup Global Markets Limited	1,388,098,038	7.53
UBS AG	603,043,269	3.27
Barclays Capital Securities Limited	410,751,357	2.23
Goldman Sachs International	247,372,701	1.34
Societe Generale SA	201,369,316	1.09
JP Morgan Securities Plc	200,530,386	1.09
HSBC Bank Plc	145,222,482	0.79
Credit Suisse AG	126,725,192	0.69
Morgan Stanley & Co. International Plc	22,903,504	0.12
Total	**5,168,719,387**	**28.04**
Latin American Fund (in USD)		
BNP Paribas SA	48,421,725	6.09
Barclays Bank plc	42,246,278	5.31
Merrill Lynch International	4,600,767	0.58
UBS AG	205,212	0.03
Total	**95,473,982**	**12.01**
Natural Resources Growth & Income Fund (in USD)		
Barclays Bank plc	31,842,597	6.25
UBS AG	22,143,735	4.35
Barclays Capital Securities Limited	16,572,947	3.25
JP Morgan Securities Plc	1,247,316	0.24
The Bank of Nova Scotia	693,663	0.14
Citigroup Global Markets Limited	316,617	0.06
Total	**72,816,875**	**14.29**
Next Generation Health Care Fund (in USD)		
UBS AG	1,517,590	8.87
JP Morgan Securities Plc	207,349	1.21
BNP Paribas SA	102,866	0.60
The Bank of Nova Scotia	66,459	0.39
Total	**1,894,264**	**11.07**
Next Generation Technology Fund (in USD)		
BNP Paribas SA	102,590,802	4.15
Barclays Capital Securities Limited	31,126,270	1.26
JP Morgan Securities Plc	20,710,454	0.84
Goldman Sachs International	17,346,318	0.70
Societe Generale SA	15,443,616	0.63
Macquarie Bank Limited	3,976,141	0.16
Morgan Stanley & Co. International Plc	1,802,204	0.07
Citigroup Global Markets Limited	435,374	0.02
HSBC Bank Plc	2,829	0.00
Merrill Lynch International	95	0.00
Other issuers	123,341,506	4.99
Total	**316,775,609**	**12.82**

Appendix III – Supplementary Information continued

Non-cash collateral issuer	Value	% of the Fund's NAV
Nutrition Fund (in USD)		
BNP Paribas SA	16,426,936	5.57
Barclays Capital Securities Limited	3,662,256	1.24
Goldman Sachs International	3,343,760	1.13
HSBC Bank Plc	2,387,214	0.81
Morgan Stanley & Co. International Plc	2,341,690	0.79
UBS AG	1,910,759	0.65
JP Morgan Securities Plc	771,021	0.26
Total	**30,843,636**	**10.45**
Sustainable Asian Bond Fund (in USD)		
Barclays Bank plc	2,937,465	3.55
Morgan Stanley & Co. International Plc	617,322	0.75
Deutsche Bank AG	549,841	0.66
Total	**4,104,628**	**4.96**
Sustainable Emerging Markets Blended Bond Fund (in USD)		
JP Morgan Securities Plc	885,283	2.11
Barclays Bank plc	478,484	1.14
Morgan Stanley & Co. International Plc	209,433	0.50
Goldman Sachs International	167,128	0.40
BNP Paribas SA	146,634	0.35
Total	**1,886,962**	**4.50**
Sustainable Emerging Markets Bond Fund (in USD)		
Barclays Bank plc	25,526,044	6.83
JP Morgan Securities Plc	15,888,551	4.25
Deutsche Bank AG	5,369,027	1.44
BNP Paribas SA	4,070,028	1.09
Goldman Sachs International	2,613,999	0.70
Morgan Stanley & Co. International Plc	2,435,238	0.65
Total	**55,902,887**	**14.96**
Sustainable Emerging Markets Corporate Bond Fund (in USD)		
JP Morgan Securities Plc	4,063,987	6.46
Goldman Sachs International	1,747,158	2.78
Morgan Stanley & Co. International Plc	1,231,782	1.96
Deutsche Bank AG	490,332	0.78
Barclays Bank plc	363,312	0.58
Total	**7,896,571**	**12.56**
Sustainable Emerging Markets Local Currency Bond Fund (in USD)		
JP Morgan Securities Plc	16,041,801	3.80
BNP Paribas SA	5,680,638	1.35
Morgan Stanley & Co. International Plc	669,320	0.16
Total	**22,391,759**	**5.31**
Sustainable Energy Fund (in USD)		
Goldman Sachs International	75,470,712	1.09
BNP Paribas SA	42,738,710	0.62
Barclays Bank plc	39,087,649	0.56
Societe Generale SA	21,604,269	0.31
Merrill Lynch International	14,466,288	0.21
JP Morgan Securities Plc	9,301,553	0.13
Morgan Stanley & Co. International Plc	8,508,977	0.12
Citigroup Global Markets Limited	756,397	0.01
HSBC Bank Plc	528,089	0.01
Barclays Capital Securities Limited	96,262	0.00
Other issuers	5,436,527	0.08
Total	**217,995,433**	**3.14**

Non-cash collateral issuer	Value	% of the Fund's NAV
Sustainable Fixed Income Global Opportunities Fund (in EUR)		
UBS AG	13,092,944	2.50
JP Morgan Securities Plc	2,122,885	0.40
BNP Paribas SA	1,492,427	0.28
Citigroup Global Markets Limited	430,480	0.08
Goldman Sachs International	325,636	0.06
Merrill Lynch International	32,063	0.01
Morgan Stanley & Co. International Plc	23,843	0.00
Total	**17,520,278**	**3.33**
Sustainable Global Bond Income Fund (in USD)		
JP Morgan Securities Plc	808,692	0.72
Barclays Bank plc	541,359	0.48
Credit Suisse International	168,404	0.15
Morgan Stanley & Co. International Plc	70,674	0.06
BNP Paribas SA	48,923	0.04
Total	**1,638,052**	**1.45**
Sustainable Global Infrastructure Fund (in USD)		
Morgan Stanley & Co. International Plc	460,382	4.14
BNP Paribas SA	122,649	1.10
Total	**583,031**	**5.24**
Sustainable World Bond Fund (in USD)[2]		
Natixis SA	13,423,482	1.24
JP Morgan Securities Plc	11,463,125	1.06
Banco Santander SA	11,295,103	1.05
BNP Paribas SA	9,466,511	0.88
Barclays Bank plc	8,499,905	0.79
Morgan Stanley & Co. International Plc	5,709,477	0.53
Deutsche Bank AG	3,605,209	0.33
Goldman Sachs International	3,260,334	0.30
Citigroup Global Markets Limited	2,176,651	0.20
Merrill Lynch International	97,688	0.01
Other issuers	58,709,284	5.44
Total	**127,706,769**	**11.83**
Swiss Small & MidCap Opportunities Fund (in CHF)[3]		
Morgan Stanley & Co. International Plc	47,944,842	7.28
HSBC Bank Plc	26,292,279	3.99
Goldman Sachs International	23,273,856	3.53
Societe Generale SA	20,774,364	3.15
JP Morgan Securities Plc	5,104,950	0.78
BNP Paribas SA	3,772,162	0.57
Citigroup Global Markets Limited	2,102,002	0.32
Macquarie Bank Limited	588,039	0.09
Total	**129,852,494**	**19.71**
Systematic Global Equity High Income Fund (in USD)		
BNP Paribas SA	125,948,539	2.91
Morgan Stanley & Co. International Plc	45,358,205	1.05
Goldman Sachs International	40,252,672	0.93
Barclays Capital Securities Limited	24,421,525	0.56
Merrill Lynch International	23,388,948	0.54
HSBC Bank Plc	20,191,094	0.47
Citigroup Global Markets Limited	15,949,746	0.37
Barclays Bank plc	14,238,208	0.33
JP Morgan Securities Plc	2,675,476	0.06
Natixis SA	455,874	0.01
Other issuers	69,983,813	1.61
Total	**382,864,100**	**8.84**

[2] Fund name changed during the period, see Note 1, for further details.
[3] Fund closed to subscriptions, see Note 1, for further details.

Non-cash collateral issuer	Value	% of the Fund's NAV
Systematic Global Sustainable Income & Growth Fund (in USD)[4]		
HSBC Bank Plc	85,527	0.52
Total	**85,527**	**0.52**
Systematic Sustainable Global SmallCap Fund (in USD)[2]		
BNP Paribas SA	7,002,160	2.71
JP Morgan Securities Plc	6,664,129	2.58
Goldman Sachs International	6,517,494	2.52
Morgan Stanley & Co. International Plc	6,489,606	2.51
Barclays Capital Securities Limited	5,886,037	2.28
Merrill Lynch International	4,858,205	1.88
Citigroup Global Markets Limited	2,649,781	1.02
Macquarie Bank Limited	758,292	0.29
Societe Generale SA	752,482	0.29
Credit Suisse International	4,479	0.00
Other issuers	19,484,412	7.54
Total	**61,067,077**	**23.62**
United Kingdom Fund (in GBP)		
JP Morgan Securities Plc	3,071,795	1.24
Citigroup Global Markets Limited	1,638,515	0.66
The Bank of Nova Scotia	63,723	0.03
Total	**4,774,033**	**1.93**
US Basic Value Fund (in USD)		
BNP Paribas SA	34,248,013	4.55
UBS AG	22,991,538	3.06
Citigroup Global Markets Limited	10,172,245	1.35
HSBC Bank Plc	8,430,275	1.12
Goldman Sachs International	4,259,020	0.57
JP Morgan Securities Plc	3,640,221	0.48
Total	**83,741,312**	**11.13**
US Dollar Bond Fund (in USD)		
Societe Generale SA	4,203,160	0.82
Natixis SA	3,078,710	0.60
BNP Paribas SA	1,789,306	0.35
ING Bank NV	538,228	0.10
JP Morgan Securities Plc	381,876	0.07
Nomura International Plc	241,747	0.05
Morgan Stanley & Co. International Plc	203,630	0.04
UBS AG	91,480	0.02
Barclays Bank plc	949	0.00
Total	**10,529,086**	**2.05**
US Dollar High Yield Bond Fund (in USD)		
Barclays Bank plc	27,413,158	1.35
BNP Paribas SA	19,853,604	0.98
Goldman Sachs International	10,266,318	0.51
Credit Suisse International	8,583,612	0.42
JP Morgan Securities Plc	3,514,895	0.17
Morgan Stanley & Co. International Plc	2,735,249	0.13
Nomura International Plc	2,175,763	0.11
Banco Santander SA	1,692,015	0.08
Citigroup Global Markets Limited	522,103	0.03
Merrill Lynch International	400,431	0.02
Other issuers	5,568,516	0.27
Total	**82,725,664**	**4.07**

[2] Fund name changed during the period, see Note 1, for further details.
[4] Fund launched during the period, see Note 1, for further details.

Non-cash collateral issuer	Value	% of the Fund's NAV
US Dollar Short Duration Bond Fund (in USD)		
Societe Generale SA	182,600,220	10.95
Banco Santander SA	68,402,727	4.10
JP Morgan Securities Plc	6,219,028	0.37
Barclays Bank plc	663,407	0.04
UBS AG	501,447	0.03
Credit Suisse International	287,279	0.02
Morgan Stanley & Co. International Plc	167,478	0.01
Citigroup Global Markets Limited	103,834	0.01
Total	**258,945,420**	**15.53**
US Flexible Equity Fund (in USD)		
BNP Paribas SA	93,070,974	6.67
UBS AG	22,483,791	1.61
The Bank of Nova Scotia	4,642	0.00
Total	**115,559,407**	**8.28**
US Growth Fund (in USD)		
BNP Paribas SA	20,853,794	7.07
UBS AG	7,873,584	2.67
HSBC Bank Plc	4,860,573	1.65
Total	**33,587,951**	**11.39**
US Mid-Cap Value Fund (in USD)		
BNP Paribas SA	22,210,153	7.74
JP Morgan Securities Plc	8,384,541	2.92
UBS AG	6,892,179	2.40
HSBC Bank Plc	4,564,113	1.59
Citigroup Global Markets Limited	4,224,123	1.47
Goldman Sachs International	3,339,528	1.16
Barclays Capital Securities Limited	2,002,185	0.70
Merrill Lynch International	224,305	0.08
Total	**51,841,127**	**18.06**
US Sustainable Equity Fund (in USD)		
The Bank of Nova Scotia	218,160	4.98
Barclays Capital Securities Limited	113,785	2.60
Total	**331,945**	**7.58**
World Energy Fund (in USD)		
UBS AG	42,839,412	1.27
Societe Generale SA	27,936,878	0.83
Goldman Sachs International	19,673,483	0.58
Total	**90,449,773**	**2.68**
World Financials Fund (in USD)		
Citigroup Global Markets Limited	11,325,226	0.61
UBS AG	8,743,589	0.47
Societe Generale SA	8,452,277	0.46
BNP Paribas SA	8,153,614	0.44
Morgan Stanley & Co. International Plc	5,995,130	0.32
Goldman Sachs International	1,670,299	0.09
HSBC Bank Plc	852,644	0.05
Credit Suisse International	322,524	0.02
Total	**45,515,303**	**2.46**
World Gold Fund (in USD)		
Barclays Capital Securities Limited	156,638,065	4.10
Goldman Sachs International	106,098,616	2.78
BNP Paribas SA	85,384,969	2.23
Societe Generale SA	47,328,131	1.24
Citigroup Global Markets Limited	1,578,962	0.04
UBS AG	201,124	0.01
Total	**397,229,867**	**10.40**

Non-cash collateral issuer	Value	% of the Fund's NAV
World Healthscience Fund (in USD)		
BNP Paribas SA	421,446,780	2.95
JP Morgan Securities Plc	54,052,597	0.38
UBS AG	40,535,220	0.28
Barclays Capital Securities Limited	31,151,809	0.22
Citigroup Global Markets Limited	13,354,432	0.09
Goldman Sachs International	8,705,397	0.06
The Bank of Nova Scotia	2,416,926	0.02
Societe Generale SA	494,870	0.00
Merrill Lynch International	2,143	0.00
Total	**572,160,174**	**4.00**
World Mining Fund (in USD)		
Barclays Bank plc	114,655,185	1.90
BNP Paribas SA	106,877,457	1.77
Goldman Sachs International	67,872,022	1.12
HSBC Bank Plc	52,424,268	0.87
Barclays Capital Securities Limited	25,082,479	0.42
Macquarie Bank Limited	10,166,905	0.17
Merrill Lynch International	8,950,110	0.15
Credit Suisse AG	2,960,100	0.05
JP Morgan Securities Plc	1,662,258	0.03
Citigroup Global Markets Limited	489,355	0.01
Other issuers	173,644,840	2.87
Total	**564,784,979**	**9.36**

Non-cash collateral issuer	Value	% of the Fund's NAV
World Real Estate Securities Fund (in USD)		
Citigroup Global Markets Limited	5,374,460	3.64
UBS AG	5,201,830	3.53
Barclays Capital Securities Limited	4,697,476	3.18
Societe Generale SA	3,032,049	2.06
Goldman Sachs International	1,878,954	1.27
JP Morgan Securities Plc	978,339	0.66
The Bank of Nova Scotia	206,699	0.14
HSBC Bank Plc	33,676	0.02
Total	**21,403,483**	**14.50**
World Technology Fund (in USD)		
BNP Paribas SA	661,847,353	8.09
The Bank of Nova Scotia	147,538,835	1.80
UBS AG	128,924,417	1.58
Morgan Stanley & Co. International Plc	35,571,623	0.43
HSBC Bank Plc	24,800,553	0.30
Barclays Capital Securities Limited	15,966,800	0.20
JP Morgan Securities Plc	14,433,517	0.18
Goldman Sachs International	4,691,336	0.06
Societe Generale SA	1,359,903	0.02
Merrill Lynch International	136,436	0.00
Other issuers	60,292	0.00
Total	**1,035,331,065**	**12.66**

Appendix IV – Total Expense Ratio

Total Expense Ratio ("TER") is calculated as the total of all expenses (excluding bank interest, negative yield expense on financial assets, depositary transaction fees and expense reimbursements), divided by the average net assets of the Company, expressed as a percentage. All data is annualised.

The Management Fee may be used in part to pay remuneration for distribution activities concerning the Company. Reimbursement may be made to institutional investors which from a commercial perspective hold shares of the Company for third parties.

The TERs for the period from 1 September 2022 to 28 February 2023 are as follows:

Fund Name	Share Class	TER
Asia Pacific Equity Income Fund		
	A Class distributing (A) (G) share EUR hedged	1.826%
	A Class distributing (Q) (G) share	1.826%
	A Class distributing (Q) (G) share SGD hedged	1.826%
	A Class distributing (R) (M) (G) share AUD hedged	1.826%
	A Class distributing (R) (M) (G) share ZAR hedged	1.821%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.814%
	A Class distributing (S) (M) (G) share	1.825%
	A Class distributing (S) (M) (G) share HKD hedged	1.826%
	A Class non-distributing share	1.826%
	A Class non-distributing UK reporting fund share	1.828%
	C Class distributing (Q) (G) share	3.080%
	C Class distributing (Q) (G) share SGD hedged	3.081%
	D Class distributing (A) (G) UK reporting fund share	1.078%
	D Class distributing (Q) (G) share	1.076%
	D Class distributing (Q) (G) share SGD hedged	1.065%
	D Class non-distributing share	1.077%
	E Class distributing (Q) (G) share EUR hedged	2.328%
	E Class non-distributing share	2.325%
	I Class non-distributing share	0.863%
	X Class non-distributing share	0.105%
Asian Dragon Fund		
	A Class distributing (A) UK reporting fund share	1.842%
	A Class non-distributing share	1.842%
	A Class non-distributing share AUD hedged	1.843%
	A Class non-distributing share CHF hedged	1.843%
	A Class non-distributing share EUR hedged	1.843%
	A Class non-distributing share PLN hedged	1.843%
	A Class non-distributing share SGD hedged	1.843%
	C Class non-distributing share	3.093%
	D Class distributing (A) UK reporting fund share	1.092%
	D Class non-distributing share	1.091%
	D Class non-distributing share AUD hedged	1.091%
	D Class non-distributing share CHF hedged	1.092%
	D Class non-distributing share EUR hedged	1.091%
	E Class non-distributing share	2.343%
	I Class distributing (A) share	0.831%
	I Class distributing (A) UK reporting fund share	0.831%
	I Class non-distributing share	0.829%
	I Class non-distributing share AUD hedged	0.824%
	X Class distributing (A) UK reporting fund share	0.096%
	X Class non-distributing share	0.079%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Asian Growth Leaders Fund		
	A Class non-distributing share AUD hedged	1.838%
	A Class non-distributing share CHF hedged	1.838%
	A Class non-distributing share EUR hedged	1.839%
	A Class non-distributing share SGD hedged	1.838%
	A Class non-distributing UK reporting fund share	1.838%
	D Class distributing (M) share	1.086%
	D Class non-distributing share CHF hedged	1.087%
	D Class non-distributing share EUR hedged	1.086%
	D Class non-distributing share SGD hedged	1.087%
	D Class non-distributing UK reporting fund share	1.087%
	E Class non-distributing share	2.339%
	I Class distributing (A) UK reporting fund share	0.826%
	I Class distributing (Q) share	0.826%
	I Class non-distributing share	0.826%
	S Class non-distributing share	0.937%
	S Class non-distributing share CHF hedged	0.937%
	S class non-distributing share EUR hedged	0.937%
	S class non-distributing share GBP hedged	0.937%
	S class non-distributing share SGD hedged	0.936%
	X Class non-distributing share	0.074%
Asian High Yield Bond Fund		
	A Class distributing (Q) share	1.189%
	A Class distributing (R) (M) (G) share AUD hedged	1.214%
	A Class distributing (R) (M) (G) share EUR hedged	1.214%
	A Class distributing (R) (M) (G) share GBP hedged	1.215%
	A Class distributing (R) (M) (G) share HKD hedged	1.214%
	A Class distributing (R) (M) (G) share SGD hedged	1.214%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.214%
	A Class distributing (S) (M) (G) share	1.214%
	A Class non-distributing share	1.213%
	A Class non-distributing share AUD hedged	1.213%
	A Class non-distributing share EUR hedged	1.214%
	A Class non-distributing share GBP hedged	1.215%
	A Class non-distributing share HKD hedged	1.214%
	A Class non-distributing share SGD hedged	1.213%
	D Class distributing (M) UK reporting fund share EUR hedged	0.714%
	D Class distributing (M) UK reporting fund share GBP hedged	0.713%
	D Class distributing (S) (M) (G) share	0.713%
	D Class non-distributing share	0.713%
	D Class non-distributing UK reporting fund share EUR hedged	0.713%
	D Class non-distributing UK reporting fund share GBP hedged	0.714%
	E Class distributing (Q) share EUR hedged	1.714%
	E Class non-distributing share	1.713%
	E Class non-distributing share EUR hedged	1.714%
	I Class distributing (S) (M) (G) share	0.552%
	I Class non-distributing share	0.552%
	I Class non-distributing UK reporting fund share EUR hedged	0.552%
	X Class non-distributing share	0.052%
Asian Multi-Asset Income Fund		
	A Class distributing (S) (M) (G) share	1.670%
	A Class distributing (S) (M) (G) share HKD hedged	1.670%
	A Class distributing (S) (M) (G) share SGD hedged	1.670%
	A Class non-distributing share	1.670%
	I Class non-distributing share	0.780%
	X Class non-distributing share	0.030%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Asian Sustainable Equity Fund		
	A Class non-distributing share	1.860%
	D Class non-distributing UK reporting fund share	1.050%
	E Class non-distributing share	2.360%
	I Class non-distributing UK reporting fund share	0.790%
	X Class non-distributing UK reporting fund share	0.100%
	ZI Class non-distributing share	0.630%
Asian Tiger Bond Fund		
	A Class distributing (D) share	1.215%
	A Class distributing (M) share	1.215%
	A Class distributing (M) share AUD hedged	1.214%
	A Class distributing (M) share EUR hedged	1.214%
	A Class distributing (M) share HKD hedged	1.214%
	A Class distributing (M) share NZD hedged	1.214%
	A Class distributing (M) share SGD hedged	1.214%
	A Class distributing (R) (M) (G) share AUD hedged	1.215%
	A Class distributing (R) (M) (G) share CAD hedged	1.214%
	A Class distributing (R) (M) (G) share CNH hedged	1.215%
	A Class distributing (R) (M) (G) share NZD hedged	1.215%
	A Class distributing (R) (M) (G) share ZAR hedged	1.215%
	A Class distributing (S) (M) (G) share	1.215%
	A Class distributing (S) (M) (G) share EUR hedged	1.215%
	A Class distributing (S) (M) (G) share GBP hedged	1.215%
	A Class distributing (S) (M) (G) share HKD hedged	1.214%
	A Class distributing (S) (M) (G) share SGD hedged	1.214%
	A Class non-distributing share	1.214%
	A Class non-distributing share EUR hedged	1.214%
	A Class non-distributing share HKD hedged	1.214%
	A Class non-distributing share SGD hedged	1.214%
	C Class distributing (D) share	2.465%
	C Class non-distributing share	2.465%
	D Class distributing (A) UK reporting fund share GBP hedged	0.714%
	D Class distributing (M) share	0.714%
	D Class distributing (M) share HKD hedged	0.714%
	D Class distributing (M) share SGD hedged	0.714%
	D Class distributing (S) (M) (G) share	0.714%
	D Class non-distributing share	0.714%
	D Class non-distributing share EUR hedged	0.714%
	D Class non-distributing share SGD hedged	0.714%
	E Class non-distributing share	1.715%
	E Class non-distributing share EUR hedged	1.715%
	I Class distributing (A) UK reporting fund share GBP hedged	0.554%
	I Class distributing (M) share	0.553%
	I Class distributing (Q) share EUR hedged	0.554%
	I Class non-distributing share	0.553%
	I Class non-distributing share EUR hedged	0.553%
	I Class non-distributing share SGD hedged	0.553%
	I Class non-distributing UK reporting fund share CHF hedged	0.553%
	SR Class distributing (A) UK reporting fund share GBP hedged	0.614%
	SR Class distributing (M) UK reporting fund share	0.631%
	SR Class non-distributing UK reporting fund share	0.614%
	SR Class non-distributing UK reporting fund share EUR hedged	0.590%
	X Class distributing (M) share	0.012%
	X Class non-distributing share	0.053%
	X Class non-distributing share EUR hedged	0.053%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
China Bond Fund		
	A Class distributing (M) share	0.982%
	A Class distributing (R) (M) (G) share HKD hedged	0.979%
	A Class distributing (R) (M) (G) share USD hedged	0.977%
	A Class distributing (S) (M) (G) share	0.982%
	A Class distributing (S) (M) (G) share AUD hedged	0.978%
	A Class distributing (S) (M) (G) share EUR hedged	0.976%
	A Class distributing (S) (M) (G) share HKD hedged	0.977%
	A Class distributing (S) (M) (G) share SGD hedged	0.978%
	A Class distributing (S) (M) (G) share USD hedged	0.978%
	A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	0.978%
	A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	0.980%
	A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	0.978%
	A Class non-distributing share	0.982%
	A Class non-distributing share JPY hedged	0.978%
	A Class non-distributing UK reporting fund share USD hedged	0.975%
	AI Class non-distributing share	0.982%
	AI Class non-distributing share EUR hedged	0.975%
	C Class non-distributing share	2.232%
	D Class distributing (A) UK reporting fund share GBP hedged	0.628%
	D Class distributing (M) share	0.636%
	D Class distributing (S) (M) (G) share	0.635%
	D Class distributing (S) (M) (G) share SGD hedged	0.626%
	D Class distributing (S) (M) (G) share USD hedged	0.625%
	D Class non-distributing share	0.635%
	D Class non-distributing UK reporting fund share EUR hedged	0.625%
	D Class non-distributing UK reporting fund share USD hedged	0.625%
	E Class distributing (Q) share	1.486%
	E Class distributing (Q) share EUR hedged	1.475%
	E Class distributing (R) (M) (G) share EUR hedged	1.476%
	E Class non-distributing share	1.486%
	E Class non-distributing share EUR hedged	1.482%
	I Class distributing (A) UK reporting fund share GBP hedged	0.450%
	I Class distributing (M) share	0.475%
	I Class distributing (Q) share EUR hedged	0.471%
	I Class distributing (S) (M) (G) share	0.475%
	I Class distributing (S) (M) (G) share SGD hedged	0.471%
	I Class distributing (S) (M) (G) share USD hedged	0.471%
	I Class non-distributing share	0.476%
	I Class non-distributing UK reporting fund share EUR hedged	0.471%
	I Class non-distributing UK reporting fund share USD hedged	0.471%
	SR Class distributing (A) UK reporting fund share GBP hedged	0.541%
	SR Class distributing (M) UK reporting fund share	0.530%
	SR Class distributing (S) (M) (G) UK reporting fund share	0.540%
	SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged	0.542%
	SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged	0.532%
	SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged	0.542%
	SR Class distributing (S) (M) (G) UK reporting fund share USD hedged	0.531%
	SR Class non-distributing UK reporting fund share	0.532%
	SR Class non-distributing UK reporting fund share EUR hedged	0.532%
	SR Class non-distributing UK reporting fund share USD hedged	0.531%
	X Class distributing (M) share	0.071%
	X Class non-distributing share	0.071%
	X Class non-distributing share USD hedged	0.071%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
China Flexible Equity Fund		
	A Class non-distributing share	1.888%
	A Class non-distributing share EUR hedged	1.886%
	AI Class non-distributing share EUR hedged	1.882%
	D Class non-distributing share	1.137%
	D Class non-distributing share EUR hedged	1.126%
	E Class distributing (Q) share EUR hedged	2.390%
	E Class non-distributing share	2.389%
	E Class non-distributing share EUR hedged	2.390%
	I Class non-distributing share	0.847%
	I Class non-distributing share EUR hedged	0.843%
	X Class non-distributing share	0.124%
	Z Class non-distributing share	0.889%
China Fund		
	A Class distributing (A) UK reporting fund share GBP hedged	1.825%
	A Class distributing (T) share	1.825%
	A Class non-distributing share	1.825%
	A Class non-distributing share AUD hedged	1.825%
	A Class non-distributing share CNH hedged	1.826%
	A Class non-distributing share EUR hedged	1.825%
	A Class non-distributing share HKD	1.825%
	A Class non-distributing share SGD hedged	1.825%
	AI Class non-distributing share EUR hedged	1.821%
	C Class non-distributing share	3.078%
	D Class distributing (A) UK reporting fund share GBP hedged	1.073%
	D Class non-distributing share	1.074%
	D Class non-distributing share EUR hedged	1.074%
	D Class non-distributing share HKD	1.074%
	D Class non-distributing share SGD hedged	1.073%
	D Class non-distributing UK reporting fund share GBP hedged	1.074%
	E Class non-distributing share EUR hedged	2.327%
	I Class non-distributing share	0.812%
	I Class non-distributing share EUR hedged	0.787%
	X Class non-distributing share	0.061%
China Impact Fund		
	A Class non-distributing share	1.879%
	AI Class non-distributing share EUR hedged	1.909%
	D Class non-distributing share	1.142%
	D Class non-distributing share EUR hedged	1.135%
	E Class non-distributing share EUR hedged	2.388%
	I Class non-distributing share	0.876%
	I Class non-distributing share EUR hedged	0.852%
	X Class non-distributing share	0.125%
China Innovation Fund		
	A Class non-distributing share	1.820%
	A Class non-distributing share CNH hedged	1.820%
	D Class non-distributing UK reporting fund share	1.000%
	D Class non-distributing UK reporting fund share CNH hedged	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing UK reporting fund share	0.740%
	X Class non-distributing UK reporting fund share	0.060%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
China Onshore Bond Fund[1]		
	A Class distributing (R) (M) (G) share HKD hedged	1.288%
	A Class distributing (R) (M) (G) share USD hedged	1.301%
	A Class distributing (S) (M) (G) UK reporting fund share	1.292%
	A Class non-distributing UK reporting fund share	1.288%
	I Class non-distributing UK reporting fund share	0.632%
	X Class non-distributing UK reporting fund share	0.130%
	X Class non-distributing UK reporting fund share USD hedged	0.128%
	ZI Class distributing (R) (M) (G) share USD hedged	0.464%
	ZI Class non-distributing share	0.509%
Circular Economy Fund		
	A Class distributing (A) UK reporting fund share	1.810%
	A Class non-distributing share	1.810%
	A Class non-distributing share AUD hedged	1.810%
	A Class non-distributing share CAD hedged	1.810%
	A Class non-distributing share CNH hedged	1.810%
	A Class non-distributing share EUR hedged	1.810%
	A Class non-distributing share GBP hedged	1.810%
	A Class non-distributing share HKD hedged	1.810%
	A Class non-distributing share NZD hedged	1.802%
	A Class non-distributing share SGD hedged	1.810%
	AI Class non-distributing share	1.810%
	D Class non-distributing share	0.990%
	D Class non-distributing UK reporting fund share GBP hedged	0.990%
	E Class non-distributing share	2.310%
	I Class distributing (A) UK reporting fund share	0.730%
	I Class non-distributing share	0.730%
	I Class non-distributing share JPY hedged	0.730%
	SR Class distributing (A) UK reporting fund share	0.910%
	SR Class non-distributing UK reporting fund share	0.910%
	SR Class non-distributing UK reporting fund share EUR hedged	0.910%
	X Class non-distributing share	0.050%
	Z Class non-distributing share	0.690%
Climate Action Equity Fund		
	A Class non-distributing share	1.820%
	AI Class non-distributing share	1.820%
	C Class non-distributing share	3.070%
	D Class non-distributing share	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.740%
	X Class non-distributing share	0.060%
Climate Action Multi-Asset Fund		
	A Class distributing (R) (M) (G) share USD hedged	1.509%
	A Class non-distributing share	1.579%
	AI Class non-distributing share	1.581%
	C Class non-distributing share	2.822%
	D Class non-distributing share	1.031%
	E Class non-distributing share	2.077%
	I Class non-distributing share	0.785%
	X Class non-distributing share	0.165%

[1] Fund suspended, see Note 1, for further details.

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Continental European Flexible Fund		
	A Class distributing (A) share	1.819%
	A Class distributing (A) UK reporting fund share	1.818%
	A Class distributing (A) UK reporting fund share GBP hedged	1.815%
	A Class non-distributing share	1.819%
	A Class non-distributing share USD hedged	1.815%
	A Class non-distributing UK reporting fund share	1.819%
	AI Class non-distributing share	1.819%
	C Class non-distributing share	3.068%
	D Class distributing (A) UK reporting fund share	1.069%
	D Class distributing (A) UK reporting fund share GBP hedged	1.065%
	D Class distributing (A) UK reporting fund share USD hedged	1.064%
	D Class non-distributing share	1.069%
	D Class non-distributing share USD hedged	1.065%
	D Class non-distributing UK reporting fund share	1.069%
	D Class non-distributing UK reporting fund share GBP hedged	1.063%
	E Class non-distributing share	2.318%
	I Class distributing (A) UK reporting fund share	0.808%
	I Class distributing (A) UK reporting fund share USD hedged	0.808%
	I Class non-distributing share	0.808%
	I Class non-distributing share USD hedged	0.807%
	I Class non-distributing UK reporting fund share	0.808%
	I Class non-distributing UK reporting fund share GBP hedged	0.809%
	SR Class distributing (A) UK reporting fund share	0.914%
	SR Class distributing (A) UK reporting fund share USD hedged	0.914%
	SR Class non-distributing UK reporting fund share	0.914%
	SR Class non-distributing UK reporting fund share USD hedged	0.915%
	X Class distributing (A) UK reporting fund share	0.058%
	X Class non-distributing share	0.057%
Developed Markets Sustainable Equity Fund		
	A Class non-distributing share	1.810%
	D Class non-distributing share	0.940%
	D Class non-distributing UK reporting fund share	0.940%
	E Class non-distributing share	2.310%
	I Class non-distributing share	0.680%
	I Class non-distributing UK reporting fund share	0.680%
	X Class non-distributing UK reporting fund share	0.050%
	ZI Class non-distributing share	0.500%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Dynamic High Income Fund		
	A Class distributing (R) (M) (G) share AUD hedged	1.768%
	A Class distributing (R) (M) (G) share CNH hedged	1.768%
	A Class distributing (R) (M) (G) share EUR hedged	1.750%
	A Class distributing (R) (M) (G) share NZD hedged	1.768%
	A Class distributing (S) (M) (G) share	1.768%
	A Class distributing (S) (M) (G) share CAD hedged	1.767%
	A Class distributing (S) (M) (G) share EUR hedged	1.768%
	A Class distributing (S) (M) (G) share GBP hedged	1.768%
	A Class distributing (S) (M) (G) share HKD hedged	1.768%
	A Class distributing (S) (M) (G) share SGD hedged	1.768%
	A Class non-distributing share	1.768%
	A Class non-distributing share CHF hedged	1.768%
	A Class non-distributing share SGD hedged	1.767%
	AI Class distributing (Q) share EUR hedged	1.768%
	AI Class non-distributing share EUR hedged	1.767%
	D Class distributing (Q) UK reporting fund share GBP hedged	1.017%
	D Class distributing (S) (M) (G) share	1.018%
	D Class non-distributing share	1.017%
	D Class non-distributing share CHF hedged	1.037%
	D Class non-distributing share EUR hedged	1.017%
	E Class distributing (Q) share EUR hedged	2.268%
	E Class non-distributing share	2.268%
	E Class non-distributing share EUR hedged	2.268%
	I Class distributing (S) (M) (G) share	0.807%
	I Class non-distributing share	0.787%
	I Class non-distributing share BRL hedged	0.807%
	I Class non-distributing share EUR hedged	0.807%
	X Class non-distributing share	0.056%
Emerging Europe Fund[1]		
	A Class distributing (A) share	0.157%
	A Class distributing (A) UK reporting fund share	0.157%
	A Class non-distributing share	0.157%
	A Class non-distributing share SGD hedged	0.157%
	C Class non-distributing share	0.157%
	D Class distributing (A) UK reporting fund share	0.157%
	D Class non-distributing share	0.157%
	D Class non-distributing UK reporting fund share GBP hedged	0.157%
	E Class non-distributing share	0.157%
	I Class non-distributing share	0.116%
	X Class distributing (A) UK reporting fund share	0.070%
	X Class non-distributing share	0.070%

[1] Fund suspended, see Note 1, for further details.

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Emerging Markets Bond Fund		
	A Class distributing (A) share	1.470%
	A Class distributing (D) share	1.470%
	A Class distributing (M) share	1.470%
	A Class distributing (R) (M) (G) share AUD hedged	1.470%
	A Class distributing (R) (M) (G) share NZD hedged	1.470%
	A Class distributing (R) (M) (G) share ZAR hedged	1.470%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.470%
	A Class distributing (S) (M) (G) share	1.470%
	A Class distributing (S) (M) (G) share CAD hedged	1.470%
	A Class distributing (S) (M) (G) share GBP hedged	1.470%
	A Class distributing (S) (M) (G) share HKD hedged	1.470%
	A Class non-distributing share	1.470%
	A Class non-distributing share EUR hedged	1.470%
	A Class non-distributing share GBP hedged	1.470%
	AI Class distributing (Q) share EUR hedged	1.470%
	AI Class non-distributing share EUR hedged	1.470%
	C Class distributing (D) share	2.710%
	C Class non-distributing share	2.710%
	D Class distributing (M) share	0.870%
	D Class non-distributing share	0.870%
	D Class non-distributing share EUR hedged	0.870%
	D Class non-distributing UK reporting fund share	0.870%
	E Class distributing (Q) share EUR hedged	1.970%
	E Class non-distributing share	1.970%
	E Class non-distributing share EUR hedged	1.970%
	I Class distributing (A) share	0.710%
	I Class distributing (A) UK reporting fund share EUR hedged	0.701%
	I Class distributing (A) UK reporting fund share GBP hedged	0.691%
	I Class distributing (Q) share EUR hedged	0.710%
	I Class non-distributing share	0.710%
	I Class non-distributing share EUR hedged	0.710%
	I Class non-distributing UK reporting fund share CHF hedged	0.692%
	I Class non-distributing UK reporting fund share GBP hedged	0.690%
	X Class distributing (Q) share CHF hedged	0.060%
	X Class distributing (Q) share EUR hedged	0.044%
	X Class non-distributing share	0.060%
	X Class non-distributing share EUR hedged	0.060%
Emerging Markets Corporate Bond Fund		
	A Class non-distributing share	1.690%
	A Class non-distributing share EUR hedged	1.690%
	AI Class non-distributing share	1.690%
	D Class distributing (M) UK reporting fund share GBP hedged	0.963%
	D Class non-distributing share	0.962%
	D Class non-distributing share EUR hedged	0.962%
	E Class distributing (Q) share EUR hedged	2.190%
	E Class non-distributing share	2.190%
	E Class non-distributing share EUR hedged	2.190%
	I Class distributing (A) share EUR hedged	0.780%
	I Class distributing (M) UK reporting fund share GBP hedged	0.775%
	I Class distributing (Q) share EUR hedged	0.780%
	I Class non-distributing share	0.780%
	I Class non-distributing share CHF hedged	0.767%
	I Class non-distributing share EUR hedged	0.780%
	SR Class distributing (M) UK reporting fund share GBP hedged	0.788%
	SR Class distributing (M) share	0.801%
	SR Class non-distributing UK reporting fund share	0.790%
	SR Class non-distributing UK reporting fund share EUR hedged	0.790%
	X Class non-distributing share	0.052%
	X Class non-distributing share JPY hedged	0.052%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Emerging Markets Equity Income Fund		
	A Class distributing (Q) (G) share	1.853%
	A Class distributing (R) (M) (G) share AUD hedged	1.855%
	A Class distributing (R) (M) (G) share CNH hedged	1.853%
	A Class distributing (R) (M) (G) share NZD hedged	1.854%
	A Class distributing (S) (M) (G) share	1.853%
	A Class distributing (S) (M) (G) share CAD hedged	1.852%
	A Class distributing (S) (M) (G) share EUR hedged	1.853%
	A Class distributing (S) (M) (G) share GBP hedged	1.853%
	A Class distributing (S) (M) (G) share HKD hedged	1.854%
	A Class distributing (S) (M) (G) share SGD hedged	1.853%
	A Class non-distributing share	1.853%
	A Class non-distributing share EUR hedged	1.848%
	AI Class distributing (Q) (G) share EUR hedged	1.845%
	AI Class non-distributing share	1.845%
	D Class distributing (Q) (G) UK reporting fund share	1.101%
	D Class non-distributing share	1.101%
	D Class non-distributing share EUR hedged	1.106%
	D Class non-distributing UK reporting fund share	1.101%
	E Class distributing (Q) (G) share EUR hedged	2.354%
	E Class non-distributing share EUR hedged	2.354%
	I Class non-distributing share	0.840%
	I Class non-distributing share CHF hedged	0.855%
	X Class distributing (S) (M) (G) share	0.061%
	X Class non-distributing share	0.090%
Emerging Markets Fund		
	A Class distributing (A) share	1.849%
	A Class non-distributing share	1.850%
	A Class non-distributing share EUR hedged	1.851%
	AI Class non-distributing share	1.850%
	C Class non-distributing share	3.103%
	D Class non-distributing share	1.099%
	D Class non-distributing share EUR hedged	1.100%
	E Class non-distributing share	2.351%
	I Class distributing (A) share	0.834%
	I Class distributing (Q) UK reporting fund share	0.837%
	I Class non-distributing share	0.837%
	SI Class non-distributing share	0.737%
	X Class non-distributing share	0.086%
Emerging Markets Impact Bond Fund		
	A Class non-distributing share	1.042%
	D Class non-distributing UK reporting fund share	0.654%
	D Class non-distributing UK reporting fund share EUR hedged	0.622%
	E Class non-distributing share EUR hedged	1.516%
	I Class non-distributing UK reporting fund share	0.445%
	I Class non-distributing UK reporting fund share EUR hedged	0.462%
	X Class distributing (S) (M) (G) share	0.062%
	X Class non-distributing share EUR hedged	0.031%
	X Class non-distributing UK reporting fund share	0.062%
	Z Class non-distributing UK reporting fund share	0.492%
	ZI Class non-distributing share	0.241%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Emerging Markets Local Currency Bond Fund		
	A Class distributing (A) share	1.276%
	A Class distributing (D) share	1.276%
	A Class distributing (M) share	1.276%
	A Class distributing (M) share AUD hedged	1.277%
	A Class distributing (R) (M) (G) share AUD hedged	1.276%
	A Class distributing (R) (M) (G) share NZD hedged	1.277%
	A Class distributing (S) (M) (G) share	1.276%
	A Class distributing (S) (M) (G) share CAD hedged	1.276%
	A Class distributing (S) (M) (G) share GBP hedged	1.277%
	A Class distributing (S) (M) (G) share HKD hedged	1.276%
	A Class distributing (S) (M) (G) share SGD hedged	1.276%
	A Class non-distributing share	1.276%
	A Class non-distributing share CHF hedged	1.276%
	A Class non-distributing share EUR hedged	1.280%
	A Class non-distributing share PLN hedged	1.276%
	A Class non-distributing share SEK hedged	1.275%
	A Class non-distributing share SGD hedged	1.276%
	AI Class distributing (Q) share	1.291%
	AI Class non-distributing share	1.289%
	C Class distributing (D) share	2.527%
	C Class non-distributing share	2.526%
	D Class distributing (A) share	0.776%
	D Class distributing (M) share	0.776%
	D Class distributing (M) share AUD hedged	0.748%
	D Class distributing (M) UK reporting fund share GBP hedged	0.776%
	D Class distributing (Q) UK reporting fund share	0.776%
	D Class non-distributing share	0.775%
	D Class non-distributing share CHF hedged	0.776%
	D Class non-distributing share EUR hedged	0.776%
	D Class non-distributing share PLN hedged	0.775%
	D Class non-distributing share SGD hedged	0.778%
	D Class non-distributing UK reporting fund share GBP hedged	0.776%
	E Class distributing (Q) share EUR hedged	1.777%
	E Class non-distributing share	1.776%
	E Class non-distributing share EUR hedged	1.776%
	I Class distributing (M) UK reporting fund share GBP hedged	0.064%
	I Class distributing (Q) share	0.615%
	I Class non-distributing share	0.615%
	I Class non-distributing share EUR hedged	0.616%
	S Class distributing (M) UK reporting fund share GBP hedged	0.723%
	SR Class distributing (M) UK reporting fund share	0.761%
	SR Class distributing (M) UK reporting fund share GBP hedged	0.709%
	SR Class non-distributing UK reporting fund share	0.725%
	SR Class non-distributing UK reporting fund share EUR hedged	0.673%
	X Class distributing (Q) share GBP hedged	0.086%
	X Class non-distributing share	0.114%
	X Class non-distributing share GBP hedged	0.115%
Emerging Markets Sustainable Equity Fund		
	A Class non-distributing share	1.841%
	D Class non-distributing share	1.025%
	D Class non-distributing UK reporting fund share	1.025%
	E Class non-distributing share	2.340%
	I Class non-distributing UK reporting fund share	0.785%
	X Class non-distributing share	0.074%
	X Class non-distributing share NZD hedged	0.094%
	X Class non-distributing UK reporting fund share	0.074%
	ZI Class non-distributing share	0.616%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
ESG Flex Choice Cautious Fund		
	A Class distributing (S) (M) (G) share	0.990%
	A Class distributing (S) (M) (G) share AUD hedged	0.959%
	A Class distributing (S) (M) (G) share CAD hedged	0.990%
	A Class distributing (S) (M) (G) share CNH hedged	0.964%
	A Class distributing (S) (M) (G) share GBP hedged	0.990%
	A Class distributing (S) (M) (G) share HKD hedged	0.990%
	A Class distributing (T) share	0.990%
	A Class distributing (T) share AUD hedged	0.962%
	A Class distributing (T) share CAD hedged	0.990%
	A Class distributing (T) share CNH hedged	0.962%
	A Class distributing (T) share GBP hedged	0.990%
	A Class distributing (T) share HKD hedged	0.990%
	A Class non-distributing share	0.990%
	A Class non-distributing share AUD hedged	0.951%
	A Class non-distributing share CAD hedged	0.990%
	A Class non-distributing share CNH hedged	0.961%
	A Class non-distributing share GBP hedged	0.990%
	A Class non-distributing share HKD hedged	0.990%
	D Class non-distributing share	0.550%
	I Class non-distributing share	0.470%
	X Class non-distributing share	0.070%
ESG Flex Choice Growth Fund		
	A Class distributing (S) (M) (G) share	0.990%
	A Class distributing (S) (M) (G) share AUD hedged	0.990%
	A Class distributing (S) (M) (G) share CAD hedged	0.990%
	A Class distributing (S) (M) (G) share CNH hedged	0.990%
	A Class distributing (S) (M) (G) share GBP hedged	0.982%
	A Class distributing (S) (M) (G) share HKD hedged	0.990%
	A Class distributing (T) share	0.990%
	A Class distributing (T) share AUD hedged	0.990%
	A Class distributing (T) share CAD hedged	0.990%
	A Class distributing (T) share CNH hedged	0.990%
	A Class distributing (T) share GBP hedged	0.986%
	A Class distributing (T) share HKD hedged	0.990%
	A Class non-distributing share	0.990%
	A Class non-distributing share AUD hedged	0.990%
	A Class non-distributing share CAD hedged	0.990%
	A Class non-distributing share CNH hedged	0.990%
	A Class non-distributing share GBP hedged	0.980%
	A Class non-distributing share HKD hedged	0.990%
	D Class non-distributing share	0.550%
	I Class non-distributing share	0.470%
	X Class non-distributing share	0.070%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
ESG Flex Choice Moderate Fund		
	A Class distributing (S) (M) (G) share	0.990%
	A Class distributing (S) (M) (G) share AUD hedged	0.990%
	A Class distributing (S) (M) (G) share CAD hedged	0.990%
	A Class distributing (S) (M) (G) share CNH hedged	0.990%
	A Class distributing (S) (M) (G) share GBP hedged	0.990%
	A Class distributing (S) (M) (G) share HKD hedged	0.990%
	A Class distributing (T) share	0.990%
	A Class distributing (T) share AUD hedged	0.990%
	A Class distributing (T) share CAD hedged	0.990%
	A Class distributing (T) share CNH hedged	0.990%
	A Class distributing (T) share GBP hedged	0.990%
	A Class distributing (T) share HKD hedged	0.990%
	A Class non-distributing share	0.990%
	A Class non-distributing share AUD hedged	0.990%
	A Class non-distributing share CAD hedged	0.990%
	A Class non-distributing share CNH hedged	0.990%
	A Class non-distributing share GBP hedged	0.990%
	A Class non-distributing share HKD hedged	0.990%
	D Class non-distributing share	0.550%
	I Class non-distributing share	0.470%
	X Class non-distributing share	0.070%
ESG Global Conservative Income Fund		
	A Class distributing (A) (G) share	1.277%
	A Class distributing (Y) (Q) (G) share	1.277%
	A Class non-distributing share	1.274%
	AI Class distributing (Q) (G) share	1.277%
	AI Class non-distributing share	1.277%
	D Class distributing (A) (G) share	0.785%
	D Class distributing (Y) (Q) (G) share	0.749%
	D Class non-distributing share	0.776%
	E Class distributing (Q) (G) share	1.777%
	E Class distributing (S) (M) (G) share	1.777%
	E Class distributing (Y) (Q) (G) share	1.777%
	E Class non-distributing share	1.777%
	I Class distributing (Y) (Q) (G) share	0.525%
	I Class non-distributing share	0.530%
	X Class non-distributing share	0.065%
ESG Global Multi-Asset Income Fund		
	A Class distributing (M) (G) share	1.770%
	A Class distributing (S) (M) (G) share	1.770%
	A Class distributing (S) (M) (G) share EUR hedged	1.770%
	A Class distributing (S) (M) (G) share HKD hedged	1.770%
	A Class distributing (S) (M) (G) share SGD hedged	1.763%
	A Class non-distributing share	1.770%
	D Class non-distributing share	0.810%
	E Class distributing (Q) (G) share EUR hedged	2.252%
	E Class non-distributing share EUR hedged	2.250%
	X Class distributing (Q) (G) share GBP hedged	0.060%
	X Class non-distributing share	0.060%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
ESG Multi-Asset Fund		
	A Class distributing (A) share	1.528%
	A Class distributing (R) (M) (G) share SGD hedged	1.518%
	A Class distributing (R) (M) (G) share USD hedged	1.518%
	A Class distributing (T) share CNH hedged	1.458%
	A Class distributing (T) share SGD hedged	1.516%
	A Class distributing (T) share USD hedged	1.516%
	A Class non-distributing share	1.528%
	A Class non-distributing share AUD hedged	1.518%
	A Class non-distributing share SGD hedged	1.518%
	A Class non-distributing share USD hedged	1.518%
	A Class non-distributing share ZAR hedged	1.518%
	AI Class non-distributing share	1.528%
	C Class non-distributing share	2.779%
	C Class non-distributing share USD hedged	2.768%
	D Class non-distributing share	0.978%
	D Class non-distributing share USD hedged	0.968%
	E Class non-distributing share	2.029%
	E Class non-distributing share USD hedged	2.018%
	I Class non-distributing share	0.767%
	I Class non-distributing share BRL hedged	0.767%
	I Class non-distributing share USD hedged	0.766%
ESG Systematic Multi Allocation Credit Fund[2]		
	A Class non-distributing share	0.710%
	AI Class non-distributing share EUR hedged	0.710%
	D Class non-distributing share EUR hedged	0.410%
	E Class non-distributing share EUR hedged	1.210%
	I Class non-distributing share	0.250%
	I Class non-distributing share AUD hedged	0.240%
	I Class non-distributing share EUR hedged	0.250%
	X Class non-distributing share	0.043%
	X Class non-distributing share AUD hedged	0.050%
	X Class non-distributing share EUR hedged	0.044%

[2] Fund name changed during the period, see Note 1, for further details.

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Euro Bond Fund		
	A Class distributing (A) share	0.986%
	A Class distributing (A) UK reporting fund share	0.983%
	A Class distributing (D) share	0.986%
	A Class distributing (M) share	0.986%
	A Class non-distributing share	0.986%
	A Class non-distributing share JPY hedged	0.982%
	A Class non-distributing share PLN hedged	0.989%
	A Class non-distributing share USD hedged	0.985%
	AI Class non-distributing share	0.986%
	C Class non-distributing share	2.237%
	D Class distributing (A) share	0.637%
	D Class distributing (A) UK reporting fund share	0.635%
	D Class distributing (A) UK reporting fund share GBP hedged	0.635%
	D Class distributing (M) share	0.635%
	D Class non-distributing share	0.636%
	D Class non-distributing share CHF hedged	0.635%
	D Class non-distributing share USD hedged	0.635%
	E Class distributing (Q) share	1.486%
	E Class non-distributing share	1.486%
	I Class distributing (A) UK reporting fund share	0.480%
	I Class distributing (A) UK reporting fund share GBP hedged	0.474%
	I Class distributing (A) UK reporting fund share USD hedged	0.474%
	I Class non-distributing share	0.473%
	I Class non-distributing share CHF hedged	0.474%
	I Class non-distributing share JPY hedged	0.474%
	I Class non-distributing share USD hedged	0.474%
	S Class distributing (A) share	0.535%
	SR Class non-distributing UK reporting fund share	0.534%
	SR Class non-distributing UK reporting fund share USD hedged	0.532%
	X Class non-distributing share	0.073%
Euro Corporate Bond Fund		
	A Class distributing (D) share	1.027%
	A Class distributing (M) share	1.027%
	A Class non-distributing share	1.028%
	A Class non-distributing share CHF hedged	1.027%
	A Class non-distributing share GBP hedged	1.027%
	A Class non-distributing share SEK hedged	1.027%
	A Class non-distributing share USD hedged	1.025%
	AI Class non-distributing share	1.027%
	C Class non-distributing share	2.278%
	D Class distributing (M) share	0.627%
	D Class non-distributing share	0.626%
	D Class non-distributing share CHF hedged	0.626%
	D Class non-distributing share GBP hedged	0.627%
	D Class non-distributing share USD hedged	0.626%
	E Class distributing (Q) share	1.527%
	E Class non-distributing share	1.527%
	I Class distributing (Q) share	0.466%
	I Class non-distributing share	0.465%
	I Class non-distributing share CHF hedged	0.429%
	I Class non-distributing share GBP hedged	0.456%
	I Class non-distributing share JPY hedged	0.465%
	X Class distributing (Q) share	0.065%
	X Class non-distributing share	0.065%
Euro Reserve Fund		
	A Class non-distributing share	0.339%
	C Class non-distributing share	0.359%
	D Class non-distributing share	0.254%
	E Class non-distributing share	0.597%
	X Class non-distributing share	0.083%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Euro Short Duration Bond Fund		
	A Class distributing (A) UK reporting fund share	0.905%
	A Class distributing (A) UK reporting fund share GBP hedged	0.905%
	A Class distributing (A) UK reporting fund share USD hedged	0.905%
	A Class distributing (D) share	0.905%
	A Class distributing (M) share	0.905%
	A Class non-distributing share	0.905%
	A Class non-distributing share CHF hedged	0.905%
	A Class non-distributing share USD hedged	0.905%
	AI Class non-distributing share	0.905%
	C Class non-distributing share	2.155%
	D Class distributing (A) UK reporting fund share	0.555%
	D Class distributing (A) UK reporting fund share GBP hedged	0.555%
	D Class distributing (A) UK reporting fund share USD hedged	0.555%
	D Class distributing (M) UK reporting fund share	0.555%
	D Class distributing (M) UK reporting fund share GBP hedged	0.555%
	D Class non-distributing share	0.555%
	D Class non-distributing share CHF hedged	0.555%
	D Class non-distributing share USD hedged	0.555%
	E Class non-distributing share	1.405%
	I Class distributing (Q) share	0.469%
	I Class non-distributing share	0.469%
	I Class non-distributing share CHF hedged	0.469%
	I Class non-distributing share USD hedged	0.469%
	SI Class non-distributing share	0.339%
	SI Class non-distributing share USD hedged	0.331%
	X Class non-distributing share	0.069%
Euro-Markets Fund		
	A Class distributing (A) share	1.822%
	A Class distributing (A) UK reporting fund share	1.825%
	A Class non-distributing share	1.823%
	A Class non-distributing share CHF hedged	1.822%
	A Class non-distributing share GBP hedged	1.822%
	A Class non-distributing share HKD hedged	1.821%
	A Class non-distributing share SGD hedged	1.825%
	A Class non-distributing share USD hedged	1.822%
	AI Class non-distributing share	1.822%
	C Class non-distributing share	3.072%
	D Class distributing (A) share	1.072%
	D Class distributing (A) UK reporting fund share	1.072%
	D Class non-distributing share	1.072%
	D Class non-distributing share USD hedged	1.074%
	D Class non-distributing UK reporting fund share	1.072%
	D Class non-distributing UK reporting fund share CHF hedged	1.072%
	E Class non-distributing share	2.322%
	I Class distributing (A) share	0.812%
	I Class non-distributing share	0.813%
	S Class distributing (A) share	0.924%
	S Class non-distributing share	0.922%
	X Class non-distributing share	0.019%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
European Equity Income Fund		
	A Class distributing (A) (G) share	1.825%
	A Class distributing (Q) (G) share	1.825%
	A Class distributing (Q) (G) share USD hedged	1.826%
	A Class distributing (R) (M) (G) share AUD hedged	1.825%
	A Class distributing (R) (M) (G) share CAD hedged	1.825%
	A Class distributing (R) (M) (G) share CNH hedged	1.831%
	A Class distributing (R) (M) (G) share NZD hedged	1.826%
	A Class distributing (R) (M) (G) share USD hedged	1.828%
	A Class distributing (S) (M) (G) share	1.825%
	A Class distributing (S) (M) (G) share GBP hedged	1.825%
	A Class distributing (S) (M) (G) share HKD hedged	1.825%
	A Class distributing (S) (M) (G) share SGD hedged	1.825%
	A Class distributing (S) (M) (G) share USD hedged	1.826%
	A Class non-distributing share	1.824%
	A Class non-distributing share USD hedged	1.826%
	A Class non-distributing UK reporting fund share	1.824%
	AI Class distributing (Q) (G) share	1.825%
	AI Class non-distributing share	1.825%
	D Class distributing (A) (G) share	1.075%
	D Class distributing (A) (G) UK reporting fund share	1.075%
	D Class distributing (Q) (G) UK reporting fund share	1.078%
	D Class distributing (Q) (G) UK reporting fund share GBP hedged	1.083%
	D Class distributing (S) (M) (G) share SGD hedged	1.073%
	D Class distributing (S) (M) (G) share USD hedged	1.075%
	D Class non-distributing share	1.075%
	D Class non-distributing UK reporting fund share	1.075%
	D Class non-distributing UK reporting fund share USD hedged	1.075%
	E Class distributing (Q) (G) share	2.325%
	E Class non-distributing share	2.324%
	I Class distributing (A) (G) share	0.815%
	I Class non-distributing share	0.814%
	I Class non-distributing UK reporting fund share	0.814%
	SR Class distributing (A) (G) UK reporting fund share	0.922%
	SR Class non-distributing UK reporting fund share	0.924%
	X Class distributing (Q) (G) UK reporting fund share	0.065%
	X Class non-distributing share	0.064%
European Focus Fund		
	A Class non-distributing share	1.835%
	A Class non-distributing share SGD hedged	1.834%
	A Class non-distributing share USD hedged	1.835%
	AI Class non-distributing share	1.835%
	C Class non-distributing share	3.085%
	D Class non-distributing share	1.070%
	D Class non-distributing UK reporting fund share	1.070%
	E Class non-distributing share	2.335%
	I Class non-distributing share	0.810%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
European Fund		
	A Class distributing (A) share	1.816%
	A Class distributing (A) UK reporting fund share	1.817%
	A Class non-distributing share	1.817%
	A Class non-distributing share AUD hedged	1.817%
	A Class non-distributing share CAD hedged	1.817%
	A Class non-distributing share CNH hedged	1.817%
	A Class non-distributing share GBP hedged	1.817%
	A Class non-distributing share HKD hedged	1.817%
	A Class non-distributing share NZD hedged	1.816%
	A Class non-distributing share SGD hedged	1.816%
	A Class non-distributing share USD hedged	1.816%
	C Class non-distributing share	3.067%
	D Class distributing (A) UK reporting fund share	1.067%
	D Class non-distributing share	1.066%
	D Class non-distributing share USD hedged	1.067%
	D Class non-distributing UK reporting fund share	1.066%
	E Class non-distributing share	2.317%
	I Class non-distributing share	0.806%
	I Class non-distributing share USD hedged	0.807%
	S Class non-distributing share	0.915%
	X Class non-distributing share	0.056%
European High Yield Bond Fund		
	A Class non-distributing share	1.229%
	A Class non-distributing share CHF hedged	1.227%
	A Class non-distributing share SEK hedged	1.223%
	D Class distributing (A) share	0.783%
	D Class distributing (A) UK reporting fund share GBP hedged	0.777%
	D Class non-distributing share	0.784%
	E Class distributing (Q) share	1.729%
	E Class non-distributing share	1.728%
	X Class non-distributing share	0.066%
	Z Class non-distributing share	0.478%
	Z Class non-distributing share USD hedged	0.476%
European Special Situations Fund		
	A Class distributing (A) share	1.824%
	A Class non-distributing share	1.826%
	A Class non-distributing share AUD hedged	1.828%
	A Class non-distributing share CAD hedged	1.826%
	A Class non-distributing share CNH hedged	1.825%
	A Class non-distributing share GBP hedged	1.831%
	A Class non-distributing share HKD hedged	1.831%
	A Class non-distributing share USD hedged	1.826%
	C Class non-distributing share	3.075%
	D Class non-distributing share	1.075%
	D Class non-distributing share USD hedged	1.076%
	E Class non-distributing share	2.326%
	I Class distributing (A) share	0.786%
	I Class non-distributing share	0.816%
	X Class non-distributing share	0.064%
European Sustainable Equity Fund		
	A Class non-distributing share	1.810%
	AI Class non-distributing share	1.810%
	D Class non-distributing UK reporting fund share	0.990%
	E Class non-distributing share	2.310%
	I Class non-distributing UK reporting fund share	0.730%
	X Class non-distributing UK reporting fund share	0.050%
	ZI Class non-distributing share	0.550%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
European Value Fund		
	A Class distributing (A) share	1.818%
	A Class distributing (A) UK reporting fund share	1.818%
	A Class non-distributing share	1.818%
	A Class non-distributing share AUD hedged	1.818%
	A Class non-distributing share CNH hedged	1.821%
	A Class non-distributing share HKD hedged	1.817%
	A Class non-distributing share USD hedged	1.818%
	C Class non-distributing share	3.067%
	D Class distributing (A) UK reporting fund share	1.068%
	D Class non-distributing share	1.068%
	D Class non-distributing share USD hedged	1.067%
	E Class non-distributing share	2.317%
	I Class non-distributing share	0.807%
	S Class distributing (A) share	0.918%
	X Class non-distributing share	0.058%
FinTech Fund		
	A Class distributing (A) UK reporting fund share	1.818%
	A Class non-distributing share	1.819%
	A Class non-distributing share EUR hedged	1.820%
	A Class non-distributing share SGD hedged	1.819%
	AI Class non-distributing share	1.819%
	C Class non-distributing UK reporting fund share	3.070%
	D Class non-distributing share	0.998%
	D Class non-distributing share EUR hedged	0.998%
	D Class non-distributing UK reporting fund share	0.998%
	D Class non-distributing UK reporting fund share GBP hedged	0.998%
	E Class non-distributing share	2.320%
	E Class non-distributing share EUR hedged	2.320%
	I Class distributing (A) UK reporting fund share	0.707%
	I Class non-distributing share	0.736%
	I Class non-distributing share EUR hedged	0.738%
	X Class non-distributing share	0.055%
	Z Class non-distributing UK reporting fund share	0.697%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Fixed Income Global Opportunities Fund		
	A Class distributing (A) share	1.219%
	A Class distributing (A) share EUR hedged	1.219%
	A Class distributing (D) share	1.219%
	A Class distributing (M) share	1.219%
	A Class distributing (Q) share	1.219%
	A Class distributing (Q) share EUR hedged	1.219%
	A Class distributing (Q) share SGD hedged	1.219%
	A Class distributing (R) (M) (G) share AUD hedged	1.219%
	A Class distributing (R) (M) (G) share CNH hedged	1.218%
	A Class distributing (S) (M) (G) share	1.219%
	A Class distributing (S) (M) (G) share HKD hedged	1.219%
	A Class non-distributing share	1.219%
	A Class non-distributing share CHF hedged	1.219%
	A Class non-distributing share EUR hedged	1.219%
	A Class non-distributing share JPY hedged	1.219%
	A Class non-distributing share PLN hedged	1.219%
	A Class non-distributing share SEK hedged	1.219%
	A Class non-distributing share SGD hedged	1.219%
	A Class non-distributing UK reporting fund share GBP hedged	1.219%
	AI Class non-distributing share	1.219%
	AI Class non-distributing share EUR hedged	1.219%
	C Class distributing (D) share	2.469%
	C Class distributing (Q) share	2.469%
	C Class non-distributing share	2.469%
	D Class distributing (A) share	0.719%
	D Class distributing (A) share CAD hedged	0.719%
	D Class distributing (A) share EUR hedged	0.718%
	D Class distributing (A) UK reporting fund share GBP hedged	0.718%
	D Class distributing (Q) share	0.719%
	D Class distributing (Q) share CHF hedged	0.719%
	D Class distributing (Q) share EUR hedged	0.719%
	D Class non-distributing share	0.718%
	D Class non-distributing share CHF hedged	0.719%
	D Class non-distributing share EUR hedged	0.719%
	D Class non-distributing share GBP hedged	0.719%
	D Class non-distributing share PLN hedged	0.718%
	D Class non-distributing share SGD hedged	0.719%
	E Class non-distributing share	1.719%
	E Class non-distributing share EUR hedged	1.719%
	I Class distributing (M) share CAD hedged	0.558%
	I Class distributing (Q) share	0.558%
	I Class distributing (Q) share EUR hedged	0.558%
	I Class distributing (Q) share GBP hedged	0.558%
	I Class distributing (Q) share JPY hedged	0.558%
	I Class non-distributing share	0.558%
	I Class non-distributing share AUD hedged	0.558%
	I Class non-distributing share CAD hedged	0.558%
	I Class non-distributing share CHF hedged	0.558%
	I Class non-distributing share EUR hedged	0.558%
	I Class non-distributing share GBP hedged	0.558%
	I Class non-distributing share JPY hedged	0.558%
	J Class distributing (M) share	0.058%
	S Class distributing (A) share EUR hedged	0.619%
	S Class distributing (Q) share	0.619%
	S Class non-distributing share	0.619%
	S Class non-distributing share CHF hedged	0.619%
	S Class non-distributing share EUR hedged	0.619%
	X Class distributing (M) share	0.058%
	X Class distributing (M) share AUD hedged	0.058%
	X Class distributing (M) share EUR hedged	0.058%
	X Class distributing (Q) share EUR hedged	0.058%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
	X Class distributing (Q) share GBP hedged	0.058%
	X Class non-distributing share	0.058%
	X Class non-distributing share AUD hedged	0.058%
	X Class non-distributing share CAD hedged	0.058%
	X Class non-distributing share CHF hedged	0.020%
	X Class non-distributing share EUR hedged	0.047%
	X Class non-distributing share GBP hedged	0.058%
	X Class non-distributing share SEK hedged	0.028%
Future Consumer Fund		
	A Class non-distributing share	1.820%
	AI Class non-distributing share	1.820%
	D Class non-distributing share	1.000%
	D Class non-distributing UK reporting fund share	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.740%
	I Class non-distributing UK reporting fund share	0.740%
	X Class non-distributing UK reporting fund share	0.060%
	Z Class non-distributing share	0.700%
Future Of Transport Fund		
	A Class distributing (A) share	1.820%
	A Class distributing (A) UK reporting fund share	1.820%
	A Class distributing (T) share	1.820%
	A Class non-distributing share	1.820%
	A Class non-distributing share CNH hedged	1.820%
	A Class non-distributing share EUR hedged	1.820%
	A Class non-distributing share SGD hedged	1.820%
	AI Class non-distributing share	1.820%
	D Class non-distributing share EUR hedged	1.000%
	D Class non-distributing UK reporting fund share	1.000%
	D Class non-distributing UK reporting fund share GBP hedged	1.000%
	E Class non-distributing share	2.320%
	E Class non-distributing share EUR hedged	2.320%
	I Class distributing (A) UK reporting fund share	0.740%
	I Class non-distributing share	0.740%
	I Class non-distributing share EUR hedged	0.740%
	X Class non-distributing share	0.056%
	Z Class non-distributing UK reporting fund share	0.700%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Global Allocation Fund		
	A Class distributing (A) share	1.779%
	A Class distributing (A) share EUR hedged	1.781%
	A Class distributing (Y) (Q) (G) share	1.759%
	A Class distributing (Y) (Q) (G) share AUD hedged	1.779%
	A Class distributing (Y) (Q) (G) share SGD hedged	1.773%
	A Class non-distributing share	1.780%
	A Class non-distributing share AUD hedged	1.780%
	A Class non-distributing share CHF hedged	1.780%
	A Class non-distributing share CNH hedged	1.780%
	A Class non-distributing share EUR hedged	1.780%
	A Class non-distributing share GBP hedged	1.780%
	A Class non-distributing share HKD hedged	1.783%
	A Class non-distributing share PLN hedged	1.786%
	A Class non-distributing share SGD hedged	1.780%
	AI Class non-distributing share	1.780%
	AI Class non-distributing share EUR hedged	1.780%
	C Class non-distributing share	3.031%
	C Class non-distributing share EUR hedged	3.032%
	D Class distributing (A) share	1.029%
	D Class distributing (A) share EUR hedged	1.030%
	D Class non-distributing share	1.029%
	D Class non-distributing share AUD hedged	1.030%
	D Class non-distributing share CHF hedged	1.028%
	D Class non-distributing share EUR hedged	1.030%
	D Class non-distributing share GBP hedged	1.029%
	D Class non-distributing share PLN hedged	1.028%
	D Class non-distributing share SGD hedged	1.028%
	D Class non-distributing UK reporting fund share	1.029%
	E Class non-distributing share	2.279%
	E Class non-distributing share EUR hedged	2.281%
	E Class non-distributing share PLN hedged	2.282%
	I Class non-distributing share	0.819%
	I Class non-distributing share EUR hedged	0.819%
	I Class non-distributing share SGD hedged	0.978%
	J Class non-distributing share	0.069%
	X Class distributing (A) share	0.069%
	X Class non-distributing share	0.069%
	X Class non-distributing share AUD hedged	0.069%
	X Class non-distributing share EUR hedged	0.049%
	X Class non-distributing share JPY hedged	0.069%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Global Corporate Bond Fund		
	A Class distributing (A) share EUR hedged	1.116%
	A Class distributing (M) share AUD hedged	1.116%
	A Class distributing (M) share CAD hedged	1.116%
	A Class distributing (M) share GBP hedged	1.116%
	A Class distributing (M) share NZD hedged	1.116%
	A Class distributing (Q) share	1.116%
	A Class distributing (R) (M) (G) share AUD hedged	1.116%
	A Class distributing (R) (M) (G) share CNH hedged	1.116%
	A Class distributing (R) (M) (G) share NZD hedged	1.116%
	A Class distributing (S) (M) (G) share	1.116%
	A Class distributing (S) (M) (G) share HKD hedged	1.116%
	A Class distributing (S) (M) (G) share SGD hedged	1.116%
	A Class non-distributing share	1.115%
	A Class non-distributing share EUR hedged	1.116%
	A Class non-distributing share SEK hedged	1.116%
	D Class distributing (Q) share GBP hedged	0.621%
	D Class non-distributing share	0.665%
	D Class non-distributing share EUR hedged	0.665%
	D Class non-distributing UK reporting fund share GBP hedged	0.649%
	E Class non-distributing share	1.616%
	E Class non-distributing share EUR hedged	1.616%
	I Class distributing (A) UK reporting fund share GBP hedged	0.504%
	I Class non-distributing share	0.504%
	I Class non-distributing share CAD hedged	0.529%
	I Class non-distributing share EUR hedged	0.504%
	X Class distributing (A) UK reporting fund share GBP hedged	0.016%
	X Class non-distributing share	0.054%
	X Class non-distributing share EUR hedged	0.054%
	X Class non-distributing share NOK hedged	0.054%
Global Dynamic Equity Fund		
	A Class distributing (A) share	1.826%
	A Class non-distributing share	1.826%
	A Class non-distributing share CNH hedged	1.826%
	A Class non-distributing share EUR hedged	1.827%
	C Class non-distributing share	3.078%
	C Class non-distributing share EUR hedged	3.077%
	D Class distributing (A) share	1.076%
	D Class non-distributing share	1.076%
	D Class non-distributing share EUR hedged	1.076%
	E Class non-distributing share	2.326%
	E Class non-distributing share EUR hedged	2.327%
	I Class non-distributing share	0.815%
	X Class non-distributing share	0.023%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Global Equity Income Fund		
	A Class distributing (A) (G) share	1.817%
	A Class distributing (A) (G) share EUR hedged	1.818%
	A Class distributing (Q) (G) share	1.818%
	A Class distributing (Q) (G) share EUR hedged	1.818%
	A Class distributing (Q) (G) share SGD hedged	1.818%
	A Class distributing (Q) (G) UK reporting fund share	1.817%
	A Class distributing (R) (M) (G) share AUD hedged	1.818%
	A Class distributing (R) (M) (G) share CNH hedged	1.818%
	A Class distributing (R) (M) (G) share ZAR hedged	1.818%
	A Class distributing (S) (M) (G) share	1.818%
	A Class distributing (S) (M) (G) share CNH hedged	1.818%
	A Class distributing (S) (M) (G) share HKD hedged	1.818%
	A Class distributing (S) (M) (G) share SGD hedged	1.818%
	A Class distributing (T) share	1.821%
	A Class non-distributing share	1.818%
	A Class non-distributing share CHF hedged	1.818%
	A Class non-distributing share EUR hedged	1.818%
	A Class non-distributing share PLN hedged	1.818%
	A Class non-distributing share SGD hedged	1.817%
	AI Class distributing (Q) (G) share EUR hedged	1.818%
	AI Class non-distributing share	1.817%
	AI Class non-distributing share EUR hedged	1.819%
	C Class distributing (Q) (G) share	3.068%
	C Class non-distributing share	3.068%
	D Class distributing (A) (G) share	1.067%
	D Class distributing (Q) (G) share	1.067%
	D Class distributing (Q) (G) share EUR hedged	1.068%
	D Class distributing (Q) (G) UK reporting fund share	1.067%
	D Class distributing (Q) (G) UK reporting fund share GBP hedged	1.068%
	D Class non-distributing share	1.069%
	D Class non-distributing share CHF hedged	1.067%
	D Class non-distributing share EUR hedged	1.068%
	D Class non-distributing share PLN hedged	1.067%
	D Class non-distributing share SGD hedged	1.067%
	E Class distributing (Q) (G) share	2.318%
	E Class distributing (Q) (G) share EUR hedged	2.319%
	E Class non-distributing share	2.317%
	E Class non-distributing share EUR hedged	2.317%
	I Class non-distributing share	0.805%
	I Class non-distributing UK reporting fund share	0.805%
	SR Class distributing (S) (M) (G) share	0.907%
	SR Class non-distributing share	0.901%
	X Class non-distributing share	0.014%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Global Government Bond Fund		
	A Class distributing (D) share	0.979%
	A Class distributing (D) share EUR hedged	0.979%
	A Class distributing (M) share	0.979%
	A Class distributing (M) share EUR hedged	0.979%
	A Class distributing (M) share GBP hedged	0.979%
	A Class distributing (M) share HKD hedged	0.978%
	A Class non-distributing share	0.979%
	A Class non-distributing share EUR hedged	0.979%
	C Class distributing (D) share	2.230%
	C Class distributing (D) share EUR hedged	2.231%
	C Class distributing (M) share	0.089%
	C Class non-distributing share	2.230%
	C Class non-distributing share EUR hedged	2.230%
	D Class distributing (M) share	0.629%
	D Class distributing (M) share EUR hedged	0.629%
	D Class non-distributing share	0.629%
	D Class non-distributing share EUR hedged	0.629%
	E Class non-distributing share	1.479%
	E Class non-distributing share EUR hedged	1.479%
	I Class distributing (A) share EUR hedged	0.421%
	I Class non-distributing share	0.468%
	I Class non-distributing share EUR hedged	0.467%
	X Class non-distributing share EUR hedged	0.067%
	X Class non-distributing share NOK hedged	0.068%
	X Class non-distributing share SEK hedged	0.067%
	X Class non-distributing UK reporting fund share	0.067%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Global High Yield Bond Fund		
	A Class distributing (D) UK reporting fund share	1.462%
	A Class distributing (D) UK reporting fund share EUR hedged	1.462%
	A Class distributing (M) share	1.462%
	A Class distributing (M) share EUR hedged	1.462%
	A Class distributing (Q) share	1.462%
	A Class distributing (R) (M) (G) share AUD hedged	1.462%
	A Class distributing (R) (M) (G) share ZAR hedged	1.462%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.463%
	A Class distributing (S) (M) (G) share	1.462%
	A Class distributing (S) (M) (G) share HKD hedged	1.463%
	A Class distributing (S) (M) (G) share SGD hedged	1.462%
	A Class non-distributing share	1.462%
	A Class non-distributing share EUR hedged	1.462%
	A Class non-distributing share GBP hedged	1.462%
	A Class non-distributing share PLN hedged	1.462%
	A Class non-distributing share SEK hedged	1.462%
	AI Class distributing (Q) share EUR hedged	1.462%
	AI Class non-distributing share EUR hedged	1.462%
	C Class distributing (D) share	2.713%
	C Class non-distributing share	2.712%
	C Class non-distributing share EUR hedged	2.713%
	D Class distributing (M) share	0.762%
	D Class distributing (M) share EUR hedged	0.762%
	D Class distributing (Q) share GBP hedged	0.762%
	D Class non-distributing share	0.761%
	D Class non-distributing UK reporting fund share EUR hedged	0.761%
	D Class non-distributing UK reporting fund share GBP hedged	0.761%
	E Class distributing (Q) share EUR hedged	1.963%
	E Class non-distributing share	1.962%
	E Class non-distributing share EUR hedged	1.962%
	I Class distributing (M) share	0.601%
	I Class non-distributing share	0.601%
	I Class non-distributing share CAD hedged	0.619%
	I Class non-distributing share EUR hedged	0.602%
	I Class non-distributing UK reporting fund share CHF hedged	0.604%
	X Class distributing (A) share EUR hedged	0.051%
	X Class non-distributing share	0.051%
	X Class non-distributing share EUR hedged	0.051%
Global Inflation Linked Bond Fund		
	A Class distributing (M) share	0.977%
	A Class non-distributing share	0.978%
	A Class non-distributing share EUR hedged	0.977%
	C Class distributing (M) share	2.228%
	C Class non-distributing share	2.228%
	D Class distributing (M) share	0.620%
	D Class non-distributing share	0.620%
	D Class non-distributing share EUR hedged	0.620%
	E Class non-distributing share EUR hedged	1.478%
	I Class non-distributing share	0.460%
	X Class non-distributing share EUR hedged	0.060%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Global Long-Horizon Equity Fund		
	A Class distributing (A) share	1.815%
	A Class distributing (A) UK reporting fund share	1.815%
	A Class non-distributing share	1.814%
	A Class non-distributing share SGD hedged	1.814%
	AI Class non-distributing share	1.814%
	C Class non-distributing share	3.066%
	D Class distributing (A) UK reporting fund share	1.063%
	D Class non-distributing share	1.065%
	E Class non-distributing share	2.315%
	I Class non-distributing share	0.803%
	X Class non-distributing share	0.053%
Global Multi-Asset Income Fund		
	A Class distributing (A) (G) share	1.793%
	A Class distributing (A) (G) share CHF hedged	1.786%
	A Class distributing (A) (G) share EUR hedged	1.787%
	A Class distributing (M) (G) share	1.795%
	A Class distributing (Q) (G) share	1.795%
	A Class distributing (Q) (G) share AUD hedged	1.786%
	A Class distributing (Q) (G) share SGD hedged	1.787%
	A Class distributing (R) (M) (G) share AUD hedged	1.787%
	A Class distributing (R) (M) (G) share CAD hedged	1.787%
	A Class distributing (R) (M) (G) share CNH hedged	1.789%
	A Class distributing (R) (M) (G) share GBP hedged	1.787%
	A Class distributing (R) (M) (G) share NZD hedged	1.787%
	A Class distributing (S) (M) (G) share	1.796%
	A Class distributing (S) (M) (G) share EUR hedged	1.786%
	A Class distributing (S) (M) (G) share HKD hedged	1.790%
	A Class distributing (S) (M) (G) share SGD hedged	1.787%
	A Class non-distributing share	1.797%
	A Class non-distributing share CHF hedged	1.787%
	A Class non-distributing share EUR hedged	1.790%
	AI Class distributing (Q) (G) share EUR hedged	1.780%
	AI Class non-distributing share EUR hedged	1.789%
	C Class distributing (S) (M) (G) share	3.046%
	C Class non-distributing share	3.045%
	D Class distributing (A) (G) share CHF hedged	0.887%
	D Class distributing (A) (G) share EUR hedged	0.886%
	D Class distributing (S) (M) (G) share	0.894%
	D Class distributing (S) (M) (G) share GBP hedged	0.886%
	D Class distributing (S) (M) (G) share SGD hedged	0.866%
	D Class non-distributing share	0.900%
	D Class non-distributing share CHF hedged	0.887%
	D Class non-distributing share EUR hedged	0.894%
	E Class distributing (Q) (G) share EUR hedged	2.289%
	E Class distributing (Y) (Q) (G) share EUR hedged	2.289%
	E Class non-distributing share	2.295%
	E Class non-distributing share EUR hedged	2.289%
	I Class distributing (Q) (G) share EUR hedged	0.684%
	I Class non-distributing share	0.685%
	I Class non-distributing share EUR hedged	0.691%
	X Class distributing (Q) (G) share GBP hedged	0.052%
	X Class distributing (R) (M) (G) share AUD hedged	0.086%
	X Class non-distributing share	0.087%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Impact Bond Fund[1]		
	A Class non-distributing UK reporting fund share	0.974%
	D Class non-distributing UK reporting fund share	0.594%
	E Class non-distributing share	1.498%
	I Class non-distributing UK reporting fund share	0.408%
	X Class non-distributing UK reporting fund share	0.077%
	X Class non-distributing UK reporting fund share USD hedged	0.037%
	Z Class non-distributing UK reporting fund share	0.472%
	ZI Class non-distributing UK reporting fund share	0.286%
India Fund		
	A Class distributing (A) UK reporting fund share	1.841%
	A Class non-distributing share	1.841%
	C Class non-distributing share	3.093%
	D Class distributing (A) UK reporting fund share	1.090%
	D Class non-distributing share	1.092%
	E Class non-distributing share	2.342%
	I Class non-distributing share	0.829%
	X Class non-distributing share	0.078%
Japan Flexible Equity Fund		
	A Class distributing (A) UK reporting fund share	1.819%
	A Class non-distributing share	1.815%
	A Class non-distributing share EUR hedged	1.819%
	A Class non-distributing share USD hedged	1.819%
	C Class non-distributing share	3.066%
	D Class distributing (A) UK reporting fund share	1.067%
	D Class non-distributing share	1.068%
	D Class non-distributing share EUR hedged	1.067%
	E Class non-distributing share	2.320%
	E Class non-distributing share EUR hedged	2.321%
	I Class non-distributing share	0.805%
	X Class non-distributing share	0.055%
	X Class non-distributing share EUR hedged	0.075%
Japan Small & MidCap Opportunities Fund		
	A Class distributing (A) UK reporting fund share	1.822%
	A Class non-distributing share	1.818%
	A Class non-distributing share EUR hedged	1.818%
	A Class non-distributing share USD hedged	1.818%
	C Class non-distributing share	3.072%
	D Class distributing (A) UK reporting fund share	1.072%
	D Class non-distributing share	1.071%
	D Class non-distributing share EUR hedged	1.070%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.811%
	I Class non-distributing share EUR hedged	0.788%
	X Class non-distributing share	0.058%

[1] Fund suspended, see Note 1, for further details.

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Latin American Fund		
	A Class distributing (A) share	2.086%
	A Class distributing (A) UK reporting fund share	2.086%
	A Class non-distributing share	2.086%
	A Class non-distributing share AUD hedged	2.086%
	A Class non-distributing share CHF hedged	2.087%
	A Class non-distributing share HKD hedged	2.085%
	A Class non-distributing share PLN hedged	2.084%
	A Class non-distributing share SGD hedged	2.085%
	C Class non-distributing share	3.337%
	D Class distributing (A) share	1.334%
	D Class distributing (A) UK reporting fund share	1.335%
	D Class non-distributing share	1.335%
	D Class non-distributing share CHF hedged	1.335%
	D Class non-distributing share EUR hedged	1.335%
	D Class non-distributing share PLN hedged	1.335%
	D Class non-distributing share SGD hedged	1.328%
	D Class non-distributing UK reporting fund share GBP hedged	1.335%
	E Class non-distributing share	2.586%
	I Class non-distributing share	1.075%
	J Class non-distributing share	0.073%
	X Class distributing (A) UK reporting fund share	0.043%
	X Class non-distributing share	0.074%
Multi-Theme Equity Fund		
	A Class non-distributing share	1.496%
	A Class non-distributing share EUR hedged	1.500%
	AI Class non-distributing share	1.496%
	C Class non-distributing share	2.746%
	D Class non-distributing share EUR hedged	0.796%
	D Class non-distributing UK reporting fund share	0.795%
	E Class non-distributing share	1.996%
	X Class non-distributing share	0.055%
	X Class non-distributing share GBP hedged	0.085%
	Z Class non-distributing share	0.596%
Natural Resources Growth & Income Fund		
	A Class distributing (A) (G) share	1.816%
	A Class distributing (M) (G) share	1.817%
	A Class distributing (Q) (G) share	1.816%
	A Class non-distributing share	1.816%
	A Class non-distributing share EUR hedged	1.817%
	D Class non-distributing share	1.066%
	D Class non-distributing share EUR hedged	1.066%
	E Class distributing (Q) (G) share EUR hedged	2.317%
	E Class non-distributing share	2.316%
	I Class distributing (A) (G) share	0.806%
	S Class distributing (Q) (G) share	0.988%
	S Class non-distributing share	0.992%
Next Generation Health Care Fund		
	A Class non-distributing share	1.820%
	A Class non-distributing share HKD hedged	1.820%
	A Class non-distributing share SGD hedged	1.820%
	AI Class non-distributing share	1.820%
	D Class non-distributing share	1.000%
	D Class non-distributing UK reporting fund share	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.740%
	I Class non-distributing UK reporting fund share	0.740%
	X Class non-distributing UK reporting fund share	0.060%
	Z Class non-distributing share	0.700%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Next Generation Technology Fund		
	A Class distributing (A) share	1.819%
	A Class distributing (A) UK reporting fund share	1.819%
	A Class distributing (T) share	1.814%
	A Class non-distributing share	1.820%
	A Class non-distributing share AUD hedged	1.813%
	A Class non-distributing share CNH hedged	1.815%
	A Class non-distributing share EUR hedged	1.820%
	A Class non-distributing share HKD hedged	1.820%
	A Class non-distributing share NZD hedged	1.820%
	A Class non-distributing share SGD hedged	1.820%
	A Class non-distributing UK reporting fund share CHF hedged	1.820%
	A Class non-distributing UK reporting fund share GBP hedged	1.820%
	AI Class non-distributing share	1.820%
	D Class non-distributing share	0.998%
	D Class non-distributing share CNH hedged	0.998%
	D Class non-distributing share EUR hedged	0.996%
	D Class non-distributing share SGD hedged	0.998%
	D Class non-distributing UK reporting fund share	0.998%
	D Class non-distributing UK reporting fund share GBP hedged	0.999%
	E Class non-distributing share	2.320%
	E Class non-distributing share EUR hedged	2.320%
	I Class distributing (A) UK reporting fund share	0.737%
	I Class non-distributing share	0.738%
	I Class non-distributing share EUR hedged	0.737%
	I Class non-distributing UK reporting fund share	0.738%
	S Class non-distributing UK reporting fund share	0.918%
	S Class non-distributing UK reporting fund share CHF hedged	0.918%
	S Class non-distributing UK reporting fund share EUR hedged	0.919%
	S Class non-distributing UK reporting fund share GBP hedged	0.918%
	SR Class distributing (A) UK reporting fund share	0.919%
	SR Class non-distributing UK reporting fund share	0.919%
	SR Class non-distributing UK reporting fund share EUR hedged	0.911%
	X Class non-distributing share	0.056%
	Z Class non-distributing UK reporting fund share	0.697%
	Z Class non-distributing UK reporting fund share CHF hedged	0.698%
Nutrition Fund		
	A Class distributing (A) share EUR hedged	1.820%
	A Class distributing (A) UK reporting fund share	1.820%
	A Class distributing (A) UK reporting fund share GBP hedged	1.820%
	A Class non-distributing share	1.820%
	A Class non-distributing share EUR hedged	1.820%
	A Class non-distributing share HKD	1.820%
	A Class non-distributing share PLN hedged	1.820%
	A Class non-distributing share SGD hedged	1.820%
	AI Class non-distributing share	1.820%
	C Class non-distributing share	3.070%
	D Class distributing (A) share EUR hedged	1.000%
	D Class distributing (A) UK reporting fund share GBP hedged	1.000%
	D Class non-distributing share	1.000%
	D Class non-distributing share EUR hedged	1.000%
	D Class non-distributing share SGD hedged	1.000%
	D Class non-distributing UK reporting fund share GBP hedged	1.000%
	E Class non-distributing share	2.320%
	I Class distributing (A) UK reporting fund share	0.711%
	I Class non-distributing share	0.740%
	I Class non-distributing share JPY hedged	0.740%
	X Class non-distributing share	0.060%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Sustainable Asian Bond Fund		
	A Class distributing (S) (M) (G) share	1.250%
	A Class non-distributing share	1.266%
	D Class non-distributing share	0.744%
	D Class non-distributing share EUR hedged	0.770%
	E Class non-distributing share EUR hedged	1.745%
	I Class non-distributing share	0.582%
	I Class non-distributing share SEK hedged	0.584%
	X Class non-distributing share	0.083%
	Z class non-distributing share	0.578%
	ZI Class distributing (S) (M) (G) share	0.424%
	ZI Class non-distributing share	0.429%
Sustainable Emerging Markets Blended Bond Fund		
	A Class non-distributing share	1.720%
	A Class non-distributing share EUR hedged	1.720%
	AI Class non-distributing share	1.720%
	AI Class non-distributing share EUR hedged	1.720%
	D Class non-distributing share CHF hedged	0.970%
	D Class non-distributing share EUR hedged	0.970%
	D Class non-distributing UK reporting fund share	0.970%
	E Class distributing (Q) share EUR hedged	2.220%
	E Class non-distributing share EUR hedged	2.220%
	I Class non-distributing share	0.810%
	I Class non-distributing share EUR hedged	0.810%
	X Class non-distributing share	0.060%
	Z Class non-distributing UK reporting fund share	0.460%
	ZI Class non-distributing share	0.620%
Sustainable Emerging Markets Bond Fund		
	A Class distributing (S) (M) (G) UK reporting fund share	1.470%
	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	1.470%
	A Class non-distributing share	1.470%
	A Class non-distributing share EUR hedged	1.470%
	AI Class non-distributing share	1.470%
	AI Class non-distributing share EUR hedged	1.470%
	D Class distributing (S) (M) (G) UK reporting fund share	0.870%
	D Class non-distributing share CHF hedged	0.870%
	D Class non-distributing share EUR hedged	0.870%
	D Class non-distributing UK reporting fund share	0.870%
	D Class non-distributing UK reporting fund share GBP hedged	0.843%
	E Class distributing (Q) share EUR hedged	1.970%
	E Class non-distributing share EUR hedged	1.970%
	I Class non-distributing share	0.710%
	I Class non-distributing share EUR hedged	0.710%
	X Class non-distributing share	0.060%
	X Class non-distributing share AUD hedged	0.060%
	X Class non-distributing share EUR hedged	0.060%
	ZI Class non-distributing share	0.519%
Sustainable Emerging Markets Corporate Bond Fund		
	A Class non-distributing share	1.690%
	A Class non-distributing share EUR hedged	1.690%
	A Class non-distributing share SEK hedged	1.690%
	AI Class non-distributing share	1.690%
	AI Class non-distributing share EUR hedged	1.690%
	D Class non-distributing share CHF hedged	0.970%
	D Class non-distributing share EUR hedged	0.970%
	D Class non-distributing UK reporting fund share	0.970%
	E Class distributing (Q) share EUR hedged	2.190%
	E Class non-distributing share EUR hedged	2.190%
	I Class non-distributing share	0.810%
	I Class non-distributing share EUR hedged	0.810%
	X Class non-distributing share	0.060%
	ZI Class non-distributing share	0.590%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Sustainable Emerging Markets Local Currency Bond Fund		
	A Class non-distributing share	1.289%
	A Class non-distributing share EUR hedged	1.278%
	AI Class non-distributing share	1.282%
	AI Class non-distributing share EUR hedged	1.289%
	D Class non-distributing share CHF hedged	0.810%
	D Class non-distributing share EUR hedged	0.791%
	D Class non-distributing UK reporting fund share	0.789%
	E Class distributing (Q) share EUR hedged	1.790%
	E Class non-distributing share EUR hedged	1.790%
	I Class non-distributing share	0.628%
	I Class non-distributing share EUR hedged	0.588%
	X Class non-distributing share	0.128%
	ZI Class non-distributing share	0.482%
Sustainable Energy Fund		
	A Class distributing (A) share	1.979%
	A Class distributing (A) UK reporting fund share	1.979%
	A Class distributing (T) share	1.975%
	A Class non-distributing share	1.980%
	A Class non-distributing share AUD hedged	1.969%
	A Class non-distributing share CAD hedged	1.968%
	A Class non-distributing share CNH hedged	1.968%
	A Class non-distributing share EUR hedged	1.968%
	A Class non-distributing share GBP hedged	1.968%
	A Class non-distributing share HKD hedged	1.969%
	A Class non-distributing share NZD hedged	1.967%
	A Class non-distributing share SGD hedged	1.968%
	AI Class non-distributing share	1.980%
	C Class non-distributing share	3.230%
	D Class distributing (A) share	1.230%
	D Class distributing (A) UK reporting fund share	1.229%
	D Class non-distributing share	1.229%
	D Class non-distributing share SGD hedged	1.214%
	E Class non-distributing share	2.480%
	E Class non-distributing share EUR hedged	2.468%
	I Class distributing (A) UK reporting fund share	0.966%
	I Class distributing (Q) share	0.964%
	I Class non-distributing share	0.969%
	I Class non-distributing UK reporting fund share	0.969%
	S Class non-distributing share	1.029%
	X Class distributing (T) share	0.065%
	X Class non-distributing share	0.069%
	X Class non-distributing share EUR hedged	0.068%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Sustainable Fixed Income Global Opportunities Fund		
	A Class non-distributing share	1.220%
	AI Class non-distributing share	1.218%
	D Class non-distributing share	0.719%
	D Class non-distributing share CHF hedged	0.716%
	D Class non-distributing UK reporting fund share USD hedged	0.709%
	E Class non-distributing share	1.718%
	I Class non-distributing share	0.557%
	I Class non-distributing share JPY hedged	0.558%
	I Class non-distributing share SEK hedged	0.557%
	I Class non-distributing UK reporting fund share USD hedged	0.557%
	X Class distributing (M) share	0.057%
	X Class distributing (Q) share	0.057%
	X Class non-distributing share	0.057%
	X Class non-distributing share CHF hedged	0.056%
	X Class non-distributing share GBP hedged	0.028%
	X Class non-distributing share JPY hedged	0.057%
	X Class non-distributing share SEK hedged	0.057%
	X Class non-distributing share USD hedged	0.027%
	ZI Class non-distributing share	0.377%
	ZI Class non-distributing share USD hedged	0.384%
Sustainable Global Allocation Fund[1]		
	A Class distributing (A) UK reporting fund share	1.600%
	A Class non-distributing UK reporting fund share	1.600%
	A Class non-distributing UK reporting fund share EUR hedged	1.600%
	D Class non-distributing UK reporting fund share	0.950%
	D Class non-distributing UK reporting fund share EUR hedged	0.950%
	E Class non-distributing UK reporting fund share EUR hedged	2.100%
	E Class non-distributing UK reporting fund share	2.100%
	I Class non-distributing UK reporting fund share	0.740%
	I Class non-distributing UK reporting fund share EUR hedged	0.734%
	X Class non-distributing UK reporting fund share	0.040%
	ZI Class non-distributing UK reporting fund share EUR hedged	0.586%
	ZI Class non-distributing UK reporting fund share	0.590%

[1] Fund suspended, see Note 1, for further details.

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Sustainable Global Bond Income Fund		
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.224%
	A Class distributing (S) (M) (G) share	1.224%
	A Class distributing (S) (M) (G) UK reporting fund share AUD hedged	1.223%
	A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	1.200%
	A Class distributing (S) (M) (G) UK reporting fund share EUR hedged	1.225%
	A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	1.224%
	A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	1.225%
	A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	1.225%
	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	1.225%
	A Class non-distributing share	1.224%
	AI Class distributing (Q) share EUR hedged	1.225%
	AI Class non-distributing share	1.224%
	AI Class non-distributing share EUR hedged	1.224%
	D Class non-distributing share	0.724%
	D Class non-distributing share CHF hedged	0.733%
	D Class non-distributing share EUR hedged	0.770%
	D Class non-distributing UK reporting fund share GBP hedged	0.724%
	E Class distributing (Q) share EUR hedged	1.725%
	E Class non-distributing share EUR hedged	1.724%
	I Class distributing (S) (M) (G) share EUR hedged	0.564%
	I Class non-distributing share	0.563%
	I Class non-distributing share BRL hedged	0.563%
	I Class non-distributing share EUR hedged	0.551%
	X Class distributing (S) (M) (G) share EUR hedged	0.034%
	X Class non-distributing share	0.063%
	Z Class non-distributing share	0.464%
	Z Class non-distributing share CHF hedged	0.464%
	Z Class non-distributing share EUR hedged	0.464%
	ZI Class non-distributing share EUR hedged	0.409%
	ZI Class non-distributing share	0.402%
Sustainable Global Infrastructure Fund		
	A Class non-distributing share	1.604%
	AI Class non-distributing share	1.601%
	D Class non-distributing share	1.004%
	E Class non-distributing share	2.103%
	I Class non-distributing share	0.711%
	X Class non-distributing share	0.143%
	Z Class non-distributing share	0.691%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Sustainable World Bond Fund[2]		
	A Class distributing (D) share	1.074%
	A Class distributing (M) share	1.074%
	A Class distributing (R) (M) (G) share CNH hedged	1.074%
	A Class distributing (S) (M) (G) share SGD hedged	1.074%
	A Class non-distributing share	1.074%
	A Class non-distributing share EUR hedged	1.074%
	A Class non-distributing UK reporting fund share GBP hedged	1.074%
	C Class distributing (D) share	2.325%
	D Class distributing (M) share	0.674%
	D Class non-distributing share	0.673%
	D Class non-distributing share CHF hedged	0.674%
	D Class non-distributing share EUR hedged	0.674%
	D Class non-distributing UK reporting fund share GBP hedged	0.674%
	E Class non-distributing share	1.574%
	I Class distributing (A) share EUR hedged	0.513%
	I Class non-distributing share	0.513%
	X Class non-distributing share	0.062%
	X Class non-distributing share CHF hedged	0.018%
	X Class non-distributing share DKK hedged	0.034%
	X Class non-distributing share EUR hedged	0.062%
	X Class non-distributing share GBP hedged	0.062%
	X Class non-distributing share NOK hedged	0.063%
	X Class non-distributing share NZD hedged	0.072%
Swiss Small & MidCap Opportunities Fund[3]		
	A Class non-distributing share	1.818%
	D Class distributing (M) UK reporting fund share	1.068%
	D Class non-distributing UK reporting fund share	1.068%
	I Class non-distributing share	0.806%
Systematic China A-Share Opportunities Fund		
	A Class non-distributing share	1.834%
	A Class non-distributing share SGD hedged	1.834%
	AI Class non-distributing share EUR hedged	1.837%
	D Class non-distributing share	1.087%
	D Class non-distributing share EUR hedged	1.088%
	D Class non-distributing UK reporting fund share	1.087%
	E Class non-distributing share EUR hedged	2.336%
	I Class non-distributing share	0.826%
	I Class non-distributing share EUR hedged	0.826%
	S Class non-distributing share	0.937%
	SR Class non-distributing share	0.940%
	X Class non-distributing share	0.073%
	Z Class non-distributing share	0.836%

[2] Fund name changed during the period, see Note 1, for further details.
[3] Fund closed to subscriptions, see Note 1, for further details.

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Systematic Global Equity High Income Fund		
	A Class distributing (A) (G) share	1.814%
	A Class distributing (A) (G) share CHF hedged	1.809%
	A Class distributing (Q) (G) share	1.816%
	A Class distributing (Q) (G) share EUR hedged	1.811%
	A Class distributing (Q) (G) UK reporting fund share CHF hedged	1.811%
	A Class distributing (R) (M) (G) share AUD hedged	1.811%
	A Class distributing (R) (M) (G) share CAD hedged	1.811%
	A Class distributing (R) (M) (G) share CNH hedged	1.811%
	A Class distributing (R) (M) (G) share NZD hedged	1.811%
	A Class distributing (R) (M) (G) share ZAR hedged	1.797%
	A Class distributing (S) (M) (G) share	1.816%
	A Class distributing (S) (M) (G) share HKD hedged	1.811%
	A Class distributing (S) (M) (G) share SGD hedged	1.810%
	A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	1.811%
	A Class non-distributing share	1.815%
	A Class non-distributing share EUR hedged	1.810%
	A Class non-distributing share HKD hedged	1.811%
	A Class non-distributing share SGD hedged	1.810%
	A Class non-distributing UK reporting fund share CHF hedged	1.810%
	C Class distributing (Q) (G) share	3.067%
	C Class non-distributing share	3.066%
	D Class distributing (A) (G) share	0.915%
	D Class distributing (A) (G) share CHF hedged	0.910%
	D Class distributing (Q) (G) share	0.915%
	D Class distributing (Q) (G) UK reporting fund share CHF hedged	0.910%
	D Class distributing (Q) (G) UK reporting fund share EUR hedged	0.910%
	D Class distributing (Q) (G) UK reporting fund share GBP hedged	0.910%
	D Class distributing (S) (M) (G) share	0.915%
	D Class distributing (S) (M) (G) share SGD hedged	0.910%
	D Class non-distributing share EUR hedged	0.910%
	D Class non-distributing UK reporting fund share	0.915%
	D Class non-distributing UK reporting fund share CHF hedged	0.910%
	E Class distributing (Q) (G) share EUR hedged	2.311%
	E Class non-distributing share	2.315%
	E Class non-distributing share EUR hedged	2.310%
	I Class distributing (A) (G) share	0.653%
	I Class distributing (M) (G) share	0.654%
	I Class distributing (Q) (G) share	0.655%
	I Class distributing (Q) UK reporting fund share CHF hedged	0.655%
	I Class distributing (Q) UK reporting fund share EUR hedged	0.655%
	I Class non-distributing share	0.656%
	SR Class distributing (S) (M) (G) share	0.908%
	SR Class non-distributing share	0.896%
	X Class non-distributing share	0.054%
Systematic Global Sustainable Income & Growth Fund[1]		
	A Class distributing (Q) (G) UK reporting fund share	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share CNH hedged	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	1.770%
	A Class non-distributing UK reporting fund share	1.770%
	D Class distributing (S) (M) (G) share	1.020%
	D Class non-distributing UK reporting fund share	1.020%
	D Class non-distributing UK reporting fund share EUR hedged	1.020%
	E Class non-distributing share EUR hedged	2.270%
	I Class non-distributing UK reporting fund share	0.810%
	I Class non-distributing UK reporting fund share EUR hedged	0.810%
	X Class non-distributing UK reporting fund share	0.060%
	ZI Class non-distributing UK reporting fund share	0.560%

[1] Fund suspended, see Note 1, for further details.

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
Systematic Sustainable Global SmallCap Fund[2]		
	A Class non-distributing share	1.840%
	A Class non-distributing share AUD hedged	1.841%
	C Class non-distributing share	3.091%
	D Class non-distributing share	1.089%
	E Class non-distributing share	2.340%
	X Class non-distributing share GBP hedged	0.081%
United Kingdom Fund		
	A Class distributing (A) UK reporting fund share	1.815%
	A Class non-distributing share	1.815%
	C Class non-distributing share	3.066%
	D Class distributing (A) UK reporting fund share	1.065%
	D Class non-distributing share	1.066%
	D Class non-distributing UK reporting fund share	1.066%
	E Class non-distributing share	2.315%
	I Class distributing (A) UK reporting fund share	0.804%
	I Class non-distributing share	0.805%
	X Class non-distributing share	0.054%
US Basic Value Fund		
	A Class distributing (A) share	1.813%
	A Class distributing (A) UK reporting fund share	1.813%
	A Class distributing (T) share	1.819%
	A Class non-distributing share	1.813%
	A Class non-distributing share CNH hedged	1.812%
	A Class non-distributing share EUR hedged	1.814%
	A Class non-distributing share SGD hedged	1.813%
	C Class non-distributing share	3.063%
	C Class non-distributing share EUR hedged	3.063%
	D Class distributing (A) share	1.063%
	D Class distributing (A) UK reporting fund share	1.064%
	D Class non-distributing share	1.063%
	D Class non-distributing share EUR hedged	1.062%
	E Class non-distributing share	2.313%
	E Class non-distributing share EUR hedged	2.313%
	I Class non-distributing share	0.802%
	X Class non-distributing share	0.052%
US Dollar Bond Fund		
	A Class distributing (D) share	1.071%
	A Class distributing (M) share	1.071%
	A Class non-distributing share	1.071%
	C Class distributing (D) share	2.322%
	C Class non-distributing share	2.322%
	D Class distributing (M) share	0.670%
	D Class non-distributing share	0.670%
	D Class non-distributing UK reporting fund share GBP hedged	0.670%
	E Class non-distributing share	1.571%
	I Class distributing (Q) share	0.510%
	I Class non-distributing share	0.510%
	I Class non-distributing share EUR hedged	0.510%
	X Class distributing (Q) share	0.029%
	X Class non-distributing share	0.059%

[2] Fund name changed during the period, see Note 1, for further details.

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
US Dollar High Yield Bond Fund		
	A Class distributing (A) UK reporting fund share GBP hedged	1.463%
	A Class distributing (D) share	1.463%
	A Class distributing (M) share	1.463%
	A Class distributing (M) share AUD hedged	1.463%
	A Class distributing (M) share CAD hedged	1.463%
	A Class distributing (M) share EUR hedged	1.463%
	A Class distributing (M) share GBP hedged	1.463%
	A Class distributing (M) share NZD hedged	1.463%
	A Class distributing (M) share SGD hedged	1.463%
	A Class distributing (R) (M) (G) share AUD hedged	1.463%
	A Class distributing (R) (M) (G) share ZAR hedged	1.463%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.463%
	A Class distributing (S) (M) (G) share	1.463%
	A Class distributing (S) (M) (G) share HKD hedged	1.463%
	A Class distributing (S) (M) (G) share SGD hedged	1.463%
	A Class non-distributing share	1.462%
	A Class non-distributing share AUD hedged	1.462%
	A Class non-distributing share CHF hedged	1.462%
	A Class non-distributing share EUR hedged	1.463%
	A Class non-distributing share SGD hedged	1.463%
	C Class distributing (D) share	2.713%
	C Class non-distributing share	2.713%
	D Class distributing (A) UK reporting fund share GBP hedged	0.762%
	D Class distributing (M) share	0.762%
	D Class distributing (M) share SGD hedged	0.762%
	D Class non-distributing share AUD hedged	0.762%
	D Class non-distributing share CHF hedged	0.762%
	D Class non-distributing share EUR hedged	0.762%
	D Class non-distributing share SGD hedged	0.762%
	D Class non-distributing UK reporting fund share	0.762%
	E Class non-distributing share	1.963%
	E Class non-distributing share EUR hedged	1.962%
	I Class distributing (A) UK reporting fund share GBP hedged	0.601%
	I Class distributing (M) share	0.601%
	I Class non-distributing share	0.601%
	I Class non-distributing share EUR hedged	0.601%
	I Class non-distributing UK reporting fund share CHF hedged	0.568%
	I Class non-distributing UK reporting fund share GBP hedged	0.582%
	SR Class distributing (A) UK reporting fund share GBP hedged	0.670%
	SR Class distributing (M) UK reporting fund share	0.713%
	SR Class non-distributing UK reporting fund share	0.712%
	SR Class non-distributing UK reporting fund share EUR hedged	0.713%
	X Class distributing (S) (M) (G) share	0.051%
	X Class non-distributing share	0.051%
US Dollar Reserve Fund		
	A Class non-distributing share	0.513%
	A Class non-distributing share GBP hedged	0.512%
	C Class non-distributing share	0.512%
	D Class non-distributing share GBP hedged	0.345%
	E Class non-distributing share	0.761%
	E Class non-distributing share GBP hedged	0.771%
	X Class non-distributing share	0.051%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
US Dollar Short Duration Bond Fund		
	A Class distributing (D) share	0.888%
	A Class distributing (M) share	0.889%
	A Class distributing (M) share SGD hedged	0.889%
	A Class non-distributing share	0.888%
	A Class non-distributing share EUR hedged	0.888%
	AI Class non-distributing share	0.888%
	C Class distributing (D) share	2.139%
	C Class non-distributing share	2.139%
	D Class distributing (M) share	0.538%
	D Class non-distributing share	0.538%
	D Class non-distributing share EUR hedged	0.538%
	E Class non-distributing share	1.388%
	I Class distributing (Q) share	0.453%
	I Class non-distributing share	0.453%
	I Class non-distributing share EUR hedged	0.452%
	X Class non-distributing share	0.052%
US Flexible Equity Fund		
	A Class distributing (A) share	1.813%
	A Class distributing (A) share EUR hedged	1.814%
	A Class distributing (A) UK reporting fund share	1.813%
	A Class non-distributing share	1.813%
	A Class non-distributing share CNH hedged	1.813%
	A Class non-distributing share EUR hedged	1.813%
	A Class non-distributing share JPY hedged	1.812%
	AI Class non-distributing share	1.812%
	C Class non-distributing share	3.063%
	C Class non-distributing share EUR hedged	3.063%
	D Class distributing (A) share	1.063%
	D Class distributing (A) UK reporting fund share	1.061%
	D Class non-distributing share	1.063%
	D Class non-distributing share EUR hedged	1.064%
	E Class non-distributing share	2.313%
	E Class non-distributing share EUR hedged	2.313%
	I Class non-distributing share	0.802%
	I Class non-distributing share EUR hedged	0.799%
	X Class non-distributing share	0.052%
	X Class non-distributing share EUR hedged	0.073%
US Government Mortgage Impact Fund		
	A Class distributing (D) share	0.973%
	A Class distributing (M) share	0.973%
	A Class non-distributing share	0.972%
	C Class distributing (D) share	2.224%
	C Class non-distributing share	2.223%
	D Class distributing (M) share	0.622%
	D Class non-distributing share	0.622%
	E Class non-distributing share	1.473%
	I Class distributing (M) share	0.425%
	I Class non-distributing share	0.461%
	X Class distributing (M) share	0.031%
	ZI Class non-distributing share EUR hedged	0.309%
	ZI Class non-distributing share	0.313%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
US Growth Fund		
	A Class distributing (A) share	1.818%
	A Class non-distributing share	1.818%
	A Class non-distributing share EUR hedged	1.816%
	A Class non-distributing UK reporting fund share	1.818%
	AI Class non-distributing share	1.818%
	C Class non-distributing share	3.071%
	D Class distributing (A) share	1.068%
	D Class non-distributing share	1.069%
	D Class non-distributing UK reporting fund share	1.069%
	E Class non-distributing share	2.319%
	I Class non-distributing share	0.806%
	X Class non-distributing share	0.074%
US Mid-Cap Value Fund		
	A Class non-distributing share	1.827%
	A Class non-distributing share AUD hedged	1.827%
	C Class non-distributing share	3.077%
	D Class non-distributing share	1.076%
	E Class non-distributing share	2.326%
	I Class non-distributing share	0.815%
US Sustainable Equity Fund		
	A Class non-distributing share	1.810%
	D Class non-distributing share	0.990%
	D Class non-distributing UK reporting fund share	0.990%
	E Class non-distributing share	2.310%
	I Class non-distributing share	0.730%
	I Class non-distributing UK reporting fund share	0.730%
	X Class non-distributing UK reporting fund share	0.050%
	ZI Class non-distributing share	0.550%
World Energy Fund		
	A Class distributing (A) share	2.062%
	A Class distributing (A) UK reporting fund share	2.062%
	A Class distributing (T) share	2.066%
	A Class non-distributing share	2.062%
	A Class non-distributing share AUD hedged	2.062%
	A Class non-distributing share CHF hedged	2.062%
	A Class non-distributing share EUR hedged	2.062%
	A Class non-distributing share HKD hedged	2.061%
	A Class non-distributing share SGD hedged	2.062%
	AI Class non-distributing share	2.061%
	C Class non-distributing share	3.311%
	C Class non-distributing share EUR hedged	3.312%
	D Class distributing (A) share	1.312%
	D Class distributing (A) UK reporting fund share	1.312%
	D Class non-distributing share	1.312%
	D Class non-distributing share CHF hedged	1.312%
	D Class non-distributing share EUR hedged	1.312%
	E Class non-distributing share	2.561%
	E Class non-distributing share EUR hedged	2.562%
	I Class non-distributing share	1.052%
	I Class non-distributing share EUR hedged	1.052%
	S Class non-distributing share	1.111%
	S Class non-distributing share EUR hedged	1.112%
	X Class distributing (T) share	0.051%
	X Class non-distributing share	0.052%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
World Financials Fund		
	A Class distributing (A) share	1.817%
	A Class distributing (T) share	1.818%
	A Class non-distributing share HKD hedged	1.818%
	A Class non-distributing share SGD hedged	1.818%
	A Class non-distributing UK reporting fund share	1.818%
	AI Class non-distributing share	1.818%
	C Class non-distributing share	3.068%
	D Class non-distributing UK reporting fund share	1.068%
	E Class non-distributing share	2.318%
	I Class non-distributing share	0.805%
	X Class distributing (T) share	0.056%
	X Class non-distributing share	0.057%
World Gold Fund		
	A Class distributing (A) share	2.069%
	A Class distributing (A) UK reporting fund share	2.069%
	A Class distributing (T) share	2.067%
	A Class non-distributing share	2.069%
	A Class non-distributing share AUD hedged	2.068%
	A Class non-distributing share CHF hedged	2.068%
	A Class non-distributing share EUR hedged	2.068%
	A Class non-distributing share HKD hedged	2.068%
	A Class non-distributing share PLN hedged	2.068%
	A Class non-distributing share SGD hedged	2.068%
	A Class non-distributing UK reporting fund share	2.069%
	AI Class non-distributing share	2.069%
	AI Class non-distributing share EUR hedged	2.069%
	C Class non-distributing share	3.321%
	C Class non-distributing share	3.321%
	C Class non-distributing share EUR hedged	3.320%
	D Class distributing (A) share	1.317%
	D Class non-distributing share	1.318%
	D Class non-distributing share CHF hedged	1.317%
	D Class non-distributing share EUR hedged	1.317%
	D Class non-distributing share SGD hedged	1.317%
	D Class non-distributing UK reporting fund share GBP hedged	1.317%
	E Class non-distributing share	2.570%
	E Class non-distributing share EUR hedged	2.569%
	I Class non-distributing share	1.057%
	I Class non-distributing share EUR hedged	1.057%
	S Class non-distributing share	1.067%
	X Class distributing (T) share	0.025%
	X Class non-distributing share	0.055%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
World Healthscience Fund		
	A Class distributing (A) share	1.817%
	A Class distributing (T) share	1.813%
	A Class non-distributing share	1.817%
	A Class non-distributing share AUD hedged	1.786%
	A Class non-distributing share CNH hedged	1.786%
	A Class non-distributing share HKD hedged	1.786%
	A Class non-distributing share JPY hedged	1.785%
	A Class non-distributing share SGD hedged	1.785%
	A Class non-distributing UK reporting fund share EUR hedged	1.785%
	AI Class non-distributing share	1.817%
	C Class non-distributing share	3.067%
	D Class distributing (A) share	1.067%
	D Class distributing (Q) UK reporting fund share	1.067%
	D Class non-distributing share	1.067%
	D Class non-distributing share EUR hedged	1.034%
	E Class non-distributing share	2.317%
	E Class non-distributing share EUR hedged	2.283%
	I Class distributing (A) UK reporting fund share	0.772%
	I Class non-distributing share	0.806%
	I Class non-distributing share EUR hedged	0.806%
	X Class distributing (T) share	0.052%
	X Class non-distributing share	0.056%
World Mining Fund		
	A Class distributing (A) share	2.068%
	A Class distributing (A) UK reporting fund share	2.068%
	A Class distributing (T) share	2.070%
	A Class non-distributing share	2.068%
	A Class non-distributing share AUD hedged	2.068%
	A Class non-distributing share CHF hedged	2.069%
	A Class non-distributing share EUR hedged	2.069%
	A Class non-distributing share HKD hedged	2.068%
	A Class non-distributing share PLN hedged	2.068%
	A Class non-distributing share SGD hedged	2.068%
	AI Class non-distributing share	2.068%
	AI Class non-distributing share EUR hedged	2.069%
	C Class non-distributing share	3.319%
	C Class non-distributing share EUR hedged	3.319%
	D Class distributing (A) UK reporting fund share	1.318%
	D Class non-distributing share	1.318%
	D Class non-distributing share CHF hedged	1.318%
	D Class non-distributing share EUR hedged	1.318%
	D Class non-distributing share PLN hedged	1.318%
	D Class non-distributing share SGD hedged	1.317%
	D Class non-distributing UK reporting fund share GBP hedged	1.318%
	E Class non-distributing share	2.568%
	E Class non-distributing share EUR hedged	2.569%
	I Class distributing (A) UK reporting fund share	1.063%
	I Class non-distributing share	1.057%
	I Class non-distributing share EUR hedged	1.058%
	I Class non-distributing UK reporting fund share	1.057%
	S Class non-distributing share	1.117%
	S Class non-distributing share EUR hedged	1.118%
	X Class distributing (T) share	0.056%
	X Class non-distributing share	0.057%
	X Class non-distributing share EUR hedged	0.026%

Appendix IV – Total Expense Ratio continued

Fund Name	Share Class	TER
World Real Estate Securities Fund		
	A Class distributing (R) (M) (G) share CNH hedged	1.837%
	A Class distributing (S) (M) (G) share	1.837%
	A Class distributing (S) (M) (G) share HKD hedged	1.839%
	A Class distributing (S) (M) (G) share SGD hedged	1.836%
	A Class distributing (T) share	1.848%
	A Class non-distributing share	1.837%
	D Class distributing (S) (M) (G) share	1.067%
	D Class non-distributing share	1.085%
	D Class non-distributing share CHF hedged	1.086%
	E Class non-distributing share	2.337%
	X Class distributing (T) share	0.071%
	X Class non-distributing share	0.073%
	X Class non-distributing share AUD hedged	0.073%
World Technology Fund		
	A Class distributing (A) share	1.816%
	A Class distributing (A) UK reporting fund share	1.816%
	A Class distributing (T) share	1.816%
	A Class non-distributing share	1.817%
	A Class non-distributing share AUD hedged	1.799%
	A Class non-distributing share CNH hedged	1.800%
	A Class non-distributing share JPY hedged	1.801%
	A Class non-distributing share SGD hedged	1.799%
	A Class non-distributing UK reporting fund share EUR hedged	1.800%
	AI Class non-distributing share	1.817%
	C Class non-distributing share	3.069%
	D Class non-distributing share	1.065%
	D Class non-distributing share EUR hedged	1.048%
	E Class non-distributing share	2.317%
	E Class non-distributing share EUR hedged	2.299%
	I Class distributing (A) UK reporting fund share	0.804%
	I Class distributing (Q) UK reporting fund share GBP hedged	0.805%
	I Class non-distributing share	0.805%
	I Class non-distributing share BRL hedged	0.804%
	I Class non-distributing share EUR hedged	0.805%
	I Class non-distributing UK reporting fund share	0.805%
	X Class distributing (T) share	0.053%
	X Class non-distributing share	0.054%

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