



WELLINGTON  
MANAGEMENT®

# Wellington Management Funds (Luxembourg)

An open-ended unincorporated mutual investment fund  
(*fonds commun de placement*).

R.C.S. Luxembourg K170.

Management Company: Wellington Luxembourg S.à r.l.

R.C.S. Luxembourg: B 37.861

**Semi-annual report (unaudited)**

For the financial period ended June 30, 2024

No subscriptions can be received on the basis of financial reports alone. Subscriptions are only valid if made on the basis of the current Prospectus and relevant Key Information Document, supplemented by the latest available annual and semi-annual report if published thereafter.

# Wellington Management Funds (Luxembourg)

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# Wellington Management Funds (Luxembourg)

## General information to Unitholders

### Structure of Wellington Management Funds (Luxembourg) (the “Umbrella Fund”)

The Umbrella Fund is an open-ended investment fund organised initially under Part I of the Luxembourg Law of March 30, 1988 as an unincorporated mutual investment fund (fonds commun de placement) and is authorised under Part I of the Luxembourg Law of December 17, 2010, as amended (the “2010 Law”).

The Umbrella Fund is managed by Wellington Luxembourg S.à r.l. (the “Management Company”), an entity which was incorporated under the laws of Luxembourg on August 30, 1991 under the form of a société en commandite par actions (S.C.A.), which was then converted to a société anonyme (S.A.) on October 31, 2006 and subsequently converted into a société à responsabilité limitée (S.à r.l.) on December 5, 2014. Wellington Luxembourg S.à r.l. acts as the Management Company of the Umbrella Fund, pursuant to Management Regulations approved by the Management Company (the “Management Regulations”).

The Umbrella Fund qualifies as an Undertaking for Collective Investment in Transferable Securities (“UCITS”) under Article 1(2) of the UCITS Directive (the “Directive”), and may therefore be offered for sale in European Union (“EU”) Member States (subject to registration in countries other than Luxembourg). In addition, applications to register the Umbrella Fund may be made in other countries.

As at June 30, 2024, the Umbrella Fund consisted of the following funded funds (the “Funds”):

- Wellington Asia Technology Fund (SFDR Article 8)
- Wellington Asian Opportunities Fund (SFDR Article 8)
- Wellington Climate Strategy Fund (SFDR Article 9)
- Wellington Downside Alpha Opportunities Fund (SFDR Article 6)
- Wellington Emerging Markets Research Equity Fund (SFDR Article 6)
- Wellington Global Innovation Fund (SFDR Article 8)
- Wellington Global Opportunities Equity Fund (SFDR Article 8)
- Wellington Global Quality Growth Fund (SFDR Article 8)
- Wellington Global Research Equity Fund (SFDR Article 8)
- Wellington Global Select Capital Appreciation Equity Fund (SFDR Article 8)
- Wellington US Research Equity Fund (SFDR Article 8)
- Wellington Global Total Return Fund (UCITS) (SFDR Article 8)
- Wellington Opportunistic Emerging Market Debt II Fund (SFDR Article 8)

### The Management Regulations

The Management Regulations for the Umbrella Fund were stipulated by the Management Company on April 15, 1994. The Management Regulations were published in the Mémorial of May 17, 1994 and were deposited with the Register of the Tribunal d’Arrondissement of Luxembourg on April 19, 1994. These Management Regulations have been amended several times, most recently in April 2024.

### For all Unitholders

The Management Regulations, the Prospectus, the Key Information Document (“KID”), the unaudited semi-annual reports, audited annual reports along with information concerning issue and repurchase prices, the statement of changes in the composition of the investment portfolio and the financial situation of the Umbrella Fund can be requested directly from Wellington Luxembourg S.à r.l. at the registered office of the Management Company of the Umbrella Fund.

Financial information concerning the Umbrella Fund shall be available at the registered office of the Management Company and from State Street Bank International GmbH, Luxembourg Branch every bank working day in Luxembourg.

### Notices to Unitholders

All notices to Unitholders shall be sent, in accordance with the instructions held on the account, to the Unitholders at the address inscribed in the register of Unitholders. In addition, the Management Company may decide to inform the Unitholders by other means.

### For Swiss investors

BNP PARIBAS, Paris, Zurich branch, Selnaustrasse 16, CH-8002, Zürich, Switzerland, is the Swiss Representative and Paying Agent of the Umbrella Fund. The Management Regulations, the Prospectus, the KIDs, the unaudited semi-annual reports, the audited annual reports and the statement of changes in the composition of the investment portfolio can be obtained free of charge from BNP PARIBAS.

### For Swiss investors (continued)

The Management Company or the Umbrella Fund and its agent may pay retrocessions as remuneration for distribution activity in respect of Funds units in or from Switzerland. At the request of the investor, the Investment Manager must disclose the amounts of such rebates free of charge. In respect of the units distributed in or from Switzerland, the place of performance and jurisdiction is the registered office of the Representative in Switzerland. Retrocessions are included in Total Expense Ratio ("TER"). TER have been calculated in accordance with the requirements of Asset Management Association Switzerland ("AMAS") guidelines.

### Specific information for investors in the Federal Republic of Germany

Facilities according to Art. 92(1) a) of the Directive 2009/65/EC (as amended by the Directive (EU) 2019/1160) are available from:

State Street Bank International GmbH, Luxembourg Branch  
49, Avenue J.F. Kennedy  
L - 1855 Luxembourg  
Grand Duchy of Luxembourg  
Email: WellingtonGlobalTA@statestreet.com

State Street Bank International GmbH, Luxembourg Branch is responsible for processing subscription, repurchase and redemption orders and making payments to unit-holders.

The following facilities according to Art. 92(1) b) to e) of the Directive 2009/65/EC (as amended by the Directive (EU) 2019/1160) are available from [www.eifs.lu/wellingtonmanagementfunds](http://www.eifs.lu/wellingtonmanagementfunds):

- information on how orders (subscription, repurchase and redemption) can be made and how repurchase and redemption proceeds are paid;
- information and access to procedures and arrangements related to investors' rights and complaints handling;
- information in relation to the tasks performed by the facilities in a durable medium;
- the latest sales Prospectus, the articles of association, the annual and semi-annual reports, as well as the Key Information Document.

The issue, redemption as well as all conversion prices are published on [fundinfo.com](http://fundinfo.com).

Any notices to the Unitholders will be sent to the Unitholders in Germany via letter or e-mail as requested by the Unitholder in their account opening agreement. According to § 298 (2) of the Investment Code (KAGB), the notices to the Unitholders will additionally be published in Germany in the Federal Gazette ([www.bundesanzeiger.de](http://www.bundesanzeiger.de)) in the following cases:

- suspension of the redemptions of the units,
- termination of the management of the Fund or its liquidation,
- any amendments to the Articles of Association which are inconstant with the previous investment principles, which affect material investor rights or which relate to remuneration and reimbursement of expenses that may be paid or made out of the asset pool,
- merger of the Umbrella Fund with one or more other Funds and,
- the change of the Umbrella Fund into a Feeder Fund or the modification of a Master Fund.

### For United Kingdom investors

The attention of Unitholders subject to UK income tax is drawn to the anti-avoidance provisions of Section 714 of the Income Taxes Act 2007. These provisions deal with the transfer of assets outside the UK which may render certain resident persons liable to income tax in respect of undistributed income profits of the Umbrella Fund on an annual basis. However as the Umbrella Fund is transparent for income tax purposes and those same UK resident individuals would be taxable in any case these provisions should not be in point. The legislation is not directed towards the taxation of capital gains.

# Wellington Management Funds (Luxembourg)

Management and administration

## Registered and business address of the Umbrella Fund

Wellington Management Funds (Luxembourg)  
33, Avenue de la Liberté  
L-1931 Luxembourg

## Management Company registered and business address

Wellington Luxembourg S.à r.l.  
33, Avenue de la Liberté  
L-1931 Luxembourg

## Members of the Board of Managers of the Management Company

Carine Feipel  
Independent Manager  
Luxembourg

Thomas Murray  
Managing Director  
Wellington Management International Ltd  
London, United Kingdom

Lucinda M. Marrs  
Senior Managing Director  
Wellington Management Company LLP  
Boston, MA, USA

Thomas Nummer (appointed on January 1, 2024)  
Independent Manager  
Luxembourg

Nicole Fortmann (appointed on April 1, 2024)  
Managing Director  
Wellington Management International Ltd  
London, United Kingdom

Roy Smale (appointed on July 2, 2024)  
Senior Managing Director  
Wellington Management Europe GmbH  
Frankfurt, Germany

## Conducting Officers of the Management Company

James Thompson  
Conducting Officer  
Wellington Management International Ltd  
London, United Kingdom

Francois Ralet  
Conducting Officer  
Wellington Luxembourg S.à r.l.  
Luxembourg

Thomas Murray  
Conducting Officer  
Wellington Management International Ltd  
London, United Kingdom

Jennifer Nye  
Conducting Officer  
Wellington Management International Ltd  
London, United Kingdom

## Conducting Officers of the Management Company (continued)

Rami Lahoud  
Conducting Officer  
Wellington Luxembourg S.à r.l.  
Luxembourg

## Depository, Administrator, Registrar and Transfer Agent and Paying Agent

State Street Bank International GmbH, Luxembourg Branch  
49, Avenue J.F. Kennedy  
L-1855 Luxembourg

## Auditor of the Umbrella Fund and the Management Company

PricewaterhouseCoopers, Société coopérative  
2, Rue Gerhard Mercator  
B.P. 1443  
L-1014 Luxembourg

## Investment Manager

Wellington Management Company LLP  
with business address at  
280, Congress Street  
Boston, MA 02210  
USA

In respect of the Wellington Asian Opportunities Fund and Wellington Asia Technology Fund:  
Wellington Management Singapore Pte. Ltd.  
with business address at  
Tower 1 Marina Bay Financial Center  
8 Marina Boulevard #03-01  
Singapore 018981

## Distributor

Wellington Global Administrator, Ltd  
Clarendon House  
2 Church Street  
P.O. Box HM, 666  
Hamilton HMCX  
Bermuda

## Legal Advisor

Arendt & Medernach S.A.  
41A, Avenue J.F. Kennedy  
L-2082 Luxembourg

# Wellington Management Funds (Luxembourg)

Management and administration (continued)

## **United Kingdom Facilities Agent**

Wellington Management International Ltd  
Cardinal Place  
80 Victoria Street  
London SW1E 5JL  
United Kingdom

## **Currency Hedging Manager**

State Street Bank International GmbH  
Solmsstrasse 83  
D-60486 Frankfurt am Main  
Germany

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## **Swiss Representative and Paying Agent**

BNP PARIBAS, Paris, Zurich branch,  
Selnaustrasse 16  
CH-8002 Zürich  
Switzerland

June 30, 2024

The Management Company hereby presents the unaudited semi-annual report of the Umbrella Fund covering the period from January 01, 2024 to June 30, 2024.

State Street Bank International GmbH, Luxembourg Branch serves as a Depositary, Administrator, Registrar and Transfer Agent and Paying Agent of the Umbrella Fund.

### **Corporate governance and ALFI (the Association of the Luxembourg Fund Industry)**

#### **Code of conduct**

The preparation of the financial statements of the Umbrella Fund is carried out by State Street Bank International GmbH, Luxembourg Branch, as Administrator under the supervision of the Board of Managers of the Management Company (the "Managers"). In accordance with the Luxembourg laws and regulations, the Management Company has put procedures in place to ensure that appropriate internal controls relevant to accounting records, including the preparation and fair presentation of the financial statements, are in place at the Management Company and its services providers, and otherwise to exercise oversight with respect to accounting estimates or judgments made in connection with the preparation of the financial statements. The Managers are satisfied that they have fully complied with these requirements.

The Managers are responsible for ensuring that a high level of corporate governance is met and consider that the Umbrella Fund has complied with the best practices in the Luxembourg funds industry.

In particular, the Managers have adopted the ALFI Code of Conduct (the "Code") which sets out principles of good governance.

The Managers meet at least five times a year and ensure that the Management Company maintains high standards of integrity and control in the Umbrella Fund's operations and that it possesses adequate governance and means of control as Luxembourg laws and regulation demand.

The Managers consider that the Umbrella Fund has complied with the principles of the Code in all material aspects throughout the financial period ended June 30, 2024. The Managers undertake an annual review of ongoing compliance with the principles of the Code.

#### **The invasion of Ukraine by Russia**

The invasion of Ukraine by Russia which began on February 24, 2022 has increased valuation, liquidity and market risk for securities issued by Belarus, Russia and Ukraine, and to a lesser extent, most global markets. As of the date of this report the resolution of this event, and the full potential impact on the Funds, continues to be uncertain. Management continues to monitor developments that may impact financial markets including sanctions, currency repatriation restrictions, debt forgiveness or defaults, and any other actions by governments and developments of the crisis. Management will further assess the impact on the Funds' portfolio operations and valuation and will take any potential actions needed, as facts and circumstances are subject to change and may be specific to investment strategies and jurisdictions. Please refer to the country concentration table presented for each of the Funds in these financial statements to assess the exposure of the net assets to securities issued by companies in Belarus, Russia or Ukraine as of June 30, 2024.



# Wellington Management Funds (Luxembourg)

## Combined statement of net assets as at June 30, 2024

	Note	Combined USD	Wellington Asia Technology Fund USD	Wellington Asian Opportunities Fund USD
<b>Assets</b>				
Investment in securities at cost		9,482,686,910	285,369,640	198,380,085
Unrealised appreciation/(depreciation)		2,193,151,532	67,106,124	41,917,944
<b>Investment in securities at market value</b>	<b>2b</b>	<b>11,675,838,442</b>	<b>352,475,764</b>	<b>240,298,029</b>
Unrealised appreciation on forward foreign exchange contracts	2g (i)	6,361,059	15,673	-
Unrealised appreciation on future contracts	2g (ii)	1,214,385	-	-
Investment in options purchased at market value	2g (iii)	215,909	-	-
Investment in swaptions purchased at market value	2g (iv)	406,459	-	-
Investment in swaps at market value	2g (v)	3,047,828	-	-
Cash at bank		201,639,180	3,068,839	4,522,318
Receivable on investments sold		4,351,735	-	-
Receivable for subscriptions		4,410,400	1,358,088	-
Margin cash held with brokers	2g (ii)	6,499,180	-	-
Receivable from brokers		119,273	-	-
Cash collateral deposited with brokers	2i	110,000	-	-
Interest receivable	2f	13,459,149	-	-
Dividend income receivable	2f	8,035,868	328,716	414,631
<b>Total assets</b>		<b>11,925,708,867</b>	<b>357,247,080</b>	<b>245,234,978</b>
<b>Liabilities</b>				
Unrealised depreciation on forward foreign exchange contracts	2g (i)	(3,772,336)	(4,246)	-
Unrealised depreciation on future contracts	2g (ii)	(1,329,396)	-	-
Investment in options written at market value	2g (iii)	(78,517)	-	-
Investment in swaptions written at market value	2g (iv)	(5,116)	-	-
Investment in swaps at market value	2g (v)	(1,777,732)	-	-
Payable for investments purchased		(11,610,210)	-	-
Payable for redemptions		(25,185,264)	(442,498)	(85,056)
Payable to brokers		(582,663)	-	-
Dividend income payable		(701,515)	-	-
Distributions payable	5	(11,522,881)	-	-
Investment management fees payable	3a	(6,466,063)	(260,562)	(122,580)
Distribution fees payable	3b	(4,166,642)	(553,735)	(67,890)
Administrative fee payable	3c	(5,016,619)	(279,669)	(118,622)
Capital gains tax payable	2j	(17,295,067)	(172,574)	(4,055,908)
<b>Total liabilities</b>		<b>(89,510,021)</b>	<b>(1,713,284)</b>	<b>(4,450,056)</b>
<b>Total net assets</b>		<b>11,836,198,846</b>	<b>355,533,796</b>	<b>240,784,922</b>

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Combined statement of net assets (continued) as at June 30, 2024

	Note	Wellington Climate Strategy Fund USD	Wellington Downside Alpha Opportunities Fund USD	Wellington Emerging Markets Research Equity Fund USD
<b>Assets</b>				
Investment in securities at cost		213,205,612	134,493,237	652,339,871
Unrealised appreciation/(depreciation)		16,632,382	28,183,295	14,441,352
<b>Investment in securities at market value</b>	<b>2b</b>	<b>229,837,994</b>	<b>162,676,532</b>	<b>666,781,223</b>
Unrealised appreciation on forward foreign exchange contracts	2g (i)	-	-	-
Unrealised appreciation on future contracts	2g (ii)	-	2,824	17,552
Investment in options purchased at market value	2g (iii)	-	-	-
Investment in swaptions purchased at market value	2g (iv)	-	-	-
Investment in swaps at market value	2g (v)	-	-	-
Cash at bank		10,103,400	3,580,865	8,158,886
Receivable on investments sold		708,957	33,638	1,280,679
Receivable for subscriptions		72,308	-	65,090
Margin cash held with brokers	2g (ii)	-	86,239	93,546
Receivable from brokers		-	-	-
Cash collateral deposited with brokers	2i	-	-	-
Interest receivable	2f	-	-	-
Dividend income receivable	2f	186,098	202,343	3,451,883
<b>Total assets</b>		<b>240,908,757</b>	<b>166,582,441</b>	<b>679,848,859</b>
<b>Liabilities</b>				
Unrealised depreciation on forward foreign exchange contracts	2g (i)	-	-	-
Unrealised depreciation on future contracts	2g (ii)	-	(1,213)	-
Investment in options written at market value	2g (iii)	-	-	-
Investment in swaptions written at market value	2g (iv)	-	-	-
Investment in swaps at market value	2g (v)	-	-	-
Payable for investments purchased		(261,994)	(41,073)	-
Payable for redemptions		(93,478)	-	(185,403)
Payable to brokers		-	-	-
Dividend income payable		-	(20,586)	-
Distributions payable	5	(73,328)	-	-
Investment management fees payable	3a	(128,794)	(49,592)	(341,582)
Distribution fees payable	3b	(50,953)	(57)	(81,448)
Administrative fee payable	3c	(114,169)	(69,263)	(370,611)
Capital gains tax payable	2j	-	(84,961)	(4,986,383)
<b>Total liabilities</b>		<b>(722,716)</b>	<b>(266,745)</b>	<b>(5,965,427)</b>
<b>Total net assets</b>		<b>240,186,041</b>	<b>166,315,696</b>	<b>673,883,432</b>

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Combined statement of net assets (continued) as at June 30, 2024

	Note	Wellington Global Innovation Fund USD	Wellington Global Opportunities Equity Fund USD	Wellington Global Quality Growth Fund USD
<b>Assets</b>				
Investment in securities at cost		296,985,782	22,598,050	5,037,260,831
Unrealised appreciation/(depreciation)		54,494,885	7,635,281	1,408,602,278
<b>Investment in securities at market value</b>	<b>2b</b>	<b>351,480,667</b>	<b>30,233,331</b>	<b>6,445,863,109</b>
Unrealised appreciation on forward foreign exchange contracts	2g (i)	298	-	291,591
Unrealised appreciation on future contracts	2g (ii)	-	-	-
Investment in options purchased at market value	2g (iii)	-	-	-
Investment in swaptions purchased at market value	2g (iv)	-	-	-
Investment in swaps at market value	2g (v)	-	-	-
Cash at bank		10,018,758	766,152	105,902,973
Receivable on investments sold		1,351,590	-	-
Receivable for subscriptions		11,621	10	2,517,767
Margin cash held with brokers	2g (ii)	-	-	-
Receivable from brokers		-	-	-
Cash collateral deposited with brokers	2i	-	-	-
Interest receivable	2f	-	-	-
Dividend income receivable	2f	29,325	17,566	2,288,179
<b>Total assets</b>		<b>362,892,259</b>	<b>31,017,059</b>	<b>6,556,863,619</b>
<b>Liabilities</b>				
Unrealised depreciation on forward foreign exchange contracts	2g (i)	(4,073)	-	(856,158)
Unrealised depreciation on future contracts	2g (ii)	-	-	-
Investment in options written at market value	2g (iii)	-	-	-
Investment in swaptions written at market value	2g (iv)	-	-	-
Investment in swaps at market value	2g (v)	-	-	-
Payable for investments purchased		-	-	(2,588,242)
Payable for redemptions		(10,443,421)	-	(3,373,485)
Payable to brokers		-	-	-
Dividend income payable		-	-	(680,929)
Distributions payable	5	-	-	-
Investment management fees payable	3a	(258,573)	(18,398)	(3,936,823)
Distribution fees payable	3b	(70,179)	(3,357)	(2,497,823)
Administrative fee payable	3c	(195,958)	(11,690)	(2,538,521)
Capital gains tax payable	2j	-	(31,054)	(7,474,185)
<b>Total liabilities</b>		<b>(10,972,204)</b>	<b>(64,499)</b>	<b>(23,946,166)</b>
<b>Total net assets</b>		<b>351,920,055</b>	<b>30,952,560</b>	<b>6,532,917,453</b>

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Combined statement of net assets (continued) as at June 30, 2024

	Note	Wellington Global Research Equity Fund USD	Wellington Global Select Capital Appreciation Equity Fund USD	Wellington US Research Equity Fund USD
<b>Assets</b>				
Investment in securities at cost		797,959,025	80,274,627	965,312,505
Unrealised appreciation/(depreciation)		179,063,210	17,201,983	378,483,200
<b>Investment in securities at market value</b>	<b>2b</b>	<b>977,022,235</b>	<b>97,476,610</b>	<b>1,343,795,705</b>
Unrealised appreciation on forward foreign exchange contracts	2g (i)	155,839	-	36,662
Unrealised appreciation on future contracts	2g (ii)	3,313	-	-
Investment in options purchased at market value	2g (iii)	-	-	-
Investment in swaptions purchased at market value	2g (iv)	-	-	-
Investment in swaps at market value	2g (v)	-	-	-
Cash at bank		15,133,108	2,200,402	20,632,001
Receivable on investments sold		975,223	-	-
Receivable for subscriptions		229,715	-	155,786
Margin cash held with brokers	2g (ii)	91,687	-	457,422
Receivable from brokers		-	-	-
Cash collateral deposited with brokers	2i	-	-	-
Interest receivable	2f	-	-	-
Dividend income receivable	2f	642,182	71,644	403,301
<b>Total assets</b>		<b>994,253,302</b>	<b>99,748,656</b>	<b>1,365,480,877</b>
<b>Liabilities</b>				
Unrealised depreciation on forward foreign exchange contracts	2g (i)	(29,841)	-	(636)
Unrealised depreciation on future contracts	2g (ii)	(10,324)	-	(22,488)
Investment in options written at market value	2g (iii)	-	-	-
Investment in swaptions written at market value	2g (iv)	-	-	-
Investment in swaps at market value	2g (v)	-	-	-
Payable for investments purchased		-	(48,318)	-
Payable for redemptions		(7,395,643)	-	(3,165,309)
Payable to brokers		-	-	-
Dividend income payable		-	-	-
Distributions payable	5	-	-	-
Investment management fees payable	3a	(337,321)	(60,475)	(613,652)
Distribution fees payable	3b	(127,025)	-	(712,437)
Administrative fee payable	3c	(397,773)	(37,772)	(630,770)
Capital gains tax payable	2j	(38,089)	(31,239)	-
<b>Total liabilities</b>		<b>(8,336,016)</b>	<b>(177,804)</b>	<b>(5,145,292)</b>
<b>Total net assets</b>		<b>985,917,286</b>	<b>99,570,852</b>	<b>1,360,335,585</b>

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Combined statement of net assets (continued) as at June 30, 2024

	Note	Wellington Global Total Return Fund (UCITS) USD	Wellington Opportunistic Emerging Market Debt II Fund USD
<b>Assets</b>			
Investment in securities at cost		90,750,879	707,756,766
Unrealised appreciation/(depreciation)		(773,274)	(19,837,128)
<b>Investment in securities at market value</b>	<b>2b</b>	<b>89,977,605</b>	<b>687,919,638</b>
Unrealised appreciation on forward foreign exchange contracts	2g (i)	3,465,192	2,395,804
Unrealised appreciation on future contracts	2g (ii)	197,572	993,124
Investment in options purchased at market value	2g (iii)	215,909	-
Investment in swaptions purchased at market value	2g (iv)	406,459	-
Investment in swaps at market value	2g (v)	1,233,333	1,814,495
Cash at bank		699,531	16,851,947
Receivable on investments sold		1,648	-
Receivable for subscriptions		15	-
Margin cash held with brokers	2g (ii)	1,615,970	4,154,316
Receivable from brokers		119,273	-
Cash collateral deposited with brokers	2i	110,000	-
Interest receivable	2f	283,206	13,175,943
Dividend income receivable	2f	-	-
<b>Total assets</b>		<b>98,325,713</b>	<b>727,305,267</b>
<b>Liabilities</b>			
Unrealised depreciation on forward foreign exchange contracts	2g (i)	(2,197,956)	(679,426)
Unrealised depreciation on future contracts	2g (ii)	(249,093)	(1,046,278)
Investment in options written at market value	2g (iii)	(78,517)	-
Investment in swaptions written at market value	2g (iv)	(5,116)	-
Investment in swaps at market value	2g (v)	(928,802)	(848,930)
Payable for investments purchased		(585,710)	(8,084,873)
Payable for redemptions		(971)	-
Payable to brokers		(582,663)	-
Dividend income payable		-	-
Distributions payable	5	(506,360)	(10,943,193)
Investment management fees payable	3a	(13,747)	(323,964)
Distribution fees payable	3b	(1,738)	-
Administrative fee payable	3c	(39,385)	(212,416)
Capital gains tax payable	2j	(724)	(419,950)
<b>Total liabilities</b>		<b>(5,190,782)</b>	<b>(22,559,030)</b>
<b>Total net assets</b>		<b>93,134,931</b>	<b>704,746,237</b>

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Combined statement of operations and changes in net assets for the financial period ended June 30, 2024

	Note	Combined USD	Wellington Asia Technology Fund USD	Wellington Asian Opportunities Fund USD
<b>Income</b>				
Interest income (net of withholding tax)	2f	31,997,740	34,606	88,247
Interest income on derivatives		74,305	-	-
Dividend income (net of withholding tax)	2f	71,246,692	1,593,851	1,964,002
Other income		4,832	-	-
<b>Total income</b>		<b>103,323,569</b>	<b>1,628,457</b>	<b>2,052,249</b>
<b>Expenses</b>				
Investment management fees	3a	(38,420,808)	(1,464,583)	(772,844)
Distribution fees	3b	(8,321,324)	(1,064,168)	(140,697)
Administrative fee	3c	(9,972,499)	(532,689)	(242,568)
Interest expense on derivatives	2f	(305,149)	-	-
Dividend payments on derivatives	2f	(2,931,200)	-	-
<b>Total expenses</b>		<b>(59,950,980)</b>	<b>(3,061,440)</b>	<b>(1,156,109)</b>
<b>Net investment income/(expense)</b>		<b>43,372,589</b>	<b>(1,432,983)</b>	<b>896,140</b>
Net realised appreciation/(depreciation) on sale of investments, currency transactions and financial derivative instruments	2c, 2d	836,520,440	17,595,322	(5,485,234)
Capital gains tax	2j	(10,398,490)	(73,863)	(2,006,097)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>826,121,950</b>	<b>17,521,459</b>	<b>(7,491,331)</b>
Net change in unrealised appreciation/(depreciation) on sale of investments, currency transactions and financial derivative instruments		428,469,946	30,515,676	26,787,187
<b>Finance costs</b>				
Interest expenses		(51,143)	-	-
Distributions	5	(22,861,919)	-	-
<b>Total finance costs</b>		<b>(22,913,062)</b>	<b>-</b>	<b>-</b>
<b>Increase/(decrease) in net assets as a result of operations</b>		<b>1,275,051,423</b>	<b>46,604,152</b>	<b>20,191,996</b>
Net assets at the beginning of the period		11,187,786,281	301,864,420	256,892,865
Subscriptions		1,180,119,193	71,873,790	15,029,852
Redemptions		(1,806,758,051)	(64,808,566)	(51,329,791)
<b>Total net assets at the end of the period</b>		<b>11,836,198,846</b>	<b>355,533,796</b>	<b>240,784,922</b>

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Combined statement of operations and changes in net assets for the financial period ended June 30, 2024 (continued)

	Note	Wellington Climate Strategy Fund USD	Wellington Downside Alpha Opportunities Fund USD	Wellington Emerging Markets Research Equity Fund USD
<b>Income</b>				
Interest income (net of withholding tax)	2f	197,484	98,313	304,243
Interest income on derivatives		-	-	-
Dividend income (net of withholding tax)	2f	1,216,031	1,841,672	9,459,452
Other income		10	13	-
<b>Total income</b>		<b>1,413,525</b>	<b>1,939,998</b>	<b>9,763,695</b>
<b>Expenses</b>				
Investment management fees	3a	(741,963)	(291,776)	(2,150,681)
Distribution fees	3b	(92,101)	(112)	(163,166)
Administrative fee	3c	(221,285)	(136,075)	(753,295)
Interest expense on derivatives	2f	-	-	-
Dividend payments on derivatives	2f	-	(95,719)	-
<b>Total expenses</b>		<b>(1,055,349)</b>	<b>(523,682)</b>	<b>(3,067,142)</b>
<b>Net investment income/(expense)</b>		<b>358,176</b>	<b>1,416,316</b>	<b>6,696,553</b>
Net realised appreciation/(depreciation) on sale of investments, currency transactions and financial derivative instruments	2c, 2d	16,668,698	3,679,870	5,913,464
Capital gains tax	2j	-	(42,443)	(4,133,799)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>16,668,698</b>	<b>3,637,427</b>	<b>1,779,665</b>
Net change in unrealised appreciation/(depreciation) on sale of investments, currency transactions and financial derivative instruments		(2,685,487)	7,901,033	46,589,515
<b>Finance costs</b>				
Interest expenses		-	-	(149)
Distributions	5	(94,150)	-	-
<b>Total finance costs</b>		<b>(94,150)</b>	<b>-</b>	<b>(149)</b>
<b>Increase/(decrease) in net assets as a result of operations</b>		<b>14,247,237</b>	<b>12,954,776</b>	<b>55,065,584</b>
Net assets at the beginning of the period		228,201,795	155,722,863	753,012,423
Subscriptions		20,542,739	502,809	32,559,336
Redemptions		(22,805,730)	(2,864,752)	(166,753,911)
<b>Total net assets at the end of the period</b>		<b>240,186,041</b>	<b>166,315,696</b>	<b>673,883,432</b>

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Combined statement of operations and changes in net assets for the financial period ended June 30, 2024 (continued)

	Note	Wellington Global Innovation Fund USD	Wellington Global Opportunities Equity Fund USD	Wellington Global Quality Growth Fund USD
<b>Income</b>				
Interest income (net of withholding tax)	2f	601,537	14,351	2,935,562
Interest income on derivatives		-	-	-
Dividend income (net of withholding tax)	2f	929,321	225,225	40,866,679
Other income		-	-	22
<b>Total income</b>		<b>1,530,858</b>	<b>239,576</b>	<b>43,802,263</b>
<b>Expenses</b>				
Investment management fees	3a	(1,714,326)	(107,774)	(23,115,031)
Distribution fees	3b	(138,152)	(6,581)	(5,019,715)
Administrative fee	3c	(399,571)	(22,802)	(5,026,852)
Interest expense on derivatives	2f	-	-	-
Dividend payments on derivatives	2f	-	-	(2,835,481)
<b>Total expenses</b>		<b>(2,252,049)</b>	<b>(137,157)</b>	<b>(35,997,079)</b>
<b>Net investment income/(expense)</b>		<b>(721,191)</b>	<b>102,419</b>	<b>7,805,184</b>
Net realised appreciation/(depreciation) on sale of investments, currency transactions and financial derivative instruments	2c, 2d	24,219,639	716,452	624,706,019
Capital gains tax	2j	-	(5,586)	(4,243,399)
<b>Net realised appreciation/(depreciation) for the period</b>		<b>24,219,639</b>	<b>710,866</b>	<b>620,462,620</b>
Net change in unrealised appreciation/(depreciation) on sale of investments, currency transactions and financial derivative instruments		24,740,300	3,068,970	184,743,328
<b>Finance costs</b>				
Interest expenses		-	-	-
Distributions	5	-	-	-
<b>Total finance costs</b>		<b>-</b>	<b>-</b>	<b>-</b>
<b>Increase/(decrease) in net assets as a result of operations</b>		<b>48,238,748</b>	<b>3,882,255</b>	<b>813,011,132</b>
Net assets at the beginning of the period		477,234,758	28,520,256	5,883,907,932
Subscriptions		16,318,924	150,409	675,632,413
Redemptions		(189,872,375)	(1,600,360)	(839,634,024)
<b>Total net assets at the end of the period</b>		<b>351,920,055</b>	<b>30,952,560</b>	<b>6,532,917,453</b>

The accompanying notes are an integral part of these financial statements.



# Wellington Management Funds (Luxembourg)

## Combined statement of operations and changes in net assets for the financial period ended June 30, 2024 (continued)

	Note	Wellington Global Research Equity Fund USD	Wellington Global Select Capital Appreciation Equity Fund USD	Wellington US Research Equity Fund USD
<b>Income</b>				
Interest income (net of withholding tax)	2f	493,298	52,138	461,759
Interest income on derivatives		-	-	-
Dividend income (net of withholding tax)	2f	7,788,856	807,722	4,553,881
Other income		99	11	-
<b>Total income</b>		<b>8,282,253</b>	<b>859,871</b>	<b>5,015,640</b>
<b>Expenses</b>				
Investment management fees	3a	(1,948,632)	(354,015)	(3,724,655)
Distribution fees	3b	(230,371)	-	(1,463,030)
Administrative fee	3c	(768,594)	(73,927)	(1,286,730)
Interest expense on derivatives	2f	-	-	-
Dividend payments on derivatives	2f	-	-	-
<b>Total expenses</b>		<b>(2,947,597)</b>	<b>(427,942)</b>	<b>(6,474,415)</b>
<b>Net investment income/(expense)</b>		<b>5,334,656</b>	<b>431,929</b>	<b>(1,458,775)</b>
Net realised appreciation/(depreciation) on sale of investments, currency transactions and financial derivative instruments	2c, 2d	45,990,345	5,216,048	118,001,284
Capital gains tax	2j	1,588	(18,402)	-
<b>Net realised appreciation/(depreciation) for the period</b>		<b>45,991,933</b>	<b>5,197,646</b>	<b>118,001,284</b>
Net change in unrealised appreciation/(depreciation) on sale of investments, currency transactions and financial derivative instruments		57,903,171	4,864,467	68,380,470
<b>Finance costs</b>				
Interest expenses		-	-	-
Distributions	5	-	-	-
<b>Total finance costs</b>		<b>-</b>	<b>-</b>	<b>-</b>
<b>Increase/(decrease) in net assets as a result of operations</b>		<b>109,229,760</b>	<b>10,494,042</b>	<b>184,922,979</b>
Net assets at the beginning of the period		891,571,358	89,076,810	1,323,923,266
Subscriptions		97,793,518	-	169,563,848
Redemptions		(112,677,350)	-	(318,074,508)
<b>Total net assets at the end of the period</b>		<b>985,917,286</b>	<b>99,570,852</b>	<b>1,360,335,585</b>

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Combined statement of operations and changes in net assets for the financial period ended June 30, 2024 (continued)

	Note	Wellington Global Total Return Fund (UCITS) USD	Wellington Opportunistic Emerging Market Debt II Fund USD
<b>Income</b>			
Interest income (net of withholding tax)	2f	2,401,058	24,315,144
Interest income on derivatives		63,051	11,254
Dividend income (net of withholding tax)	2f	-	-
Other income		2,263	2,414
<b>Total income</b>		<b>2,466,372</b>	<b>24,328,812</b>
<b>Expenses</b>			
Investment management fees	3a	(84,720)	(1,949,808)
Distribution fees	3b	(3,231)	-
Administrative fee	3c	(82,699)	(425,412)
Interest expense on derivatives	2f	(72,398)	(232,751)
Dividend payments on derivatives	2f	-	-
<b>Total expenses</b>		<b>(243,048)</b>	<b>(2,607,971)</b>
<b>Net investment income/(expense)</b>		<b>2,223,324</b>	<b>21,720,841</b>
Net realised appreciation/(depreciation) on sale of investments, currency transactions and financial derivative instruments	2c, 2d	(2,406,804)	(18,294,663)
Capital gains tax	2j	408	123,103
<b>Net realised appreciation/(depreciation) for the period</b>		<b>(2,406,396)</b>	<b>(18,171,560)</b>
Net change in unrealised appreciation/(depreciation) on sale of investments, currency transactions and financial derivative instruments		418,837	(24,757,521)
<b>Finance costs</b>			
Interest expenses		(22,045)	(28,949)
Distributions	5	(1,048,504)	(21,719,265)
<b>Total finance costs</b>		<b>(1,070,549)</b>	<b>(21,748,214)</b>
<b>Increase/(decrease) in net assets as a result of operations</b>		<b>(834,784)</b>	<b>(42,956,454)</b>
Net assets at the beginning of the period		77,053,436	720,804,099
Subscriptions		51,903,467	28,248,088
Redemptions		(34,987,188)	(1,349,496)
<b>Total net assets at the end of the period</b>		<b>93,134,931</b>	<b>704,746,237</b>

The accompanying notes are an integral part of these financial statements.

### Investment Objective & Policy

The Fund is subject to the disclosure requirements of Article 8 of the SFDR.

The investment objective of the Fund is to seek long-term total returns in excess of the MSCI All Country Asia Pacific Technology Custom Sector Index (the "Index"), primarily through investing in the equity securities of technology and technology related companies listed or operating in the Asia region.

The Investment Manager will actively manage the Fund, using bottom up, company specific analysis to invest in publicly traded securities of companies domiciled in the Asia region that the Investment Manager believes will benefit from the region's growing importance in the technology sector. These include securities of companies involved in the design and/or manufacture of semiconductors, semiconductor equipment, electronics, software and technology services, as well as technology related companies in other sectors.

The Sustainability Risks that are most frequently relevant to the investment process of this Fund include:

#### Environmental

- a. Transition Risks from Climate Change
  - (i) Implied Temperature Risk (ITR)
  - (ii) Greenhouse gas emissions (WACI)

#### Social

- a. Internal Social Factors
  - (i) Child & Forced Labour
  - (ii) Human Rights
- b. External Social Factors
  - (i) Social Controversy

#### Governance

- a. Corporate management practices
  - (i) Inadequate external or internal audit

Further details on the Sustainability Risks considered and their potential impacts are included under Sustainability Risks within the section of the Prospectus entitled Risk Factors.

Pre-contractual disclosure information relating to the ESG characteristics, or objectives, of the Fund is described in the Fund's Prospectus.

The Index serves as a reference benchmark for performance comparison and market context purposes only.

The Fund will primarily invest, directly or indirectly through the use of FDIs, in equity and other securities with equity characteristics.

The Fund may buy and sell exchange-traded and over-the-counter derivative instruments including swaps, futures, options, forwards and other UCITS-eligible derivatives, for investment purposes and for efficient portfolio management including hedging against risk.

The Fund is denominated in US Dollars.

The global exposure for this Fund is calculated according to the commitment methodology. The global exposure generated through the use of financial derivative instruments is limited to 100% of net asset value of the Fund when calculated using the commitment methodology.

The full investment objective and policies are defined in the Fund's Prospectus.

# Wellington Management Funds (Luxembourg)

## Wellington Asia Technology Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Performance

The Wellington Asia Technology Fund launched on March 14, 2018. The table below details the performance of all funded classes within the Fund.

	Total Returns (%)					Inception Date
	Periods ended June 30, 2024					
	6 Mths	1 Year	3 Years	5 Years	Since Inception	
Class D USD	15.31%	21.74%	(2.38%)	13.74%	6.08%	March 14, 2018
MSCI All Country Asia Pacific Technology Custom Sector Index	10.34%	17.59%	(3.26%)	12.67%	7.20%	
Class N USD	15.83%	22.85%	(1.50%)	14.77%	7.04%	March 14, 2018
MSCI All Country Asia Pacific Technology Custom Sector Index	10.34%	17.59%	(3.26%)	12.67%	7.20%	
Class S USD	15.94%	23.08%	(1.31%)	14.98%	7.25%	March 14, 2018
MSCI All Country Asia Pacific Technology Custom Sector Index	10.34%	17.59%	(3.26%)	12.67%	7.20%	
Class N GBP (hedged)	15.53%	21.46%	(3.41%)	12.66%	6.05%	May 16, 2018
MSCI All Country Asia Pacific Technology Custom Sector Index hedged to GBP	10.22%	16.41%	(4.96%)	10.65%	6.37%	
Class D SGD (hedged)	14.20%	18.94%	(4.04%)	12.12%	6.08%	June 20, 2018
MSCI All Country Asia Pacific Technology Custom Sector Index hedged to SGD	9.36%	14.96%	(4.81%)	11.19%	7.58%	
Class D EUR (hedged)	14.38%	19.02%	(5.07%)	10.95%	4.89%	June 21, 2018
MSCI All Country Asia Pacific Technology Custom Sector Index hedged to EUR	9.45%	14.92%	(5.97%)	9.76%	6.13%	
Class N GBP	16.81%	23.55%	1.46%	14.92%	16.47%	January 09, 2019
MSCI All Country Asia Pacific Technology Custom Sector Index GBP	11.27%	18.26%	(0.36%)	12.82%	14.40%	
Class S EUR	19.49%	25.28%	N/A	N/A	13.08%	May 10, 2022
MSCI All Country Asia Pacific Technology Custom Sector Index EUR	13.73%	19.70%	N/A	N/A	6.32%	
Class D JPY (hedged)	N/A	N/A	N/A	N/A	1.24%	June 05, 2024
MSCI All Country Asia Pacific Technology Custom Sector Index hedged to JPY	N/A	N/A	N/A	N/A	5.86%	

Returns are net of fees and expenses.

Returns for periods of greater than one year are annualised.

All classes are accumulating and unhedged unless otherwise noted.

The figures stated in this report are historical and not necessarily indicative of future performance.

#### Statistical information

Fund information	June 30, 2024	December 31, 2023	December 31, 2022
Total net assets	355,533,796	301,864,420	227,639,036
<b>Unit class information<sup>1</sup></b>	<b>June 30, 2024</b>	<b>December 31, 2023</b>	<b>December 31, 2022</b>
<b>Class D USD</b>			
Total net assets	248,700,184	216,528,660	150,376,307
Number of units outstanding	17,148,379.349	17,216,165.877	15,145,657.409
Net asset value per unit	14.5028	12.5771	9.9287
<b>Class N USD</b>			
Total net assets	61,154,835	58,968,495	56,839,464
Number of units outstanding	3,983,999.098	4,449,580.385	5,482,234.051
Net asset value per unit	15.3501	13.2526	10.3679
<b>Class S USD</b>			
Total net assets	27,136,499	10,634,055	6,513,886
Number of units outstanding	1,747,058.279	793,730.165	622,653.582
Net asset value per unit	15.5327	13.3976	10.4615
<b>Class D EUR (hedged)</b>			
Total net assets	2,878,959	1,881,109	1,466,548
Number of units outstanding	215,988.590	161,419.200	155,071.045
Net asset value per unit	13.3292	11.6536	9.4573
Net asset value per unit in USD*	14.2856	12.8731	10.0933

# Wellington Management Funds (Luxembourg)

## Wellington Asia Technology Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Statistical information (continued)

Unit class information <sup>1</sup> (continued)	June 30, 2024	December 31, 2023	December 31, 2022
<b>Class S EUR</b>			
Total net assets	9,741	10,697	312,813
Number of units outstanding	748,837	982,635	35,550,171
Net asset value per unit	13.0086	10.8864	8.7992
Net asset value per unit in USD*	13.9420	12.0256	9.3909
<b>Class N GBP</b>			
Total net assets	552,848	408,146	370,645
Number of units outstanding	23,992,807	20,689,931	22,661,997
Net asset value per unit	23.0422	19.7268	16.3554
Net asset value per unit in USD*	29.1277	25.1477	19.6739
<b>Class N GBP (hedged)</b>			
Total net assets	5,250,358	4,863,683	5,634,024
Number of units outstanding	367,178,525	392,956,258	572,516,749
Net asset value per unit	14.2992	12.3772	9.8408
Net asset value per unit in USD*	18.0756	15.7784	11.8375
<b>Class D JPY (hedged)</b>			
Total net assets	3,161,930	-	-
Number of units outstanding	312,318	-	-
Net asset value per unit	10,124.0724	-	-
Net asset value per unit in USD*	62.9372	-	-
<b>Class D SGD (hedged)</b>			
Total net assets	10,965,093	9,131,998	6,420,776
Number of units outstanding	768,050,211	730,492,102	635,386,505
Net asset value per unit	14.2765	12.5012	10.1053
Net asset value per unit in USD*	10.5342	9.4770	7.5345

<sup>1</sup> All classes are accumulating and unhedged unless otherwise noted.

\* For information purposes only.

# Wellington Management Funds (Luxembourg)

## Wellington Asia Technology Fund (continued)

### Statement of investments June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing</b>					<b>Information technology</b>				
<b>Common stocks</b>					<i>Semiconductors, semiconductor equipment</i>				
<b>Communication services</b>					13,238	USD	Advanced Micro Devices, Inc.	2,147,336	0.60
<i>Media &amp; entertainment</i>					212,913	JPY	Advantest Corp.	8,626,367	2.43
246,371	USD	Kanzhun Ltd.	4,634,238	1.30	37,805	TWD	Alchip Technologies Ltd.	2,853,780	0.80
189,322	JPY	Nexon Co. Ltd.	3,520,399	0.99	1,077,783	TWD	ASE Technology Holding Co. Ltd.	5,565,269	1.56
656,996	HKD	Tencent Holdings Ltd.	31,216,278	8.78	7,008	USD	ASML Holding NV	7,167,292	2.02
<b>Total communication services</b>					206,522	HKD	ASMPT Ltd.	2,875,035	0.81
			<b>39,370,915</b>	<b>11.07</b>	45,136	TWD	ASPEED Technology, Inc.	6,703,065	1.88
<b>Consumer discretionary</b>					14,199	JPY	Disco Corp.	5,408,562	1.52
<i>Consumer durables &amp; apparel</i>					128,958	TWD	Globalwafers Co. Ltd.	2,133,176	0.60
112,449	JPY	Bandai Namco Holdings, Inc.	2,205,831	0.62	90,270	EUR	Infineon Technologies AG	3,318,903	0.93
262,089	JPY	Nikon Corp.	2,662,369	0.75	16,672	JPY	Lasertec Corp.	3,763,989	1.06
165,846	JPY	Sony Group Corp.	14,142,956	3.98	34,976	USD	Marvell Technology, Inc.	2,444,822	0.69
<i>Consumer services</i>					221,956	TWD	MediaTek, Inc.	9,622,474	2.71
44,972	USD	MakeMyTrip Ltd.	3,782,145	1.06	62,239	USD	Micron Technology, Inc.	8,186,296	2.30
306,391	HKD	Meituan	4,316,886	1.21	956,209	TWD	Nanya Technology Corp.	2,046,912	0.58
38,688	USD	Trip.com Group Ltd.	1,818,336	0.51	34,195	USD	NVIDIA Corp.	4,224,450	1.19
72,502	HKD	Trip.com Group Ltd.	3,464,897	0.98	343,504	TWD	Realtek Semiconductor Corp.	5,762,704	1.62
1,114,483	INR	Zomato Ltd.	2,684,913	0.76	422,568	JPY	Renesas Electronics Corp.	7,979,770	2.24
<i>Retailing</i>					39,675	JPY	Socionext, Inc.	948,260	0.27
168,098	USD	Coupang, Inc.	3,521,653	0.99	113,304	JPY	SUMCO Corp.	1,640,639	0.46
<b>Total consumer discretionary</b>					1,179,964	TWD	Taiwan Semiconductor Manufacturing Co. Ltd.	35,076,377	9.87
			<b>38,599,986</b>	<b>10.86</b>	71,857	JPY	Tokyo Electron Ltd.	15,736,901	4.43
<b>Financials</b>					69,890	JPY	Tri Chemical Laboratories, Inc.	1,904,045	0.53
<i>Diversified financials</i>					<i>Software &amp; services</i>				
41,382	JPY	GMO Payment Gateway, Inc.	2,284,445	0.64	174,619	INR	Infosys Ltd.	3,270,246	0.92
<b>Total financials</b>					153,349	JPY	Rakus Co. Ltd.	1,981,437	0.56
			<b>2,284,445</b>	<b>0.64</b>	258,096	JPY	Sansan, Inc.	2,782,294	0.78
<b>Health care</b>					87,700	JPY	Simplex Holdings, Inc.	1,552,128	0.44
<i>Health care equipment &amp; services</i>					780,615	AUD	SiteMinder Ltd.	2,640,758	0.74
44,748	JPY	Hoya Corp.	5,222,621	1.47	<i>Technology hardware &amp; equipment</i>				
62,489	JPY	Jeol Ltd.	2,841,587	0.80	334,545	TWD	Accton Technology Corp.	5,731,262	1.61
<b>Total health care</b>					271,714	TWD	Advantech Co. Ltd.	3,082,107	0.87
			<b>8,064,208</b>	<b>2.27</b>	661,515	TWD	Chroma ATE, Inc.	6,459,448	1.81
<b>Industrials</b>					687,037	TWD	E Ink Holdings, Inc.	5,335,430	1.50
<i>Capital goods</i>					114,867	JPY	Ibiden Co. Ltd.	4,693,942	1.32
89,447	TWD	Airtac International Group	2,712,392	0.76	28,688	JPY	Keyence Corp.	12,574,702	3.54
197,377	JPY	Minebea Mitsumi, Inc.	4,063,560	1.14	115,613	KRW	Samsung Electronics Co. Ltd.	6,801,284	1.91
40,200	JPY	Nitto Boseki Co. Ltd.	1,629,771	0.46	161,303	KRW	Samsung Electronics Co. Ltd.	7,419,858	2.09
366,500	CNY	Shenzhen Inovance Technology Co. Ltd.	2,582,514	0.73	91,006	JPY	TDK Corp.	5,612,523	1.58
87,500	JPY	THK Co. Ltd.	1,567,919	0.44	713,511	TWD	Unimicron Technology Corp.	3,935,510	1.11
47,000	JPY	Union Tool Co.	1,857,839	0.52	<b>Total information technology</b>				
<i>Commercial &amp; professional services</i>								<b>220,009,353</b>	<b>61.88</b>
67,600	JPY	BayCurrent Consulting, Inc.	1,361,726	0.39	<b>Materials</b>				
229,075	JPY	Recruit Holdings Co. Ltd.	12,336,911	3.47	<i>Materials</i>				
39,122	JPY	Visional, Inc.	1,748,435	0.49	76,236	JPY	Tokyo Ohka Kogyo Co. Ltd.	2,080,515	0.59
<i>Transportation</i>					<b>Total materials</b>				
1,973,449	USD	Grab Holdings Ltd.	7,005,744	1.97				<b>2,080,515</b>	<b>0.59</b>
<b>Total industrials</b>					<b>Real estate</b>				
			<b>36,866,811</b>	<b>10.37</b>	<i>Real estate</i>				
					367,458	USD	KE Holdings, Inc.	5,199,531	1.46
<b>Total transferable securities admitted to an official stock exchange listing</b>					<b>Total real estate</b>				
								<b>5,199,531</b>	<b>1.46</b>
					<b>Total common stocks</b>				
								<b>352,475,764</b>	<b>99.14</b>
					<b>Total investments in securities</b>				
								<b>352,475,764</b>	<b>99.14</b>

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Asia Technology Fund (continued)

### Statement of investments (continued)

June 30, 2024

#### Financial derivative instruments

##### Forward foreign exchange contracts

##### Hedged classes forwards

<i>Maturity date</i>	<i>Amount bought</i>	<i>Amount sold</i>	<i>Counterparty</i>	<i>Unrealised appreciation/ (depreciation) USD</i>	<i>% net assets</i>
<b>Class D EUR (hedged)</b>					
31/07/2024	EUR 2,882,802	USD 3,084,829	State Street Bank	9,025	0.00
31/07/2024	USD 54,515	EUR 50,948	State Street Bank	(163)	(0.00)
<b>Total class D EUR (hedged)</b>				<b>8,862</b>	<b>0.00</b>
<b>Class D JPY (hedged)</b>					
31/07/2024	JPY 3,180,942	USD 20,043	State Street Bank	(181)	(0.00)
31/07/2024	USD 466	JPY 74,028	State Street Bank	4	0.00
<b>Total class D JPY (hedged)</b>				<b>(177)</b>	<b>(0.00)</b>
<b>Class D SGD (hedged)</b>					
31/07/2024	SGD 10,749,108	USD 7,946,284	State Street Bank	(3,838)	(0.00)
31/07/2024	USD 39,926	SGD 54,016	State Street Bank	14	0.00
<b>Total class D SGD (hedged)</b>				<b>(3,824)</b>	<b>(0.00)</b>
<b>Class N GBP (hedged)</b>					
31/07/2024	GBP 5,218,187	USD 6,590,805	State Street Bank	6,630	0.00
31/07/2024	USD 60,207	GBP 47,671	State Street Bank	(64)	(0.00)
<b>Total class N GBP (hedged)</b>				<b>6,566</b>	<b>0.00</b>
<b>Total hedge classes forwards</b>				<b>11,427</b>	<b>0.00</b>
Unrealised appreciation on forward foreign exchange contracts				15,673	0.00
Unrealised depreciation on forward foreign exchange contracts				(4,246)	(0.00)
<b>Total forward foreign exchange contracts</b>				<b>11,427</b>	<b>0.00</b>
<b>Net other assets/(liabilities)</b>				<b>3,046,605</b>	<b>0.86</b>
<b>Total net assets</b>				<b>355,533,796</b>	<b>100.00</b>

\* CCY is the trade currency of the holding.

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Asia Technology Fund (continued)

### Classifications June 30, 2024

<u>Industry</u>	<u>% net assets</u>
Semiconductors, semiconductor equipment	41.10
Technology hardware & equipment	17.34
Media & entertainment	11.07
Consumer durables & apparel	5.35
Consumer services	4.52
Commercial & professional services	4.35
Capital goods	4.05
Software & services	3.44
Health care equipment & services	2.27
Transportation	1.97
Real estate	1.46
Retailing	0.99
Diversified financials	0.64
Materials	0.59
<b>Total investments</b>	<b>99.14</b>
<b>Other assets/(liabilities)</b>	<b>0.86</b>
<b>Total net assets</b>	<b>100.00</b>

<u>Country</u>	<u>% net assets</u>
Japan	37.91
Taiwan	26.52
China	15.73
South Korea	4.99
United States	4.78
India	2.74
Netherlands	2.02
Singapore	1.97
Germany	0.93
Hong Kong	0.81
Australia	0.74
<b>Total investments</b>	<b>99.14</b>
<b>Other assets/(liabilities)</b>	<b>0.86</b>
<b>Total net assets</b>	<b>100.00</b>



### Investment Objective & Policy

The Fund is subject to the disclosure requirements of Article 8 of the SFDR.

The investment objective of the Fund is to seek long-term total returns in excess of the MSCI All Country Asia Ex Japan Index (the "Index") primarily through investment in companies listed or operating in the Asia ex Japan region.

The Investment Manager will actively manage the Fund, taking an unconstrained approach which invests in companies across the capitalisation spectrum in developed and emerging markets in the Asia ex Japan region, focusing on the identification of undervalued high-quality businesses.

The Sustainability Risks that are most frequently relevant to the investment process of this Fund include:

#### Environmental

- a. Transition Risks from Climate Change
  - (i) Implied Temperature Risk (ITR)
  - (ii) Greenhouse gas emissions (WACI)

#### Social

- a. Internal Social Factors
  - (i) Child & Forced Labour
  - (ii) Human Rights
- b. External Social Factors
  - (i) Social Controversy

#### Governance

- a. Corporate management practices
  - (i) Inadequate external or internal audit

Further details on the Sustainability Risks considered and their potential impacts are included under Sustainability Risks within the section of the Prospectus entitled Risk Factors.

The Index serves as a reference benchmark for performance comparison purposes.

The Fund will invest primarily in equity securities of companies with market caps in excess of USD500 million, including common stocks, depository receipts (such as ADRs, GDRs and European Depository Receipts), shares in REITs constituted as Closed End Funds, similar liquid equity equivalents, and equity derivatives such as futures and options, which may be used for investment purposes and for efficient portfolio management including hedging against risk.

Pre-contractual disclosure information relating to the ESG characteristics, or objectives, of the Fund is described in the Fund's Prospectus.

The Fund may also invest in other securities including, for example, exchange-traded funds qualifying as UCIs within the meaning of the 2010 Law, and cash and cash equivalents (to achieve its investment goals, for treasury purposes, and/or in case of unfavourable market conditions), all as deemed by the Investment Manager to be consistent with the investment discipline. Cash holdings are generally limited to 10%.

The global exposure for this Fund is calculated according to the commitment methodology. The global exposure generated through the use of financial derivative instruments is limited to 100% of net asset value of the Fund when calculated using the commitment methodology.

The Fund is denominated in US Dollars.

The full investment objective and policies are defined in the Fund's Prospectus.

# Wellington Management Funds (Luxembourg)

## Wellington Asian Opportunities Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Performance

The Wellington Asian Opportunities Fund launched on December 20, 2010. The table below details the performance of all funded classes within the Fund.

	Total Returns (%)					Inception Date
	Periods ended June 30, 2024					
	6 Mths	1 Year	3 Years	5 Years	Since Inception*	
Class S USD	9.15%	12.40%	(6.43%)	4.57%	N/A	December 20, 2010
MSCI All Country Asia ex Japan Index	9.75%	12.89%	(5.77%)	3.51%	N/A	
Class T JPY	25.10%	26.23%	6.85%	14.32%	14.59%	March 18, 2016
MSCI All Country Asia ex Japan Index JPY	25.22%	25.65%	6.64%	12.15%	11.24%	
Class D USD	8.56%	11.19%	(7.45%)	3.44%	2.46%	July 23, 2018
MSCI All Country Asia ex Japan Index	9.75%	12.89%	(5.77%)	3.51%	2.91%	
Class N USD	9.04%	12.19%	(6.61%)	4.37%	3.38%	July 23, 2018
MSCI All Country Asia ex Japan Index	9.75%	12.89%	(5.77%)	3.51%	2.91%	
Class N EUR	12.39%	14.20%	(3.40%)	5.64%	7.64%	December 06, 2018
MSCI All Country Asia ex Japan Index EUR	13.11%	14.92%	(2.54%)	4.77%	5.95%	
Class N GBP	9.97%	12.83%	(3.80%)	4.51%	6.49%	January 09, 2019
MSCI All Country Asia ex Japan Index GBP	10.67%	13.54%	(2.94%)	3.65%	4.94%	
Class S EUR	12.50%	14.42%	(3.22%)	N/A	2.37%	February 19, 2020
MSCI All Country Asia ex Japan Index EUR	13.11%	14.92%	(2.54%)	N/A	2.65%	
Class DL EUR	11.55%	12.56%	(4.75%)	N/A	5.75%	March 12, 2020
MSCI All Country Asia ex Japan Index EUR	13.11%	14.92%	(2.54%)	N/A	7.28%	

Returns are net of fees and expenses.

Returns for periods of greater than one year are annualised.

All classes are accumulating and unhedged unless otherwise noted.

The figures stated in this report are historical and not necessarily indicative of future performance.

\* The since inception total return is not disclosed for classes aged 10 years and more.

#### Statistical information

Fund information	June 30, 2024	December 31, 2023	December 31, 2022
Total net assets	240,784,922	256,892,865	337,998,927
Unit class information <sup>1</sup>	June 30, 2024	December 31, 2023	December 31, 2022
Class D USD			
Total net assets	29,654,805	34,930,380	72,838,470
Number of units outstanding	2,567,433.215	3,283,017.771	7,032,866.970
Net asset value per unit	11.5504	10.6397	10.3569
Class N USD			
Total net assets	20,039,750	16,167,353	19,959,842
Number of units outstanding	1,644,895.415	1,447,051.770	1,851,903.914
Net asset value per unit	12.1830	11.1726	10.7780
Class S USD			
Total net assets	85,980,934	104,645,118	138,601,736
Number of units outstanding	3,657,696.109	4,858,852.465	6,683,821.086
Net asset value per unit	23.5069	21.5370	20.7369
Class DL EUR			
Total net assets	11,471	10,283	10,414
Number of units outstanding	902.014	902.014	902.014
Net asset value per unit	12.7176	11.4004	11.5449
Net asset value per unit in USD*	13.6301	12.5935	12.3213

# Wellington Management Funds (Luxembourg)

## Wellington Asian Opportunities Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Statistical information (continued)

Unit class information <sup>1</sup> (continued)	June 30, 2024	December 31, 2023	December 31, 2022
<b>Class N EUR</b>			
Total net assets	15,724,051	18,396,868	26,540,995
Number of units outstanding	1,043,425.766	1,372,058.878	1,982,456.853
Net asset value per unit	15.0696	13.4082	13.3879
Net asset value per unit in USD*	16.1509	14.8114	14.2883
<b>Class S EUR</b>			
Total net assets	14,465,845	12,970,852	13,103,248
Number of units outstanding	1,306,175.158	1,317,548.053	1,335,548.053
Net asset value per unit	11.0750	9.8447	9.8111
Net asset value per unit in USD*	11.8696	10.8749	10.4709
<b>Class N GBP</b>			
Total net assets	1,058,877	970,610	1,423,915
Number of units outstanding	75,031.565	75,631.565	108,529.148
Net asset value per unit	14.1124	12.8334	13.1201
Net asset value per unit in USD*	17.8395	16.3600	15.7822
<b>Class T JPY</b>			
Total net assets	11,485,818,506	9,199,080,726	8,255,091,573
Number of units outstanding	371,730.011	372,446.769	374,244.596
Net asset value per unit	30,898.2815	24,699.0483	22,058.0114
Net asset value per unit in USD*	192.0818	175.1954	167.1758

<sup>1</sup> All classes are accumulating and unhedged unless otherwise noted.

\* For information purposes only.

# Wellington Management Funds (Luxembourg)

## Wellington Asian Opportunities Fund (continued)

### Statement of investments June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing</b>					<b>Industrials</b>				
<b>Common stocks</b>					<i>Capital goods</i>				
<b>Communication services</b>					50,439 KRW HD Hyundai Heavy Industries Co. Ltd.				
<i>Media &amp; entertainment</i>					190,814 INR Larsen & Toubro Ltd.				
392,608	HKD	Tencent Holdings Ltd.	18,726,749	7.78	2,591,971	SGD	Seatrium Ltd.	2,639,306	1.10
<b>Total communication services</b>					<i>Transportation</i>				
<b>18,726,749</b>					1,407,740 USD Grab Holdings Ltd.				
<b>7.78</b>					12,439,866 HKD Pacific Basin Shipping Ltd.				
<b>Consumer discretionary</b>					<b>Total industrials</b>				
<i>Automobiles &amp; components</i>					<b>25,381,561</b>				
27,590 INR Bajaj Auto Ltd.					<b>10.54</b>				
853,400 CNY Fuyao Glass Industry Group Co. Ltd.					<b>Information technology</b>				
25,451 KRW Hyundai Motor Co.					<i>Semiconductors, semiconductor equipment</i>				
283,995 INR Mahindra & Mahindra Ltd.					916,510 TWD ASE Technology Holding Co. Ltd.				
<i>Consumer durables &amp; apparel</i>					272,273 TWD Realtek Semiconductor Corp.				
66,227 INR Amber Enterprises India Ltd.					41,695 KRW SK Hynix, Inc.				
505,565 HKD ANTA Sports Products Ltd.					759,399 TWD Taiwan Semiconductor Manufacturing Co. Ltd.				
<i>Consumer services</i>					<i>Technology hardware &amp; equipment</i>				
107,429 HKD Trip.com Group Ltd.					255,524 TWD Accton Technology Corp.				
<i>Retailing</i>					349,197 KRW Samsung Electronics Co. Ltd.				
23,026,966 IDR Map Aktif Adiperkasa PT					<b>Total information technology</b>				
18,951,414 IDR Mitra Adiperkasa Tbk. PT					<b>64,165,593</b>				
<b>Total consumer discretionary</b>					<b>26.65</b>				
<b>40,393,296</b>					<b>Real estate</b>				
<b>16.77</b>					<i>Real estate</i>				
<b>Financials</b>					434,647 INR DLF Ltd.				
<i>Banks</i>					981,386 HKD KE Holdings, Inc.				
670,744 INR Axis Bank Ltd.					441,833 INR Macrotech Developers Ltd.				
10,001,818 IDR Bank Central Asia Tbk. PT					229,398 INR Oberoi Realty Ltd.				
15,992,111 IDR Bank Negara Indonesia Persero Tbk. PT					<b>Total real estate</b>				
284,969 SGD DBS Group Holdings Ltd.					<b>21,975,101</b>				
626,210 INR ICICI Bank Ltd.					<b>9.13</b>				
68,761 KRW KB Financial Group, Inc.					<b>Utilities</b>				
<i>Diversified financials</i>					<i>Utilities</i>				
493,145 INR Five-Star Business Finance Ltd.					603,080 INR JSW Energy Ltd.				
<i>Insurance</i>					<b>Total utilities</b>				
1,980,470 HKD China Pacific Insurance Group Co. Ltd.					<b>5,312,094</b>				
301,510 INR Life Insurance Corp. of India					<b>2.21</b>				
<b>Total financials</b>					<b>Total common stocks</b>				
<b>54,347,150</b>					<b>233,309,996</b>				
<b>22.57</b>					<b>96.90</b>				
<b>Health care</b>					<b>Collective investment vehicle</b>				
<i>Health care equipment &amp; services</i>					159,617 USD Xtrackers MSCI AC Asia ex Japan ESG Swap UCITS ETF				
40,556 INR Apollo Hospitals Enterprise Ltd.					<b>Total collective investment vehicle</b>				
<b>Total health care</b>					<b>6,988,033</b>				
<b>3,008,452</b>					<b>2.90</b>				
<b>1.25</b>					<b>Total transferable securities admitted to an official stock exchange listing</b>				
<b>3,008,452</b>					<b>240,298,029</b>				
<b>1.25</b>					<b>99.80</b>				
<b>Net other assets/(liabilities)</b>					<b>Total investments in securities</b>				
<b>Total net assets</b>					<b>240,298,029</b>				
					<b>99.80</b>				
					<i>Fair value USD</i>				
					<b>486,893</b>				
					<i>% net assets</i>				
					<b>240,784,922</b>				
					<b>100.00</b>				

\* CCY is the trade currency of the holding.

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Asian Opportunities Fund (continued)

### Classifications June 30, 2024

<u>Industry</u>	<u>% net assets</u>
Banks	17.13
Semiconductors, semiconductor equipment	16.25
Technology hardware & equipment	10.40
Automobiles & components	9.96
Real estate	9.13
Media & entertainment	7.78
Capital goods	6.84
Transportation	3.70
Consumer durables & apparel	3.51
Insurance	3.49
Collective investment vehicle	2.90
Utilities	2.21
Consumer services	2.14
Diversified financials	1.95
Health care equipment & services	1.25
Retailing	1.16
<b>Total investments</b>	<b>99.80</b>
<b>Other assets/(liabilities)</b>	<b>0.20</b>
<b>Total net assets</b>	<b>100.00</b>

<u>Country</u>	<u>% net assets</u>
India	32.20
China	18.30
South Korea	17.83
Taiwan	15.08
Singapore	6.29
Indonesia	5.57
Luxembourg	2.90
Hong Kong	1.63
<b>Total investments</b>	<b>99.80</b>
<b>Other assets/(liabilities)</b>	<b>0.20</b>
<b>Total net assets</b>	<b>100.00</b>

### Investment Objective & Policy

The Fund is subject to the disclosure requirements of Article 9 of the SFDR.

The investment objective of the Fund is to seek long-term total returns in excess of the MSCI All Country World Index (the "Index") while contributing to the environmental objective of climate risk mitigation (addressing the causes and minimising the possible impacts of climate change) and adaptation (aiming to reduce the negative effects of climate change or helping communities adapt to the impact of climate change), primarily through investment in equity securities issued by companies worldwide.

The Fund will invest at least 90% of net asset value in shares of companies whose products or services meet the Investment Manager's climate stewardship criteria around mitigation and adaptation. In order to be included in the portfolio, more than 50% of a company's revenues must be tied to mitigation and/or adaptation activities. Impact measurement and management are core to the Investment Manager's strategy so key performance indicators (KPIs) are used to quantify a company's climate stewardship. These KPIs include (but are not limited to): net CO2 avoided (for example, how a product such as a smart meter can improve emissions over its lifetime), amount of renewable energy produced and amount of water treated. Given the focus on climate mitigation and adaptation, the Fund will not invest in major fossil fuel and coal companies, applying a screen to exclude the top 100 natural gas, thermal coal and oil companies respectively based on reserves.

The Sustainability Risks that are most frequently relevant to the investment process of this Fund include:

#### Environmental

- a. Transition Risks from Climate Change
  - (i) Implied Temperature Risk (ITR)
  - (ii) Greenhouse gas emissions (WACI)
- b. Scarcity of Natural Resources & Biodiversity
- c. Pollution & waste

#### Social

- a. Internal Social Factors
  - (i) Child & Forced Labour
  - (ii) Human Rights
- b. External Social Factors
  - (i) Social Controversy

#### Governance

- a. Lack of diversity at board or governing body level
- b. Corporate management practices
  - (i) Inadequate external or internal audit
- c. The absence of appropriate and effective safeguards for employment related risk
  - (i) Workplace accident prevention policy

Further details on the sustainability risks considered and their potential impacts as well as pre-contractual disclosure information relating to the ESG characteristics, or objectives, of the Fund are described in the Fund's Prospectus.

The Index serves as a reference benchmark for performance comparison and market context purposes only.

The Fund will primarily invest, directly or indirectly through the use of FDIs, in equity and other securities with equity characteristics.

The Fund may also invest in other securities including, for example, exchange-traded funds qualifying as UCIs within the meaning of the 2010 Law and cash and cash equivalents (to achieve its investment goals, for treasury purposes, and/or in case of unfavourable market conditions), all as deemed by the Investment Manager to be consistent with the investment discipline.

The Fund may buy and sell exchange-traded and over-the-counter derivative instruments including swaps, futures, options, forwards and other UCITS-eligible derivatives, for investment purposes and for efficient portfolio management including hedging against risk.

The Fund is denominated in US Dollars.

# Wellington Management Funds (Luxembourg)

## Wellington Climate Strategy Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Investment Objective & Policy (continued)

The global exposure for this Fund is calculated according to the commitment methodology. The global exposure generated through the use of financial derivative instruments is limited to 100% of net asset value of the Fund when calculated using the commitment methodology.

The full investment objective and policies are defined in the Fund's Prospectus.

#### Performance

The Wellington Climate Strategy Fund launched on November 7, 2018. The table below details the performance of all funded classes within the Fund.

	Total Returns (%)					Inception Date
	Periods ended June 30, 2024					
	6 Mths	1 Year	3 Years	5 Years	Since Inception	
Class D USD	6.37%	7.02%	2.44%	11.56%	11.74%	November 07, 2018
MSCI All Country World Index	11.30%	19.38%	5.43%	10.76%	10.63%	
Class N USD	6.71%	7.71%	3.10%	12.28%	12.47%	November 07, 2018
MSCI All Country World Index	11.30%	19.38%	5.43%	10.76%	10.63%	
Class S USD	6.81%	7.91%	3.30%	12.50%	12.68%	November 07, 2018
MSCI All Country World Index	11.30%	19.38%	5.43%	10.76%	10.63%	
Class DL EUR	9.24%	8.27%	5.39%	N/A	15.34%	March 10, 2020
MSCI All Country World Index EUR	14.72%	21.52%	9.05%	N/A	15.47%	
Class S GBP	7.71%	8.53%	N/A	N/A	6.45%	July 15, 2021
MSCI All Country World Index GBP	12.24%	20.06%	N/A	N/A	8.64%	
Class T GBP	8.06%	9.24%	N/A	N/A	6.50%	July 30, 2021
MSCI All Country World Index GBP	12.24%	20.06%	N/A	N/A	8.83%	
Class S USD Q1 (distributing)	6.81%	7.91%	N/A	N/A	2.04%	August 18, 2021
MSCI All Country World Index	11.30%	19.38%	N/A	N/A	5.36%	
Class N GBP	7.61%	8.33%	N/A	N/A	5.55%	October 12, 2021
MSCI All Country World Index GBP	12.24%	20.06%	N/A	N/A	9.11%	
Class N EUR	9.98%	9.64%	N/A	N/A	7.03%	November 18, 2022
MSCI All Country World Index EUR	14.72%	21.52%	N/A	N/A	17.30%	
Class S EUR	10.09%	9.85%	N/A	N/A	7.90%	December 13, 2022
MSCI All Country World Index EUR	14.72%	21.52%	N/A	N/A	18.45%	
Class T USD	7.15%	8.62%	N/A	N/A	7.41%	January 31, 2023
MSCI All Country World Index	11.30%	19.38%	N/A	N/A	18.32%	
Class D SEK	N/A	N/A	N/A	N/A	7.75%	February 07, 2024
MSCI All Country World Index SEK	N/A	N/A	N/A	N/A	9.74%	

Returns are net of fees and expenses.

Returns for periods of greater than one year are annualised.

All classes are accumulating and unhedged unless otherwise noted.

The figures stated in this report are historical and not necessarily indicative of future performance.

#### Statistical information

Fund information	June 30, 2024	December 31, 2023	December 31, 2022
	Total net assets	240,186,041	228,201,795

  

Unit class information <sup>1</sup>	June 30, 2024	December 31, 2023	December 31, 2022
	<b>Class D USD</b>		
Total net assets	25,825,227	23,960,378	18,502,560
Number of units outstanding	1,379,426,540	1,361,350,599	1,153,070,423
Net asset value per unit	18.7217	17.6004	16.0463

# Wellington Management Funds (Luxembourg)

## Wellington Climate Strategy Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Statistical information (continued)

Unit class information <sup>1</sup> (continued)	June 30, 2024	December 31, 2023	December 31, 2022
<b>Class N USD</b>			
Total net assets	22,983,088	23,137,315	17,453,052
Number of units outstanding	1,183,744.673	1,271,600.836	1,058,987.875
Net asset value per unit	19.4156	18.1954	16.4809
<b>Class S USD</b>			
Total net assets	125,285,156	113,223,513	277,752,100
Number of units outstanding	6,383,554.640	6,161,662.989	16,719,566.189
Net asset value per unit	19.6262	18.3755	16.6124
<b>Class S USD Q1 (distributing)</b>			
Total net assets	46,811,987	43,916,391	39,963,916
Number of units outstanding	4,500,000.000	4,500,000.000	4,500,000.000
Net asset value per unit	10.4027	9.7592	8.8809
<b>Class T USD</b>			
Total net assets	293,854	271,597	-
Number of units outstanding	26,555.446	26,299.633	-
Net asset value per unit	11.0657	10.3270	-
<b>Class DL EUR</b>			
Total net assets	2,304,482	1,690,145	573,504
Number of units outstanding	124,657.339	99,869.484	35,728.375
Net asset value per unit	18.4865	16.9235	16.0518
Net asset value per unit in USD*	19.8129	18.6946	17.1313
<b>Class N EUR</b>			
Total net assets	1,314,253	1,483,908	285,410
Number of units outstanding	117,756.832	146,228.878	30,000.000
Net asset value per unit	11.1607	10.1478	9.5137
Net asset value per unit in USD*	11.9615	11.2098	10.1535
<b>Class S EUR</b>			
Total net assets	11,972,876	15,801,717	14,821,929
Number of units outstanding	1,064,241.630	1,546,264.363	1,550,000.000
Net asset value per unit	11.2501	10.2193	9.5625
Net asset value per unit in USD*	12.0574	11.2887	10.2056
<b>Class N GBP</b>			
Total net assets	58,604	55,038	7,592
Number of units outstanding	5,059.651	5,113.318	734.808
Net asset value per unit	11.5826	10.7636	10.3321
Net asset value per unit in USD*	14.6415	13.7214	12.4284
<b>Class S GBP</b>			
Total net assets	10,222	9,688	9,092
Number of units outstanding	849.428	867.157	849.428
Net asset value per unit	12.0337	11.1725	10.7041
Net asset value per unit in USD*	15.2118	14.2427	12.8760
<b>Class T GBP</b>			
Total net assets	1,627,174	2,077,583	2,089,903
Number of units outstanding	135,401.541	186,816.912	197,423.129
Net asset value per unit	12.0174	11.1210	10.5859
Net asset value per unit in USD*	15.1912	14.1770	12.7338



#### Statistical information (continued)

Unit class information <sup>1</sup> (continued)	June 30, 2024	December 31, 2023	December 31, 2022
<b>Class D SEK</b>			
Total net assets	1,403,209	-	-
Number of units outstanding	13,022,966	-	-
Net asset value per unit	107.7488	-	-
Net asset value per unit in USD*	10.1744	-	-

<sup>1</sup> All classes are accumulating and unhedged unless otherwise noted.

\* For information purposes only.

# Wellington Management Funds (Luxembourg)

## Wellington Climate Strategy Fund (continued)

### Statement of investments June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing</b>					<b>Industrials (continued)</b>				
<b>Common stocks</b>					<i>Capital goods (continued)</i>				
<b>Consumer discretionary</b>					31,965 EUR Siemens AG				
<i>Automobiles &amp; components</i>					47,522 USD Vertiv Holdings Co.				
106,843	HKD	BYD Co. Ltd.	3,174,882	1.32	15,687	USD	Watsco, Inc.	7,266,846	3.03
<i>Consumer durables &amp; apparel</i>					41,942 USD Westinghouse Air Brake Technologies Corp.				
21,697	USD	TopBuild Corp.	8,359,203	3.48	37,069	USD	Xylem, Inc.	6,628,933	2.76
<b>Total consumer discretionary</b>					37,069 USD Xylem, Inc.				
			<b>11,534,085</b>	<b>4.80</b>	<i>Commercial &amp; professional services</i>				
<b>Financials</b>					40,142 USD Clean Harbors, Inc.				
<i>Diversified financials</i>					15,082 USD Republic Services, Inc.				
124,047	USD	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	3,671,791	1.53	21,254	USD	Verisk Analytics, Inc.	5,729,016	2.38
14,475	USD	Moody's Corp.	6,092,962	2.54	42,985	USD	Waste Management, Inc.	9,170,420	3.82
14,815	USD	S&P Global, Inc.	6,607,490	2.75	<b>Total industrials</b>				
<i>Insurance</i>					<b>139,250,316 57.97</b>				
32,907	USD	Chubb Ltd.	8,393,917	3.49	<b>Information technology</b>				
7,712	EUR	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	3,859,914	1.61	<i>Semiconductors, semiconductor equipment</i>				
<b>Total financials</b>					32,574 USD Enphase Energy, Inc.				
			<b>28,626,074</b>	<b>11.92</b>	15,480	USD	First Solar, Inc.	3,490,121	1.45
<b>Industrials</b>					97,843 EUR Infineon Technologies AG				
<i>Capital goods</i>					<i>Software &amp; services</i>				
76,505	USD	A O Smith Corp.	6,256,579	2.60	28,892	USD	Aspen Technology, Inc.	5,738,818	2.39
94,534	CHF	ABB Ltd.	5,251,655	2.19	42,761	USD	PTC, Inc.	7,768,391	3.24
39,568	USD	Acuity Brands, Inc.	9,553,298	3.98	11,957	USD	Synopsys, Inc.	7,115,133	2.96
35,200	USD	Advanced Drainage Systems, Inc.	5,645,728	2.35	<b>Total information technology</b>				
179,733	USD	AZEK Co., Inc.	7,572,151	3.15	<b>30,957,751 12.89</b>				
38,078	USD	Boise Cascade Co.	4,539,659	1.89	<b>Utilities</b>				
22,542	USD	Carlisle Cos., Inc.	9,134,244	3.80	<i>Utilities</i>				
14,749	USD	Comfort Systems USA, Inc.	4,485,466	1.87	32,672	USD	American Water Works Co., Inc.	4,219,915	1.76
104,343	EUR	Daimler Truck Holding AG	4,156,708	1.73	164,844	USD	Exelon Corp.	5,705,251	2.38
8,283	USD	Deere & Co.	3,094,777	1.29	100,269	USD	Sempra	7,626,460	3.17
45,031	USD	Ferguson PLC	8,720,253	3.63	64,102	EUR	Veolia Environnement SA	1,918,142	0.80
23,175	USD	Generac Holdings, Inc.	3,064,199	1.28	<b>Total utilities</b>				
210,437	JPY	Kubota Corp.	2,943,449	1.22	<b>19,469,768 8.11</b>				
58,064	USD	nVent Electric PLC	4,448,283	1.85	<b>Total common stocks</b>				
17,657	USD	Quanta Services, Inc.	4,486,467	1.87	<b>229,837,994 95.69</b>				
<b>Net other assets/(liabilities)</b>					<b>Total transferable securities admitted to an official stock exchange listing</b>				
<b>Total net assets</b>					<b>229,837,994 95.69</b>				
					<b>Total investments in securities</b>				
					<b>229,837,994 95.69</b>				
					Fair value USD				
					<b>10,348,047 4.31</b>				
					<b>240,186,041 100.00</b>				

\* CCY is the trade currency of the holding.

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

Wellington Climate Strategy Fund (continued)

**Classifications**  
**June 30, 2024**

<u>Industry</u>	<u>% net assets</u>
Capital goods	46.77
Commercial & professional services	11.20
Software & services	8.59
Utilities	8.11
Diversified financials	6.82
Insurance	5.10
Semiconductors, semiconductor equipment	4.30
Consumer durables & apparel	3.48
Automobiles & components	1.32
<b>Total investments</b>	<b>95.69</b>
<b>Other assets/(liabilities)</b>	<b>4.31</b>
<b>Total net assets</b>	<b>100.00</b>

<u>Country</u>	<u>% net assets</u>
United States	82.84
Germany	7.32
Switzerland	2.19
China	1.32
Japan	1.22
France	0.80
<b>Total investments</b>	<b>95.69</b>
<b>Other assets/(liabilities)</b>	<b>4.31</b>
<b>Total net assets</b>	<b>100.00</b>

### Investment Objective & Policy

The investment objective of the Fund is to seek long-term total returns in excess of the MSCI All Country World Index (the "Index") primarily through investment in equity securities issued by companies worldwide.

The Index may be considered during portfolio construction and is used for performance comparison purposes. Fund securities may be components of the Index but are not expected to have similar weightings.

The Fund will primarily invest, directly or indirectly through the use of FDIs, in equity and other securities with equity characteristics.

The Fund may also invest in other securities including, for example, exchange-traded funds qualifying as UCIs within the meaning of the 2010 Law and cash and cash equivalents (to achieve its investment goals, for treasury purposes, and/or in case of unfavourable market conditions), all as deemed by the Investment Manager to be consistent with the investment discipline.

The Fund may buy and sell exchange-traded and over-the-counter derivative instruments including swaps, futures, options, forwards and other UCITS-eligible derivatives, for investment purposes and for efficient portfolio management including hedging against risk. Where the Fund uses total return swaps, the underlying will consist of instruments in which the Fund may invest according to its investment objective and policy.

The Fund is denominated in US Dollars.

The global exposure for this Fund is calculated according to the commitment methodology. The global exposure generated through the use of financial derivative instruments is limited to 100% of net asset value of the Fund when calculated using the commitment methodology.

The investments underlying this Fund do not take into account the EU criteria for environmentally sustainable economic activities.

The Fund does not consider the adverse impacts of its investment decisions on Sustainability Factors.

The Sustainability Risks that are most frequently relevant to the investment process of this Fund include:

#### Environmental

- a. Transition Risks from Climate Change
  - (i) Implied Temperature Risk (ITR)
  - (ii) Greenhouse gas emissions (WACI)

#### Social

- b. External Social Factors
  - (i) Social Controversy

Further details on the Sustainability Risks considered and their potential impacts are included under Sustainability Risks within the section of the Prospectus entitled Risk Factors.

The full investment objective and policies are defined in the Fund's Prospectus.

### Performance

The Wellington Downside Alpha Opportunities Fund launched on May 8, 2019. The table below details the performance of all funded classes within the Fund.

	Total Returns (%)					Inception Date
	Periods ended June 30, 2024					
	6 Mths	1 Year	3 Years	5 Years	Since Inception	
Class D USD	7.75%	14.17%	5.11%	8.58%	9.02%	May 08, 2019
MSCI All Country World Index	11.30%	19.38%	5.43%	10.76%	10.95%	
Class N USD	8.07%	14.84%	5.74%	9.22%	9.66%	May 08, 2019
MSCI All Country World Index	11.30%	19.38%	5.43%	10.76%	10.95%	
Class S USD	8.22%	15.18%	6.01%	9.45%	9.89%	May 08, 2019
MSCI All Country World Index	11.30%	19.38%	5.43%	10.76%	10.95%	

# Wellington Management Funds (Luxembourg)

## Wellington Downside Alpha Opportunities Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Performance (continued)

	Total Returns (%)					Inception Date
	Periods ended June 30, 2024					
	6 Mths	1 Year	3 Years	5 Years	Since Inception	
Class T USD	8.49%	15.75%	6.58%	N/A	9.98%	July 31, 2019
MSCI All Country World Index	11.30%	19.38%	5.43%	N/A	10.88%	
Class S CAD 0%	12.38%	19.28%	9.82%	N/A	9.97%	November 26, 2019
MSCI All Country World Index CAD	15.50%	23.45%	9.00%	N/A	11.19%	

Returns are net of fees and expenses.

Returns for periods of greater than one year are annualised.

All classes are accumulating and unhedged unless otherwise noted.

The figures stated in this report are historical and not necessarily indicative of future performance.

#### Statistical information

Fund information	June 30, 2024	December 31, 2023	December 31, 2022
Total net assets	166,315,696	155,722,863	91,071,292
<b>Unit class information<sup>1</sup></b>	<b>June 30, 2024</b>	<b>December 31, 2023</b>	<b>December 31, 2022</b>
<b>Class D USD</b>			
Total net assets	38,979	36,175	31,215
Number of units outstanding	2,500,000	2,500,000	2,500,000
Net asset value per unit	15.5915	14.4701	12.4861
<b>Class N USD</b>			
Total net assets	17,119,141	15,416,800	2,358,649
Number of units outstanding	1,065,097,844	1,036,578,687	184,870,263
Net asset value per unit	16.0728	14.8728	12.7584
<b>Class S USD</b>			
Total net assets	11,585	10,705	9,156
Number of units outstanding	712,997	712,997	712,997
Net asset value per unit	16.2489	15.0140	12.8421
<b>Class T USD</b>			
Total net assets	65,944,380	61,638,870	20,229,334
Number of units outstanding	4,130,251,411	4,188,506,242	1,615,138,957
Net asset value per unit	15.9662	14.7162	12.5248
<b>Class S CAD 0%</b>			
Total net assets	113,848,923	103,668,745	92,736,758
Number of units outstanding	7,355,807,786	7,527,631,012	7,672,740,832
Net asset value per unit	15.4774	13.7718	12.0865
Net asset value per unit in USD*	11.3110	10.4442	8.9203

<sup>1</sup> All classes are accumulating and unhedged unless otherwise noted.

\* For information purposes only.

# Wellington Management Funds (Luxembourg)

## Wellington Downside Alpha Opportunities Fund (continued)

### Statement of investments June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing</b>					<b>Consumer discretionary (continued)</b>				
<b>Common stocks</b>					<i>Consumer services (continued)</i>				
<b>Communication services</b>									
<i>Media &amp; entertainment</i>									
19,290	USD	Alphabet, Inc.	3,521,517	2.12	82	USD	Booking Holdings, Inc.	324,843	0.20
328	USD	Cable One, Inc.	116,112	0.07	2,646	USD	Choice Hotels International, Inc.	314,874	0.19
4,880	USD	Kanzhun Ltd.	91,793	0.06	10,298	GBP	Compass Group PLC	281,182	0.17
3,127	USD	Meta Platforms, Inc.	1,576,696	0.95	6,716	USD	DraftKings, Inc.	256,350	0.15
2,980	USD	NetEase, Inc.	216,300	0.13	1,254	GBP	Flutter Entertainment PLC	229,296	0.14
727	USD	Netflix, Inc.	490,638	0.29	615	USD	MakeMyTrip Ltd.	51,722	0.03
4,932	USD	Pinterest, Inc.	217,353	0.13	1,342	USD	Marriott International, Inc.	324,455	0.19
2,600	EUR	Publicis Groupe SA	276,927	0.17	4,927	USD	McDonald's Corp.	1,250,597	0.75
1,082	USD	Spotify Technology SA	339,521	0.20	19,540	HKD	Meituan	278,056	0.17
1,234	JPY	Square Enix Holdings Co. Ltd.	37,068	0.02	100,644	HKD	Sands China Ltd.	209,863	0.13
20,462	HKD	Tencent Holdings Ltd.	976,003	0.59	33	INR	Tbo Tek Ltd.	753	0.00
<i>Telecommunication services</i>					5,409 USD Yum China Holdings, Inc. 166,814 0.10				
26,321	INR	Bharti Airtel Ltd.	455,810	0.27	<i>Retailing</i>				
260	INR	Bharti Hexacom Ltd.	3,482	0.00	2,032	JPY	ABC-Mart, Inc.	35,686	0.02
476,000	HKD	China Tower Corp. Ltd.	61,577	0.04	1,387	JPY	Adastria Co. Ltd.	31,342	0.02
6,175	EUR	Deutsche Telekom AG	155,392	0.09	3,134	USD	Alibaba Group Holding Ltd.	225,648	0.14
16,805	JPY	KDDI Corp.	444,414	0.27	14,500	HKD	Alibaba Group Holding Ltd.	130,933	0.08
73,880	EUR	Koninklijke KPN NV	283,468	0.17	7,805	CAD	Alimentation Couche-Tard, Inc.	437,892	0.26
202,478	JPY	Nippon Telegraph & Telephone Corp.	191,074	0.11	12,800	PLN	Allegro.eu SA	120,038	0.07
1,658	KRW	SK Telecom Co. Ltd.	62,032	0.04	17,183	USD	Amazon.com, Inc.	3,320,615	2.00
1,728	USD	T-Mobile U.S., Inc.	304,439	0.18	4,819	JPY	ASKUL Corp.	65,458	0.04
248,787	THB	True Corp. PCL	59,320	0.04	42,800	BRL	Atacadao SA	69,504	0.04
<b>Total communication services</b>					<b>9,880,936 5.94</b>				
<b>Consumer discretionary</b>					<b>3,019 USD CarMax, Inc. 221,413 0.13</b>				
<i>Automobiles &amp; components</i>					5,935 USD Coupang, Inc. 124,338 0.08				
716	JPY	Aisin Corp.	23,337	0.01	8,257	EUR	Industria de Diseno Textil SA	410,260	0.25
7,274	HKD	Fuyao Glass Industry Group Co. Ltd.	42,252	0.03	8,355	USD	LKQ Corp.	347,484	0.21
10,137	CNY	Fuyao Glass Industry Group Co. Ltd.	66,826	0.04	6,250	JPY	MatsukiyoCocokara & Co.	89,752	0.05
11,074	JPY	Honda Motor Co. Ltd.	118,409	0.07	1,333	ZAR	Naspers Ltd.	260,411	0.16
835	KRW	Hyundai Motor Co.	178,950	0.11	681	USD	O'Reilly Automotive, Inc.	719,177	0.43
36,145	JPY	Isuzu Motors Ltd.	478,832	0.29	2,200	JPY	PALTAC Corp.	59,917	0.04
4,904	INR	Mahindra & Mahindra Ltd.	168,587	0.10	9,634	USD	Performance Food Group Co.	636,904	0.38
8,713	EUR	Nokian Renkaat OYJ	71,810	0.04	1,765	USD	Ross Stores, Inc.	256,490	0.15
1,446	JPY	Stanley Electric Co. Ltd.	25,799	0.02	8,350	JPY	Seven & i Holdings Co. Ltd.	101,741	0.06
11,960	JPY	Suzuki Motor Corp.	137,623	0.08	1,085	JPY	Shimamura Co. Ltd.	49,333	0.03
36,494	JPY	Yamaha Motor Co. Ltd.	337,807	0.20	14,145	USD	TJX Cos., Inc.	1,557,365	0.94
<i>Consumer durables &amp; apparel</i>					1,500 USD Tractor Supply Co. 405,000 0.24				
14,800	HKD	ANTA Sports Products Ltd.	142,173	0.09	30,800	MXN	Wal-Mart de Mexico SAB de CV	104,870	0.06
4,118	JPY	Casio Computer Co. Ltd.	30,758	0.02	7,174	USD	Walmart, Inc.	485,752	0.29
11,400	BRL	Cyrela Brazil Realty SA Empreendimentos e Participacoes	38,688	0.02	<b>Total consumer discretionary</b>				
1,652	USD	Lennar Corp.	247,585	0.15	<b>19,052,642 11.45</b>				
10,195	CNY	Midea Group Co. Ltd.	90,500	0.05	<b>Consumer staples</b>				
12,249	USD	NIKE, Inc.	923,207	0.56	<i>Food beverage &amp; tobacco</i>				
5,710	JPY	Nikon Corp.	57,718	0.03	6,013	JPY	Asahi Group Holdings Ltd.	212,133	0.13
135	USD	NVR, Inc.	1,024,456	0.62	11,374	USD	Coca-Cola Co.	723,955	0.43
1,847	JPY	Roland Corp.	46,445	0.03	4,226	GBP	Coca-Cola HBC AG	144,129	0.09
6,079	JPY	Sega Sammy Holdings, Inc.	90,263	0.05	31,526	CLP	Embotelladora Andina SA	88,975	0.05
4,568	JPY	Sekisui Chemical Co. Ltd.	63,213	0.04	15,513	USD	Keurig Dr Pepper, Inc.	518,134	0.31
3,103	JPY	Sekisui House Ltd.	68,730	0.04	5,411	JPY	Kirin Holdings Co. Ltd.	69,732	0.04
4,668	JPY	Sony Group Corp.	395,819	0.24	1,300	CNY	Kweichow Moutai Co. Ltd.	262,537	0.16
3,056	JPY	Yamaha Corp.	71,546	0.04	6,325	USD	PepsiCo, Inc.	1,043,182	0.63
<i>Consumer services</i>					1,711 EUR Pernod Ricard SA 232,338 0.14				
55,906	AED	Americana Restaurants International PLC	48,554	0.03	12,187	USD	Philip Morris International, Inc.	1,234,909	0.74
					4,764 HKD Tsingtao Brewery Co. Ltd. 31,791 0.02				
					91,000 HKD WH Group Ltd. 59,910 0.04				
					<i>Household &amp; personal products</i>				
					36,068 GBP Haleon PLC 147,085 0.09				
					26,731 USD Kenvue, Inc. 485,969 0.29				
					6,868 USD Procter & Gamble Co. 1,132,670 0.68				

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Downside Alpha Opportunities Fund (continued)

### Statement of investments (continued)

June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing (continued)</b>					<b>Financials (continued)</b>				
<b>Common stocks (continued)</b>					<i>Banks (continued)</i>				
<b>Consumer staples (continued)</b>					<i>Diversified financials</i>				
<i>Household &amp; personal products (continued)</i>									
4,308	GBP	Reckitt Benckiser Group PLC	233,187	0.14	6,127	CAD	Royal Bank of Canada	652,170	0.39
3,600	JPY	Shiseido Co. Ltd.	102,678	0.06	4,383	JPY	San-In Godo Bank Ltd.	39,045	0.02
14,725	USD	Unilever PLC	809,728	0.49	11,570	SAR	Saudi Awwal Bank	119,183	0.07
11,749	GBP	Unilever PLC	645,315	0.39	11,036	SAR	Saudi National Bank	107,952	0.07
<b>Total consumer staples</b>			<b>8,178,357</b>	<b>4.92</b>	12,800	RUB	Sberbank of Russia PJSC**	194	0.00
<b>Energy</b>					4,371	EUR	Societe Generale SA	102,687	0.06
<i>Energy</i>					11,668	GBP	Standard Chartered PLC	105,606	0.06
31,965	GBP	BP PLC	192,014	0.11	5,474	JPY	Sumitomo Mitsui Trust Holdings, Inc.	124,889	0.08
6,591	CAD	Canadian Natural Resources Ltd.	234,720	0.14	6,936	EUR	UniCredit SpA	257,242	0.15
4,321	USD	ConocoPhillips	494,236	0.30	6,800	SGD	United Overseas Bank Ltd.	157,199	0.09
1,145	USD	Diamondback Energy, Inc.	229,218	0.14	6,695	USD	Wells Fargo & Co.	397,616	0.24
14,294	CAD	Enbridge, Inc.	508,414	0.31	<i>Banks (continued)</i>				
3,922	USD	EOG Resources, Inc.	493,662	0.30	7,256	USD	American Express Co.	1,680,127	1.01
15,017	USD	EQT Corp.	555,329	0.33	7,116	USD	ARES Management Corp.	948,420	0.57
21,661	NOK	Equinor ASA	618,348	0.37	718	INR	Bajaj Finance Ltd.	61,268	0.04
6,193	HUF	MOL Hungarian Oil & Gas PLC	48,369	0.03	3,348	EUR	Banca Generali SpA	134,415	0.08
6,542	CAD	Parex Resources, Inc.	104,798	0.06	8,680	BRL	Banco BTG Pactual SA	48,303	0.03
2,851	USD	Phillips 66	402,476	0.24	1,334	USD	Berkshire Hathaway, Inc.	542,671	0.33
7,500	BRL	PRIO SA	59,088	0.04	4,311	USD	Charles Schwab Corp.	317,678	0.19
23,300	THB	PTT Exploration & Production PCL	96,508	0.06	1,084	USD	Corpay, Inc.	288,788	0.17
3,884	INR	Reliance Industries Ltd.	145,825	0.09	1,035	USD	Credit Acceptance Corp.	532,694	0.32
10,413	GBP	Shell PLC	373,041	0.22	47,500	HKD	CSC Financial Co. Ltd.	35,226	0.02
3,713	USD	Tenaris SA	113,321	0.07	26,594	ZAR	FirstRand Ltd.	111,998	0.07
9,495	EUR	TotalEnergies SE	634,287	0.38	2,164	HKD	Hong Kong Exchanges & Clearing Ltd.	69,349	0.04
<b>Total energy</b>			<b>5,303,654</b>	<b>3.19</b>	2,279	USD	Houlihan Lokey, Inc.	307,346	0.18
<b>Financials</b>					18,610	GBP	Intermediate Capital Group PLC	513,313	0.31
<i>Banks</i>					678	USD	Kaspi.KZ JSC	87,469	0.05
1,449	JPY	77 Bank Ltd.	40,310	0.02	4,279	USD	KKR & Co., Inc.	450,322	0.27
17,292	AED	Abu Dhabi Islamic Bank PJSC	54,517	0.03	3,195	GBP	London Stock Exchange Group PLC	379,647	0.23
31,689	INR	Axis Bank Ltd.	480,822	0.29	4,575	JPY	Marui Group Co. Ltd.	64,532	0.04
162,000	IDR	Bank Central Asia Tbk. PT	98,189	0.06	2,607	USD	Mastercard, Inc.	1,150,104	0.69
146,592	IDR	Bank Mandiri Persero Tbk. PT	55,056	0.03	479	USD	Moody's Corp.	201,625	0.12
22,565	EUR	Bank of Ireland Group PLC	234,764	0.15	3,245	USD	Nasdaq, Inc.	195,544	0.12
7,594	CAD	Bank of Nova Scotia	347,303	0.21	3,901	USD	Patria Investments Ltd.	47,046	0.03
5,979	EUR	BAWAG Group AG	378,713	0.23	4,870	USD	Raymond James Financial, Inc.	601,981	0.36
2,200	EUR	BNP Paribas SA	140,363	0.08	2,159	USD	S&P Global, Inc.	962,914	0.58
386	USD	Credicorp Ltd.	62,273	0.04	14,212	CHF	UBS Group AG	418,326	0.25
12,059	NOK	DNB Bank ASA	237,499	0.14	4,834	USD	Visa, Inc.	1,268,780	0.76
76,574	EUR	FincoBank Banca Fineco SpA	1,142,390	0.69	<i>Insurance</i>				
254	USD	First Citizens BancShares, Inc.	427,637	0.26	28,043	EUR	Aegon Ltd.	173,358	0.10
5,000	MXN	Grupo Financiero Banorte SAB de CV	38,982	0.02	133,101	HKD	AIA Group Ltd.	903,547	0.54
4,350	USD	HDFC Bank Ltd.	279,835	0.17	1,329	EUR	Allianz SE	369,620	0.22
33,576	INR	HDFC Bank Ltd.	677,983	0.41	7,010	USD	American International Group, Inc.	520,422	0.31
58,517	GBP	HSBC Holdings PLC	505,890	0.30	2,470	USD	Arthur J Gallagher & Co.	640,496	0.39
15,194	INR	ICICI Bank Ltd.	218,579	0.13	12,350	EUR	AXA SA	404,628	0.24
10,471	EUR	ING Groep NV	179,130	0.11	4,489	USD	Chubb Ltd.	1,145,054	0.69
4,747	USD	JPMorgan Chase & Co.	960,128	0.58	4,578	JPY	Dai-ichi Life Holdings, Inc.	122,319	0.07
6,212	INR	Kotak Mahindra Bank Ltd.	134,278	0.08	793	USD	Enstar Group Ltd.	242,420	0.15
7,016	USD	M&T Bank Corp.	1,061,942	0.64	635	USD	Everest Group Ltd.	241,948	0.15
8,656	JPY	Mebuki Financial Group, Inc.	33,707	0.02	5,215	USD	Globe Life, Inc.	429,090	0.26
33,031	JPY	Mitsubishi UFJ Financial Group, Inc.	355,033	0.21	6,500	CAD	Intact Financial Corp.	1,083,104	0.65
2,858	HUF	OTP Bank Nyrt	142,130	0.09	3,843	JPY	Japan Post Holdings Co. Ltd.	38,105	0.02
7,405	EUR	Piraeus Financial Holdings SA	27,031	0.02	6,225	CAD	Manulife Financial Corp.	1,655,730	1.01
					445	USD	Markel Group, Inc.	701,169	0.42
					5,905	USD	Marsh & McLennan Cos., Inc.	1,244,301	0.75
					7,847	INR	Max Financial Services Ltd.	91,440	0.06
					10,034	USD	MetLife, Inc.	704,286	0.42
					8,613	JPY	MS&AD Insurance Group Holdings, Inc.	191,418	0.12
					117,473	GBP	Old Mutual Ltd.	78,407	0.05
					3,601	INR	PB Fintech Ltd.	60,339	0.04
					312,200	HKD	PICC Property & Casualty Co. Ltd.	387,881	0.23

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Downside Alpha Opportunities Fund (continued)

### Statement of investments (continued)

June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing (continued)</b>				
<b>Common stocks (continued)</b>				
<b>Financials (continued)</b>				
<i>Insurance (continued)</i>				
3,318	USD	Progressive Corp.	689,182	0.42
7,493	INR	SBI Life Insurance Co. Ltd.	134,063	0.08
43,840	JPY	T&D Holdings, Inc.	765,415	0.46
9,421	EUR	Talanx AG	752,728	0.45
8,585	JPY	Tokio Marine Holdings, Inc.	320,483	0.19
<b>Total financials</b>			<b>34,399,106</b>	<b>20.68</b>
<b>Health care</b>				
<i>Health care equipment &amp; services</i>				
1,658	JPY	BML, Inc.	29,653	0.02
53,356	AED	Burjeel Holdings PLC	38,350	0.02
132	USD	Chemed Corp.	71,621	0.04
2,515	USD	HCA Healthcare, Inc.	808,019	0.49
1,893	USD	ICU Medical, Inc.	224,794	0.13
266	USD	IDEXX Laboratories, Inc.	129,595	0.08
2,599	INR	Max Healthcare Institute Ltd.	29,318	0.02
626	USD	McKesson Corp.	365,609	0.22
1,616	USD	Molina Healthcare, Inc.	480,437	0.29
13,690	BRL	Rede D'Or Sao Luiz SA	67,040	0.04
75,100	HKD	Shandong Weigao Group Medical Polymer Co. Ltd.	35,783	0.02
13,700	CNY	Shanghai Pharmaceuticals Holding Co. Ltd.	36,031	0.02
1,740	CNY	Shenzhen Mindray Bio-Medical Electronics Co. Ltd.	69,664	0.04
3,292	USD	Stryker Corp.	1,120,103	0.67
5,515	USD	UnitedHealth Group, Inc.	2,808,569	1.69
<i>Pharmaceuticals, biotechnology &amp; life sciences</i>				
5,937	EUR	Almirall SA	59,812	0.04
303	USD	Argenx SE	130,302	0.08
33,528	JPY	Astellas Pharma, Inc.	331,403	0.20
6,652	GBP	AstraZeneca PLC	1,038,990	0.62
7,612	JPY	Chugai Pharmaceutical Co. Ltd.	270,485	0.16
4,546	JPY	Daiichi Sankyo Co. Ltd.	156,112	0.09
5,980	USD	Danaher Corp.	1,494,103	0.90
1,895	JPY	Eisai Co. Ltd.	77,657	0.05
321	USD	Eli Lilly & Co.	290,627	0.17
6,149	EUR	Evotec SE	59,147	0.04
12,246	USD	Gilead Sciences, Inc.	840,198	0.51
39,199	GBP	GSK PLC	757,889	0.46
971	USD	ICON PLC	304,379	0.18
3,536	JPY	Kyowa Kirin Co. Ltd.	60,395	0.04
7,156	USD	Merck & Co., Inc.	885,913	0.53
619	EUR	Merck KGaA	102,663	0.06
110	USD	Mettler-Toledo International, Inc.	153,735	0.09
1,884	JPY	Nippon Shinyaku Co. Ltd.	38,123	0.02
14,507	CHF	Novartis AG	1,552,569	0.93
27,244	USD	Pfizer, Inc.	762,287	0.46
2,234	EUR	Sanofi SA	215,342	0.13
1,481	JPY	Shionogi & Co. Ltd.	57,791	0.03
1,600	HKD	Sichuan Kelun-Biotech Biopharmaceutical Co. Ltd.	33,978	0.02
794	USD	United Therapeutics Corp.	252,929	0.15
1,449	USD	Zai Lab Ltd.	25,111	0.02

Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Health care (continued)</b>				
<i>Pharmaceuticals, biotechnology &amp; life sciences (continued)</i>				
5,200	HKD	Zai Lab Ltd.	8,925	0.01
<b>Total health care</b>			<b>16,275,451</b>	<b>9.78</b>
<b>Industrials</b>				
<i>Capital goods</i>				
7,898	USD	AerCap Holdings NV	736,094	0.44
2,520	EUR	Airbus SE	346,406	0.21
5,193	SEK	Alfa Laval AB	227,576	0.14
36,162	GBP	BAE Systems PLC	603,403	0.36
15,270	EUR	Brenntag SE	1,030,380	0.62
6,185	USD	BWX Technologies, Inc.	587,575	0.35
490	JPY	Daikin Industries Ltd.	68,142	0.04
5,407	EUR	Daimler Truck Holding AG	215,398	0.13
5,105	USD	Emerson Electric Co.	562,367	0.34
4,850	JPY	FANUC Corp.	132,933	0.08
3,435	USD	Fastenal Co.	215,855	0.13
2,719	USD	Fortive Corp.	201,478	0.12
4,447	JPY	Fuji Corp.	70,468	0.04
4,050	USD	General Dynamics Corp.	1,175,067	0.71
3,809	USD	Graco, Inc.	301,978	0.18
365	KRW	HD Hyundai Marine Solution Co. Ltd.	34,471	0.02
468	JPY	Hikari Tsushin, Inc.	87,179	0.05
5,541	USD	Honeywell International, Inc.	1,183,225	0.71
1,850	USD	IDEX Corp.	372,220	0.22
11,044	JPY	ITOCU Corp.	539,224	0.32
4,060	JPY	JGC Holdings Corp.	31,814	0.02
9,817	USD	Johnson Controls International PLC	652,536	0.39
10,683	TRY	KOC Holding AS	73,906	0.04
4,320	INR	Larsen & Toubro Ltd.	183,832	0.11
1,181	USD	Lennox International, Inc.	631,811	0.38
3,900	JPY	Minebea Mitsumi, Inc.	79,886	0.05
3,848	JPY	MISUMI Group, Inc.	65,796	0.04
3,983	CHF	Montana Aerospace AG	82,975	0.05
1,041	USD	Northrop Grumman Corp.	453,824	0.27
614	JPY	OKUMA Corp.	27,666	0.02
3,776	JPY	OSG Corp.	45,974	0.03
6,410	USD	PACCAR, Inc.	659,845	0.40
484	EUR	Rheinmetall AG	246,759	0.15
53,495	GBP	RS Group PLC	474,037	0.29
11,198	SEK	Sandvik AB	224,590	0.14
14,891	HKD	Techtronic Industries Co. Ltd.	170,131	0.10
7,152	JPY	THK Co. Ltd.	127,759	0.08
4,558	JPY	Ushio, Inc.	59,277	0.04
2,281	EUR	Vinci SA	240,506	0.15
13,260	SEK	Volvo AB	339,445	0.20
<i>Commercial &amp; professional services</i>				
16,773	EUR	Bureau Veritas SA	464,872	0.28
882	USD	Cintas Corp.	617,629	0.37
2,158	USD	Clean Harbors, Inc.	488,032	0.29
23,470	USD	Copart, Inc.	1,271,135	0.76
4,189	JPY	Dip Corp.	71,249	0.04
3,892	JPY	en Japan, Inc.	63,318	0.04
1,950	JPY	Kokuyo Co. Ltd.	32,694	0.02
1,463	JPY	MEITEC Group Holdings, Inc.	29,631	0.02
4,936	JPY	Open Up Group, Inc.	60,971	0.04
107,174	JPY	Persol Holdings Co. Ltd.	148,375	0.09
5,200	JPY	Recruit Holdings Co. Ltd.	278,232	0.17
18,935	GBP	Rentokil Initial PLC	110,392	0.07
3,719	USD	Science Applications International Corp.	437,168	0.26
3,419	JPY	TechnoPro Holdings, Inc.	56,006	0.03

The accompanying notes are an integral part of these financial statements.



# Wellington Management Funds (Luxembourg)

## Wellington Downside Alpha Opportunities Fund (continued)

### Statement of investments (continued)

June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing (continued)</b>					<b>Information technology (continued)</b>				
<b>Common stocks (continued)</b>					Software & services (continued)				
<b>Industrials (continued)</b>					Technology hardware & equipment				
Commercial & professional services (continued)									
2,899	USD	Waste Connections, Inc.	508,369	0.31	1,168	JPY	Dentsu Soken, Inc.	38,338	0.02
1,438	EUR	Wolters Kluwer NV	238,574	0.14	8,200	JPY	Fujitsu Ltd.	128,307	0.08
Transportation					10,135	JPY	Future Corp.	96,272	0.06
1,552	CAD	Canadian National Railway Co.	183,357	0.11	340	USD	Gartner, Inc.	152,680	0.09
1,043	DKK	DSV AS	159,938	0.10	1,863	USD	GoDaddy, Inc.	260,280	0.16
4,481	USD	Expeditors International of Washington, Inc.	559,184	0.34	309	USD	Intuit, Inc.	203,078	0.12
21,305	USD	Grab Holdings Ltd.	75,633	0.05	1,318	CAD	Lumine Group, Inc.	35,571	0.02
1,557	JPY	Kamigumi Co. Ltd.	32,067	0.02	14,477	USD	Microsoft Corp.	6,470,495	3.89
8,749	BRL	Localiza Rent a Car SA	66,156	0.04	4,717	JPY	NET One Systems Co. Ltd.	86,446	0.05
88	BRL	Localiza Rent a Car SA	142	0.00	1,154	USD	Salesforce, Inc.	296,693	0.18
2,245	USD	Old Dominion Freight Line, Inc.	396,467	0.24	666	CAD	Topicus.com, Inc.	56,946	0.03
6,149	EUR	Ryanair Holdings PLC	107,618	0.06	Technology hardware & equipment				
2,022	USD	Ryanair Holdings PLC	235,442	0.14	2,039	TWTD	Advantech Co. Ltd.	23,255	0.01
1,095	JPY	Sankyu, Inc.	37,358	0.02	30,582	USD	Apple, Inc.	6,441,181	3.87
2,236	SAR	Saudi Ground Services Co.	31,797	0.02	406	USD	Arista Networks, Inc.	142,295	0.09
1,355	CAD	TFI International, Inc.	196,702	0.12	2,497	JPY	Canon Marketing Japan, Inc.	69,449	0.04
5,252	USD	Uber Technologies, Inc.	381,715	0.23	14,174	USD	Cisco Systems, Inc.	673,407	0.40
3,916	USD	U-Haul Holding Co.	235,038	0.14	19,838	USD	Corning, Inc.	770,706	0.46
2,312	USD	Union Pacific Corp.	523,113	0.31	8,598	TWTD	Delta Electronics, Inc.	102,699	0.06
4,127	USD	United Parcel Service, Inc.	564,780	0.34	13,926	USD	Flex Ltd.	410,678	0.25
2,220	JPY	Yamato Holdings Co. Ltd.	24,407	0.01	575	USD	Jabil, Inc.	62,554	0.04
<b>Total industrials</b>			<b>22,251,369</b>	<b>13.38</b>	2,819	JPY	Koa Corp.	27,093	0.02
					691	TWTD	Largan Precision Co. Ltd.	58,468	0.04
					1,061	USD	Motorola Solutions, Inc.	409,599	0.25
					5,003	JPY	Nichicon Corp.	37,322	0.02
					14,027	KRW	Samsung Electronics Co. Ltd.	830,513	0.50
					18,469	TWTD	Unimicron Technology Corp.	102,474	0.06
					<b>Total information technology</b>			<b>34,123,176</b>	<b>20.52</b>
<b>Information technology</b>					<b>Materials</b>				
Semiconductors, semiconductor equipment					Materials				
28,000	TWTD	ASE Technology Holding Co. Ltd.	145,431	0.09	3,594	JPY	ADEKA Corp.	72,345	0.04
417	EUR	ASML Holding NV	430,920	0.26	16,147	GBP	Anglo American PLC	510,694	0.31
269	USD	ASML Holding NV	275,115	0.17	4,199	JPY	ARE Holdings, Inc.	54,791	0.03
1,007	TWTD	ASPEED Technology, Inc.	150,236	0.09	4,018	USD	Ball Corp.	241,160	0.15
8,200	TWTD	Globalwafers Co. Ltd.	136,239	0.08	5,200	CAD	Capstone Copper Corp.	36,862	0.02
3,141	EUR	Infineon Technologies AG	115,483	0.07	2,378	GBP	CRH PLC	177,235	0.11
6,700	TWTD	MediaTek, Inc.	289,136	0.17	12,597	USD	Element Solutions, Inc.	341,631	0.21
37,730	USD	NVIDIA Corp.	4,661,164	2.80	3,020	JPY	Fuso Chemical Co. Ltd.	76,786	0.05
4,178	USD	NXP Semiconductors NV	1,124,258	0.68	9,724	GBP	Glencore PLC	55,450	0.03
3,586	JPY	Optoron Co. Ltd.	45,031	0.03	3,967	EUR	Huhtamaki OYJ	159,266	0.10
18,650	TWTD	Realtek Semiconductor Corp.	313,885	0.19	4,279	JPY	KH Neochem Co. Ltd.	60,862	0.04
19,300	JPY	Renesas Electronics Corp.	361,020	0.22	3,116	USD	Linde PLC	1,367,332	0.82
6,339	JPY	Rohm Co. Ltd.	84,725	0.05	2,548	JPY	Lintec Corp.	54,093	0.03
2,070	KRW	SK Hynix, Inc.	355,652	0.21	1,906	JPY	Mitsubishi Gas Chemical Co., Inc.	36,352	0.02
7,550	JPY	SUMCO Corp.	108,679	0.06	4,082	JPY	NOF Corp.	55,751	0.03
51,257	TWTD	Taiwan Semiconductor Manufacturing Co. Ltd.	1,526,263	0.92	1,625	CAD	Nutrien Ltd.	82,714	0.05
3,645	USD	Taiwan Semiconductor Manufacturing Co. Ltd.	633,538	0.38	10,245	GBP	Rio Tinto PLC	673,566	0.40
7,212	USD	Texas Instruments, Inc.	1,402,950	0.84	11,592	USD	Rio Tinto PLC	764,260	0.46
890	JPY	Tokyo Electron Ltd.	193,093	0.12	1,302	USD	Sherwin-Williams Co.	388,556	0.23
4,900	CNY	Will Semiconductor Co. Ltd. Shanghai	67,012	0.04	3,446	JPY	Shin-Etsu Chemical Co. Ltd.	133,633	0.08
Software & services					4,564	USD	Silgan Holdings, Inc.	193,194	0.12
4,436	USD	Accenture PLC	1,345,927	0.81	7,000	BRL	Vale SA	78,413	0.05
2,906	JPY	BIPROGY, Inc.	80,536	0.05	<b>Total materials</b>			<b>5,614,946</b>	<b>3.38</b>
1,085	EUR	Capgemini SE	215,941	0.13	<b>Real estate</b>				
720	CAD	Constellation Software, Inc.	2,074,143	1.25	Real estate				
736	CAD	Constellation Software, Inc. (Warrant)**	0	0.00	4,000	USD	American Tower Corp.	777,520	0.47
					96,800	PHP	Ayala Land, Inc.	47,071	0.03

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Downside Alpha Opportunities Fund (continued)

### Statement of investments (continued)

June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing (continued)</b>				
<b>Common stocks (continued)</b>				
<b>Real estate (continued)</b>				
<i>Real estate (continued)</i>				
26,100	HKD	CK Asset Holdings Ltd.	97,782	0.06
606	CAD	Colliers International Group, Inc.	67,657	0.04
2,091	USD	Corp.Inmobiliaria Vesta SAB de CV	62,709	0.04
7,527	USD	Crown Castle, Inc.	735,388	0.44
889	JPY	Daito Trust Construction Co.Ltd.	91,658	0.06
15,540	INR	Embassy Office Parks REIT	66,217	0.04
16,332	USD	Gaming & Leisure Properties, Inc.	738,370	0.44
2,610	USD	KE Holdings, Inc.	36,931	0.02
79	JPY	LaSalle Logiport REIT	72,488	0.04
2,263	INR	Macrotech Developers Ltd.	40,804	0.03
8,577	JPY	Mitsubishi Estate Co. Ltd.	134,366	0.08
588	USD	Public Storage	169,138	0.10
<b>Total real estate</b>			<b>3,138,099</b>	<b>1.89</b>
<b>Utilities</b>				
<i>Utilities</i>				
2,366	USD	Atmos Energy Corp.	275,994	0.17

### Financial derivative instruments

#### Traded future contracts

Number of contracts long/short	CCY	Investment	Delivery date	Counterparty	Commitment USD	Unrealised appreciation/ (depreciation) USD	% net assets
2	USD	CME E-Mini Standard & Poor's 500 Index Futures	20/09/2024	Morgan Stanley	552,150	(1,213)	(0.00)
3	USD	CME E-Mini NASDAQ 100 Index Futures	20/09/2024	Morgan Stanley	1,195,635	1,514	0.00
3	USD	ICE U.S. mini MSCI EAFE Index Futures	20/09/2024	Morgan Stanley	351,480	1,310	0.00
Unrealised appreciation on future contracts						2,824	0.00
Unrealised depreciation on future contracts						(1,213)	(0.00)
<b>Total traded future contracts</b>						<b>1,611</b>	<b>0.00</b>

A positive number of contracts indicates that the Fund is long of the underlying asset and a negative number of contracts indicates that the Fund is short of the underlying asset.

	Fair value USD	% net assets
<b>Net other assets/(liabilities)</b>	<b>3,637,553</b>	<b>2.19</b>
<b>Total net assets</b>	<b>166,315,696</b>	<b>100.00</b>

\* CCY is the trade currency of the holding.

\*\* Security is valued at its fair value under the direction of the Board of Managers.

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Downside Alpha Opportunities Fund (continued)

### Classifications June 30, 2024

<u>Industry</u>	<u>% net assets</u>
Capital goods	8.16
Insurance	7.58
Semiconductors, semiconductor equipment	7.47
Software & services	6.94
Diversified financials	6.86
Banks	6.24
Retailing	6.23
Technology hardware & equipment	6.11
Pharmaceuticals, biotechnology & life sciences	5.99
Media & entertainment	4.73
Health care equipment & services	3.79
Materials	3.38
Energy	3.19
Commercial & professional services	2.93
Food beverage & tobacco	2.78
Utilities	2.65
Transportation	2.29
Consumer services	2.25
Household & personal products	2.14
Consumer durables & apparel	1.98
Real estate	1.89
Telecommunication services	1.21
Automobiles & components	0.99
Collective investment vehicle	0.03
<b>Total investments</b>	<b>97.81</b>
<b>Other assets/(liabilities)</b>	<b>2.19</b>
<b>Total net assets</b>	<b>100.00</b>

<u>Country</u>	<u>% net assets</u>
United States	61.26
Japan	6.54
United Kingdom	3.87
Canada	3.73
China	2.84
France	2.65
Taiwan	2.09
India	1.99
Germany	1.88
Italy	1.21
Switzerland	1.18
Netherlands	1.06
South Korea	0.97
Australia	0.89
Hong Kong	0.78
Spain	0.66
South Africa	0.59
Ireland	0.59
Norway	0.51
Sweden	0.48
Brazil	0.26
Austria	0.23
Saudi Arabia	0.16
Finland	0.14
Singapore	0.14
Macau	0.13
Mexico	0.12
Hungary	0.12
Thailand	0.10
Denmark	0.10
Indonesia	0.09

# Wellington Management Funds (Luxembourg)

Wellington Downside Alpha Opportunities Fund (continued)

## Classifications (continued)

June 30, 2024

<u>Country (continued)</u>	<u>% net assets</u>
United Arab Emirates	0.08
Poland	0.07
Chile	0.05
Kazakhstan	0.05
Portugal	0.04
Turkey	0.04
Peru	0.04
Philippines	0.03
Cayman Islands	0.03
Greece	0.02
Russia	0.00
<b>Total investments</b>	<b>97.81</b>
<b>Other assets/(liabilities)</b>	<b>2.19</b>
<b>Total net assets</b>	<b>100.00</b>

### Investment Objective & Policy

The investment objective of the Fund is to seek long-term total returns in excess of the MSCI Emerging Markets Index (the "Index") primarily through investing, either directly or indirectly, in equity and equity-related securities issued by companies located in emerging market countries and/or conduct substantial business activities in emerging market countries.

The investments underlying this Fund do not take into account the EU criteria for environmentally sustainable economic activities.

The Fund does not consider the adverse impacts of its investment decisions on Sustainability Factors.

The Index is integral to portfolio construction and is used for performance comparison purposes.

The Fund, over time, will be diversified by issuer relative to the global emerging equity market and will not be oriented towards any particular investment style (e.g. growth, value, small companies); its characteristics, including country exposure, will reflect the nature of the underlying stock selections.

The Fund will primarily invest, directly or indirectly through the use of FDIs, in equity and other securities with equity characteristics.

The Fund may also invest in other securities, including, for example, exchange-traded funds qualifying as UCIs within the meaning of the 2010 Law and cash and cash equivalents (to achieve its investment goals, for treasury purposes, and/or in case of unfavourable market conditions), all as deemed by the Investment Manager to be consistent with the investment discipline. No more than 5% of the net asset value of the Fund will be invested in non-listed and non-traded collective investment schemes. The Fund may invest in China A Shares traded via Stock Connect.

The Fund may buy and sell exchange-traded and over-the-counter FDIs including swaps, futures, options, forwards and other UCITS-eligible FDIs, for investment purposes and for efficient portfolio management, including hedging against risk. Where the Fund uses total return swaps, the underlying consists of instruments in which the Fund may invest according to its investment objective and policy.

The Fund is denominated in US Dollars.

The global exposure for this Fund is calculated according to the commitment methodology. The global exposure generated through the use of financial derivative instruments is limited to 100% of Net Asset Value of the Fund when calculated using the commitment methodology.

The Sustainability Risks that are most frequently relevant to the investment process of this Fund include:

#### Environmental

- a. Transition Risks from Climate Change
  - (i) Implied Temperature Risk (ITR)
  - (ii) Greenhouse gas emissions (WACI)

#### Social

- a. External Social Factors
- b. Social Controversy

Further details on the Sustainability Risks considered and their potential impacts are included under Sustainability Risks within the section of the Prospectus entitled Risk Factors.

The full investment objective and policies are defined in the Fund's Prospectus.

# Wellington Management Funds (Luxembourg)

## Wellington Emerging Markets Research Equity Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

### Performance

The Wellington Emerging Markets Research Equity Fund launched on June 3, 2014. The table below details the performance of all funded classes within the Fund.

	Total Returns (%)				Since Inception*	Inception Date
	6 Mths	1 Year	3 Years	5 Years		
Class S USD	8.48%	9.04%	(8.53%)	0.74%	N/A	June 03, 2014
MSCI Emerging Markets Index	7.49%	12.55%	(5.07%)	3.10%	N/A	
Class D USD	8.00%	8.07%	(9.35%)	(0.16%)	4.73%	March 23, 2016
MSCI Emerging Markets Index	7.49%	12.55%	(5.07%)	3.10%	6.00%	
Class N USD	8.40%	8.88%	(8.67%)	0.59%	5.53%	March 23, 2016
MSCI Emerging Markets Index	7.49%	12.55%	(5.07%)	3.10%	6.00%	
Class S CAD	12.57%	12.76%	(5.43%)	1.67%	1.20%	November 16, 2017
MSCI Emerging Markets Index CAD	11.54%	16.38%	(1.85%)	4.05%	3.05%	
Class T USD	8.88%	9.87%	(7.84%)	1.50%	(0.14%)	March 09, 2018
MSCI Emerging Markets Index	7.49%	12.55%	(5.07%)	3.10%	0.83%	
Class J JPY	23.86%	21.54%	3.72%	9.34%	6.82%	May 30, 2018
MSCI Emerging Markets Index JPY	22.64%	25.26%	7.44%	11.70%	8.91%	
Class D EUR	11.32%	10.02%	(6.15%)	1.12%	1.89%	August 20, 2018
MSCI Emerging Markets Index EUR	10.79%	14.57%	(1.81%)	4.36%	4.48%	
Class N EUR	11.72%	10.83%	(5.53%)	1.82%	3.03%	September 27, 2018
MSCI Emerging Markets Index EUR	10.79%	14.57%	(1.81%)	4.36%	4.59%	
Class N GBP	9.31%	9.50%	(5.92%)	0.73%	2.50%	January 09, 2019
MSCI Emerging Markets Index GBP	8.40%	13.19%	(2.21%)	3.24%	4.32%	
Class DL USD	7.63%	7.44%	(9.82%)	N/A	(1.83%)	December 18, 2019
MSCI Emerging Markets Index	7.49%	12.55%	(5.07%)	N/A	2.03%	
Class DL EUR	10.93%	9.38%	(6.71%)	N/A	4.54%	March 12, 2020
MSCI Emerging Markets Index EUR	10.79%	14.57%	(1.81%)	N/A	8.44%	
Class T CAD	12.99%	13.61%	(4.72%)	N/A	1.44%	September 01, 2020
MSCI Emerging Markets Index CAD	11.54%	16.38%	(1.85%)	N/A	2.92%	
Class S EUR	11.81%	11.00%	N/A	N/A	(3.30%)	September 23, 2021
MSCI Emerging Markets Index EUR	10.79%	14.57%	N/A	N/A	0.20%	

Returns are net of fees and expenses.

Returns for periods of greater than one year are annualised.

All classes are accumulating and unhedged unless otherwise noted.

The figures stated in this report are historical and not necessarily indicative of future performance.

\* The since inception total return is not disclosed for classes aged 10 years and more.

### Statistical information

Fund information	June 30, 2024	December 31, 2023	December 31, 2022
Total net assets	673,883,432	753,012,423	1,123,615,286

  

Unit class information <sup>1</sup>	June 30, 2024	December 31, 2023	December 31, 2022
<b>Class D USD</b>			
Total net assets	39,396,991	42,400,998	45,258,273
Number of units outstanding	2,687,509.241	3,123,771.968	3,428,673.889
Net asset value per unit	14.6593	13.5737	13.1999
<b>Class DL USD</b>			
Total net assets	9,221	8,567	8,372
Number of units outstanding	1,002.476	1,002.476	1,002.476
Net asset value per unit	9.1985	8.5461	8.3514

# Wellington Management Funds (Luxembourg)

## Wellington Emerging Markets Research Equity Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Statistical information (continued)

Unit class information <sup>1</sup> (continued)	June 30, 2024	December 31, 2023	December 31, 2022
<b>Class N USD</b>			
Total net assets	5,918,446	6,833,987	7,662,697
Number of units outstanding	379,156,295	474,573,799	551,339,311
Net asset value per unit	15.6095	14.4003	13.8983
<b>Class S USD</b>			
Total net assets	388,058,351	458,303,485	592,639,861
Number of units outstanding	28,432,017,087	36,425,590,472	48,876,844,919
Net asset value per unit	13.6486	12.5819	12.1252
<b>Class T USD</b>			
Total net assets	15,031,937	14,946,925	13,037,975
Number of units outstanding	1,519,996,424	1,645,662,382	1,500,771,073
Net asset value per unit	9.8895	9.0826	8.6875
<b>Class S CAD</b>			
Total net assets	54,128,838	48,026,105	47,443,482
Number of units outstanding	5,000,571,148	4,994,536,461	4,982,450,973
Net asset value per unit	10.8245	9.6157	9.5221
Net asset value per unit in USD*	7.9106	7.2924	7.0277
<b>Class S CAD AI (distributing)<sup>2</sup></b>			
Total net assets	-	-	154,745,201
Number of units outstanding	-	-	16,023,830,780
Net asset value per unit	-	-	9.6572
Net asset value per unit in USD*	-	-	7.1273
<b>Class T CAD</b>			
Total net assets	136,346,295	140,027,560	148,590,783
Number of units outstanding	12,907,003,768	14,977,557,814	16,170,542,656
Net asset value per unit	10.5637	9.3492	9.1890
Net asset value per unit in USD*	7.7201	7.0902	6.7818
<b>Class D EUR</b>			
Total net assets	4,119,431	3,957,488	2,945,831
Number of units outstanding	369,205,403	394,852,054	291,946,343
Net asset value per unit	11.1576	10.0227	10.0903
Net asset value per unit in USD*	11.9581	11.0716	10.7689
<b>Class DL EUR</b>			
Total net assets	10,919	9,843	9,955
Number of units outstanding	902,014	902,014	902,014
Net asset value per unit	12.1050	10.9118	11.0359
Net asset value per unit in USD*	12.9735	12.0537	11.7780
<b>Class N EUR</b>			
Total net assets	28,461,493	29,781,846	30,410,758
Number of units outstanding	2,396,593,935	2,801,812,928	2,863,938,115
Net asset value per unit	11.8758	10.6295	10.6185
Net asset value per unit in USD*	12.7279	11.7419	11.3326
<b>Class S EUR</b>			
Total net assets	47,326,428	45,311,647	61,573,126
Number of units outstanding	5,194,042,656	5,560,138,255	7,574,735,713
Net asset value per unit	9.1117	8.1494	8.1287
Net asset value per unit in USD*	9.7654	9.0022	8.6754

# Wellington Management Funds (Luxembourg)

Wellington Emerging Markets Research Equity Fund (continued)

Investment Manager's report (continued)

June 30, 2024

## Statistical information (continued)

Unit class information <sup>1</sup> (continued)	June 30, 2024	December 31, 2023	December 31, 2022
<b>Class N GBP</b>			
Total net assets	478,115	437,374	447,360
Number of units outstanding	41,769.782	41,769.782	41,769.779
Net asset value per unit	11.4464	10.4711	10.7101
Net asset value per unit in USD*	14.4694	13.3485	12.8832
<b>Class J JPY</b>			
Total net assets	1,779,285	1,436,497	13,756,358,826
Number of units outstanding	119.116	119.116	1,268,532.367
Net asset value per unit	14,937.4164	12,059.6505	10,844.3105
Net asset value per unit in USD*	92.8597	85.5416	82.1881

<sup>1</sup> All classes are accumulating and unhedged unless otherwise noted.

<sup>2</sup> The S CAD A1 (distributing) unit class liquidated on December 4, 2023.

\* For information purposes only.



# Wellington Management Funds (Luxembourg)

## Wellington Emerging Markets Research Equity Fund (continued)

### Statement of investments June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing</b>					<b>Consumer staples (continued)</b>				
<b>Common stocks</b>					<i>Household &amp; personal products</i>				
<b>Communication services</b>					75,903 INR Colgate-Palmolive India Ltd. 2,587,961 0.38				
<i>Media &amp; entertainment</i>					368,493 INR Godrej Consumer Products Ltd. 6,079,941 0.90				
848,054	HKD	Tencent Holdings Ltd.	40,450,766	6.00	119,793	INR	Hindustan Unilever Ltd.	3,552,740	0.53
<i>Telecommunication services</i>					183,080 CNY Proya Cosmetics Co. Ltd. 2,796,574 0.42				
2,728,197	GBP	Airtel Africa PLC	4,141,904	0.61	8,128,200	IDR	Unilever Indonesia Tbk. PT	1,499,064	0.22
455,110	INR	Bharti Airtel Ltd.	7,881,296	1.17	<b>Total consumer staples</b> <b>32,565,243</b> <b>4.83</b>				
213,801	KRW	KT Corp.	5,809,050	0.86	<b>Energy</b>				
504,576	USD	Mobile TeleSystems PJSC**	138,758	0.02	<i>Energy</i>				
1,401,900	BRL	TIM SA	4,007,989	0.60	5,501,638	RUB	Gazprom PJSC**	759,067	0.11
25,912,100	THB	True Corp. PCL	6,178,374	0.92	198,588	USD	LUKOIL PJSC**	502,626	0.08
<b>Total communication services</b> <b>68,608,137</b> <b>10.18</b>					414,714	HUF	MOL Hungarian Oil & Gas PLC	3,239,055	0.48
<b>Consumer discretionary</b>					1,908	USD	Novatek PJSC**	11,896	0.00
<i>Automobiles &amp; components</i>					329,867	INR	Oil & Natural Gas Corp. Ltd.	1,084,689	0.16
38,574	INR	Bajaj Auto Ltd.	4,395,343	0.65	369,256	CAD	Parex Resources, Inc.	5,915,220	0.88
119,458	HKD	BYD Co. Ltd.	3,549,742	0.53	661,967	BRL	Petroleo Brasileiro SA	4,812,399	0.71
42,973	INR	Eicher Motors Ltd.	2,408,163	0.36	1,543,745	THB	PTT Exploration & Production PCL	6,394,148	0.95
18,951	KRW	Hyundai Motor Co.	4,061,420	0.60	520,093	INR	Reliance Industries Ltd.	19,526,994	2.90
184,863	INR	Mahindra & Mahindra Ltd.	6,355,119	0.94	<b>Total energy</b> <b>42,246,094</b> <b>6.27</b>				
1,152,000	HKD	Mint Group Ltd.	1,791,285	0.27	<b>Financials</b>				
554,000	HKD	Yadea Group Holdings Ltd.	700,359	0.10	<i>Banks</i>				
<i>Consumer durables &amp; apparel</i>					606,395	INR	Axis Bank Ltd.	9,200,915	1.36
41,383	INR	Amber Enterprises India Ltd.	2,244,024	0.34	249,409	USD	Banco Bilbao Vizcaya Argentaria SA	2,501,572	0.37
394,441	HKD	ANTA Sports Products Ltd.	3,789,107	0.56	3,840,737	BRL	Banco Bradesco SA	8,560,402	1.27
275,400	HKD	Shenzhen International Group Holdings Ltd.	2,696,715	0.40	36,639,369	CLP	Banco de Chile	4,076,066	0.60
<i>Consumer services</i>					1,239,389	BRL	Banco Santander Brasil SA	6,127,271	0.91
31,347	USD	H World Group Ltd.	1,044,482	0.16	1,107,110	CNY	Bank of Ningbo Co. Ltd.	3,361,228	0.50
437,971	INR	Jubilant Foodworks Ltd.	2,958,323	0.44	25,326,131	IDR	Bank Rakyat Indonesia Persero Tbk. PT	7,114,516	1.06
13,437	USD	MakeMyTrip Ltd.	1,130,052	0.17	3,287,411	PHP	BDO Unibank, Inc.	7,190,808	1.07
698,453	HKD	Meituan	9,939,049	1.47	1,866,260	HKD	China Merchants Bank Co. Ltd.	8,473,873	1.26
21,807	USD	Trip.com Group Ltd.	1,024,929	0.15	95,774	USD	HDFC Bank Ltd.	6,161,141	0.91
121,873	HKD	Trip.com Group Ltd.	5,847,481	0.87	537,428	INR	HDFC Bank Ltd.	10,852,001	1.61
<i>Retailing</i>					260,068	INR	IndusInd Bank Ltd.	4,567,466	0.68
19,126	USD	Alibaba Group Holding Ltd.	1,377,072	0.20	914,799	THB	Kasikornbank PCL	3,128,477	0.46
748,958	HKD	Alibaba Group Holding Ltd.	6,763,012	1.00	815,138	SAR	Saudi Awwal Bank	8,396,782	1.25
55,961	ZAR	Clicks Group Ltd.	1,055,352	0.16	2,449,680	USD	Sberbank of Russia PJSC**	38,636	0.01
140,339	USD	Coupang, Inc.	2,940,102	0.44	318,766	KRW	Shinhan Financial Group Co. Ltd.	11,150,442	1.65
12,160,600	IDR	Map Aktif Adiperkasa PT	579,253	0.09	<i>Diversified financials</i>				
12,800,800	IDR	Mitra Adiperkasa Tbk. PT	1,153,049	0.17	2,805,910	HKD	CSC Financial Co. Ltd.	2,080,875	0.31
9,294	ZAR	Naspers Ltd.	1,815,648	0.27	1,304,205	ZAR	FirstRand Ltd.	5,492,517	0.82
45,128	USD	PDD Holdings, Inc.	5,999,768	0.89	<i>Insurance</i>				
236,177	BRL	Raia Drogasil SA	1,091,922	0.16	1,050,920	HKD	AlA Group Ltd.	7,134,098	1.06
1,028,837	MXN	Wal-Mart de Mexico SAB de CV	3,503,070	0.52	328,830	BRL	BB Seguridade Participacoes SA	1,949,495	0.29
899,398	HKD	Zhongsheng Group Holdings Ltd.	1,315,563	0.19	2,045,000	HKD	China Pacific Insurance Group Co. Ltd.	4,992,405	0.74
<b>Total consumer discretionary</b> <b>81,529,404</b> <b>12.10</b>					379,190	ZAR	Discovery Ltd.	2,796,993	0.42
<b>Consumer staples</b>					1,974,000	HKD	PICC Property & Casualty Co. Ltd.	2,452,519	0.36
<i>Food beverage &amp; tobacco</i>					238,091	INR	SBI Life Insurance Co. Ltd.	4,259,870	0.63
17,370	CNY	Kweichow Moutai Co. Ltd.	3,507,898	0.52	<b>Total financials</b> <b>132,060,368</b> <b>19.60</b>				
271,402	INR	Tata Consumer Products Ltd.	3,571,880	0.53	<b>Health care</b>				
186,000	HKD	Tsingtao Brewery Co. Ltd.	1,241,207	0.18	<i>Health care equipment &amp; services</i>				
1,317,000	TWD	Uni-President Enterprises Corp.	3,300,467	0.49	25,063	INR	Apollo Hospitals Enterprise Ltd.	1,859,178	0.28
226,572	INR	Varun Beverages Ltd.	4,427,511	0.66	2,104,300	THB	Bangkok Dusit Medical Services PCL	1,519,557	0.23

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Emerging Markets Research Equity Fund (continued)

### Statement of investments (continued)

June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing (continued)</b>					<b>Information technology (continued)</b>				
<b>Common stocks (continued)</b>					<i>Semiconductors, semiconductor equipment (continued)</i>				
<b>Health care (continued)</b>									
<i>Health care equipment &amp; services (continued)</i>									
849,865	AED	Burjeel Holdings PLC	610,848	0.09	213,225	TWD	Realtek Semiconductor Corp.	3,588,640	0.53
106,717	CNY	China National Accord Medicines Corp. Ltd.	473,364	0.07	2,135,245	TWD	Taiwan Semiconductor Manufacturing Co. Ltd.	63,580,496	9.44
136,004	INR	Fortis Healthcare Ltd.	775,290	0.11	<i>Software &amp; services</i>				
1,368,206	BRL	Hapvida Participacoes e Investimentos SA	943,429	0.14	292,231	USD	Infosys Ltd.	5,441,341	0.81
30,182	SAR	Mouwasat Medical Services Co.	974,594	0.14	50,589	INR	Infosys Ltd.	950,506	0.14
145,900	BRL	Rede D'Or Sao Luiz SA	714,469	0.11	<i>Technology hardware &amp; equipment</i>				
21,600	CNY	Shenzhen Mindray Bio-Medical Electronics Co. Ltd.	864,797	0.13	452,000	TWD	Accton Technology Corp.	7,732,688	1.15
174,400	HKD	Sinopharm Group Co. Ltd.	463,509	0.07	1,100,737	TWD	Chroma ATE, Inc.	10,789,710	1.60
<i>Pharmaceuticals, biotechnology &amp; life sciences</i>					1,079,000	TWD	Hon Hai Precision Industry Co. Ltd.	7,117,612	1.06
315,320	CNY	Amoy Diagnostics Co. Ltd.	765,511	0.11	534,794	KRW	Samsung Electronics Co. Ltd.	31,664,156	4.70
130,260	CNY	China Resources Sanjiu Medical & Pharmaceutical Co. Ltd.	763,341	0.11	18,048	KRW	Samsung Electronics Co. Ltd.	833,892	0.12
93,858	INR	Cipla Ltd.	1,666,736	0.25	1,143,917	TWD	Unimicron Technology Corp.	6,346,965	0.94
290,000	HKD	Innovent Biologics, Inc.	1,366,908	0.20	<b>Total information technology</b>				
269,120	CNY	Jiangsu Hengrui Pharmaceuticals Co. Ltd.	1,424,482	0.21				<b>162,313,659</b>	<b>24.09</b>
20,708	USD	Legend Biotech Corp.	917,157	0.14	<b>Materials</b>				
26,700	HKD	Sichuan Kelun-Biotech Biopharmaceutical Co. Ltd.	567,008	0.09	<i>Materials</i>				
2,389,000	HKD	Sino Biopharmaceutical Ltd.	816,998	0.12	734,506	INR	Ambuja Cements Ltd.	5,903,794	0.88
42,942	INR	Torrent Pharmaceuticals Ltd.	1,437,434	0.21	367,094	GBP	Anglo American PLC	11,610,364	1.72
53,980	USD	Zai Lab Ltd.	935,473	0.14	1,176,500	HKD	Anhui Conch Cement Co. Ltd.	2,802,841	0.42
<b>Total health care</b>									
			<b>19,860,083</b>	<b>2.95</b>	5,340,000	HKD	China National Building Material Co. Ltd.	1,915,106	0.28
<b>Industrials</b>					891,000	USD	GMK Norilskiy Nickel PAO**	107,686	0.02
<i>Capital goods</i>					784,681	MXN	Grupo Mexico SAB de CV	4,223,043	0.63
1,793,913	INR	Ashok Leyland Ltd.	5,203,773	0.77	641,377	ZAR	Harmony Gold Mining Co. Ltd.	5,902,706	0.88
371,500	HKD	BOC Aviation Ltd.	2,664,652	0.39	11,066	KRW	LG Chem Ltd.	2,777,554	0.41
397,520	CNY	Contemporary Amperex Technology Co. Ltd.	9,849,303	1.46	311,779	CAD	Lundin Mining Corp.	3,470,161	0.51
113,295	INR	Havells India Ltd.	2,476,016	0.37	8,726	KRW	POSCO Holdings, Inc.	2,301,154	0.34
276,061	INR	KEC International Ltd.	2,936,154	0.44	1,174,272	INR	Tata Steel Ltd.	2,450,428	0.36
51,631	KRW	SK IE Technology Co. Ltd.	1,654,142	0.25	<b>Total materials</b>				
528,098	BRL	WEG SA	4,011,280	0.59				<b>43,464,837</b>	<b>6.45</b>
1,903,900	CNY	Zoomlion Heavy Industry Science & Technology Co. Ltd.	2,012,366	0.30	<b>Real estate</b>				
<i>Transportation</i>					<i>Real estate</i>				
787,042	INR	Adani Ports & Special Economic Zone Ltd.	13,950,853	2.07	2,161,278	PHP	Ayala Land, Inc.	1,050,972	0.15
1,621,623	INR	GMR Airports Infrastructure Ltd.	1,877,981	0.28	606,335	HKD	China Overseas Land & Investment Ltd.	1,051,538	0.16
2,422,958	USD	Grab Holdings Ltd.	8,601,501	1.28	218,400	HKD	China Resources Mixc Lifestyle Services Ltd.	723,114	0.11
353,900	BRL	Rumo SA	1,320,168	0.19	252,500	MXN	Corp. Inmobiliaria Vesta SAB de CV	755,753	0.11
<b>Total industrials</b>					839,739	AED	Emaar Properties PJSC	1,874,724	0.28
			<b>56,558,189</b>	<b>8.39</b>	575,677	USD	KE Holdings, Inc.	8,145,829	1.21
<b>Information technology</b>					392,810	HKD	Longfor Group Holdings Ltd.	539,350	0.08
<i>Semiconductors, semiconductor equipment</i>					<b>Total real estate</b>				
83,652	TWD	ASPEED Technology, Inc.	12,480,177	1.85				<b>14,141,280</b>	<b>2.10</b>
203,000	TWD	MediaTek, Inc.	8,760,384	1.30	<b>Utilities</b>				
1,408,944	TWD	Nanya Technology Corp.	3,027,092	0.45	<i>Utilities</i>				
					1,040,457	HKD	China Longyuan Power Group Corp. Ltd.	935,524	0.14
					508,973	BRL	Cia de Saneamento Basico do Estado de Sao Paulo SABESP	6,869,754	1.02

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Emerging Markets Research Equity Fund (continued)

### Statement of investments (continued)

June 30, 2024

<i>Holding/ nominal</i>	<i>CCY*</i>	<i>Investment</i>	<i>Market value USD</i>	<i>% net assets</i>
<b>Transferable securities admitted to an official stock exchange listing (continued)</b>				
<b>Common stocks (continued)</b>				
<b>Utilities (continued)</b>				
<i>Utilities (continued)</i>				
682,908	HKD	ENN Energy Holdings Ltd.	5,628,651	0.83
<b>Total utilities</b>			<b>13,433,929</b>	<b>1.99</b>
<b>Total common stocks</b>			<b>666,781,223</b>	<b>98.95</b>
<b>Total transferable securities admitted to an official stock exchange listing</b>			<b>666,781,223</b>	<b>98.95</b>
<b>Total investments in securities</b>			<b>666,781,223</b>	<b>98.95</b>

### Financial derivative instruments

#### Traded future contracts

<i>Number of contracts long/(short)</i>	<i>CCY</i>	<i>Investment</i>	<i>Delivery date</i>	<i>Counterparty</i>	<i>Commitment USD</i>	<i>Unrealised appreciation/ (depreciation) USD</i>	<i>% net assets</i>
59	USD	ICE U.S.MSCI Emerging Markets EM Index Futures	20/09/2024	Citigroup Global Markets Incorporated	3,210,190	17,552	0.00
Unrealised appreciation on future contracts						17,552	0.00
<b>Total traded future contracts</b>						<b>17,552</b>	<b>0.00</b>

A positive number of contracts indicates that the Fund is long of the underlying asset and a negative number of contracts indicates that the Fund is short of the underlying asset.

<b>Net other assets/(liabilities)</b>	<i>Fair value USD</i>	<i>% net assets</i>
	<b>7,084,657</b>	<b>1.05</b>
<b>Total net assets</b>	<b>673,883,432</b>	<b>100.00</b>

\* CCY is the trade currency of the holding.

\*\* Security is valued at its fair value under the direction of the Board of Managers.

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Emerging Markets Research Equity Fund (continued)

### Classifications June 30, 2024

<u>Industry</u>	<u>% net assets</u>
Banks	14.97
Semiconductors, semiconductor equipment	13.57
Technology hardware & equipment	9.57
Materials	6.45
Energy	6.27
Media & entertainment	6.00
Capital goods	4.57
Telecommunication services	4.18
Retailing	4.09
Transportation	3.82
Insurance	3.50
Automobiles & components	3.45
Consumer services	3.26
Household & personal products	2.45
Food beverage & tobacco	2.38
Real estate	2.10
Utilities	1.99
Pharmaceuticals, biotechnology & life sciences	1.58
Health care equipment & services	1.37
Consumer durables & apparel	1.30
Diversified financials	1.13
Software & services	0.95
<b>Total investments</b>	<b>98.95</b>
<b>Other assets/(liabilities)</b>	<b>1.05</b>
<b>Total net assets</b>	<b>100.00</b>

<u>Country</u>	<u>% net assets</u>
China	23.59
India	22.29
Taiwan	18.81
South Korea	9.37
Brazil	5.99
South Africa	4.27
Thailand	2.56
Indonesia	1.54
Saudi Arabia	1.39
Singapore	1.28
Mexico	1.26
Philippines	1.22
Hong Kong	1.18
Chile	1.11
Canada	0.88
Nigeria	0.61
Hungary	0.48
United Arab Emirates	0.37
Spain	0.37
Russia	0.24
United States	0.14
<b>Total investments</b>	<b>98.95</b>
<b>Other assets/(liabilities)</b>	<b>1.05</b>
<b>Total net assets</b>	<b>100.00</b>

### Investment Objective & Policy

The Fund is subject to the disclosure requirements of Article 8 of the SFDR.

The investment objective of the Fund is to seek long-term capital appreciation in excess of the MSCI All Country World Index (the "Index"), primarily through investment in equity securities issued by companies worldwide, including emerging markets.

The Sustainability Risks that are most frequently relevant to the investment process of this Fund include:

#### Environmental

- a. Transition Risks from Climate Change
  - (i) Implied Temperature Risk (ITR)
  - (ii) Greenhouse gas emissions (WACI)

#### Social

- a. Internal Social Factors
  - (i) Child & Forced Labour
  - (ii) Human Rights
- b. External Social Factors
  - (i) Social Controversy

#### Governance

- a. Lack of diversity at board or governing body level
- b. Corporate management practices
  - (i) Inadequate external or internal audit

Further details on the sustainability risks considered and their potential impacts as well as pre-contractual disclosure information relating to the ESG characteristics, or objectives, of the Fund are described in the Fund's Prospectus.

The Index serves as a reference benchmark for performance comparison, weighted average carbon intensity and market context purposes only.

The Fund will primarily invest, directly or indirectly through the use of FDIs, in equity and other securities with equity characteristics.

The Fund may also invest in other securities, including, for example, exchange-traded funds qualifying as UCIs within the meaning of the 2010 Law and cash and cash equivalents (to achieve its investment goals, for treasury purposes, and/or in case of unfavourable market conditions), all as deemed by the Investment Manager to be consistent with the investment discipline. The Fund may invest in China A Shares traded via Stock Connect.

The Fund may buy and sell exchange-traded and over-the-counter FDIs including swaps, futures, options, forwards and other UCITS-eligible FDIs, for investment purposes and for efficient portfolio management, including hedging against risk. Where the Fund uses total return swaps, the underlying consists of instruments in which the Fund may invest according to its investment objective and policy.

The Fund invests in an unconstrained manner and may at times be concentrated by geographical region or industry sector.

The Fund is denominated in US Dollars but may have exposure to various currencies and is not normally be hedged against currency fluctuations, however the Investment Manager may employ currency hedging to seek to protect or enhance the value of the Fund's holdings when it believes it is advisable to do so.

The global exposure for this Fund is calculated according to the commitment methodology. The global exposure generated through the use of financial derivative instruments is limited to 100% of net asset value of the Fund when calculated using the commitment methodology.

The full investment objective and policies are defined in the Fund's Prospectus.

# Wellington Management Funds (Luxembourg)

## Wellington Global Innovation Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Performance

The Wellington Global Innovation Fund launched on February 16, 2017. The table below details the performance of all funded classes within the Fund.

	Total Returns (%)					Inception Date
	Periods ended June 30, 2024					
	6 Mths	1 Year	3 Years	5 Years	Since Inception	
Class D USD	10.10%	17.63%	(3.98%)	9.59%	12.41%	February 16, 2017
MSCI All Country World Index	11.30%	19.38%	5.43%	10.76%	10.31%	
Class N USD	10.49%	18.49%	(3.28%)	10.41%	13.24%	February 16, 2017
MSCI All Country World Index	11.30%	19.38%	5.43%	10.76%	10.31%	
Class S USD	10.60%	18.71%	(3.09%)	10.62%	13.46%	February 16, 2017
MSCI All Country World Index	11.30%	19.38%	5.43%	10.76%	10.31%	
Class N GBP	11.43%	19.17%	(0.37%)	10.56%	12.30%	January 09, 2019
MSCI All Country World Index GBP	12.24%	20.06%	8.60%	10.91%	12.29%	
Class S EUR	13.99%	20.85%	0.23%	N/A	10.74%	July 29, 2019
MSCI All Country World Index EUR	14.72%	21.52%	9.05%	N/A	11.48%	
Class D EUR	13.46%	19.72%	(0.70%)	N/A	16.68%	March 18, 2020
MSCI All Country World Index EUR	14.72%	21.52%	9.05%	N/A	19.74%	
Class D EUR (hedged)	9.14%	14.96%	(6.82%)	N/A	(1.22%)	November 18, 2020
MSCI All Country World Index hedged to EUR	10.44%	16.81%	2.82%	N/A	7.19%	
Class N EUR (hedged)	9.64%	15.89%	(6.05%)	N/A	(0.42%)	November 18, 2020
MSCI All Country World Index hedged to EUR	10.44%	16.81%	2.82%	N/A	7.19%	
Class T USD	11.01%	19.61%	(2.44%)	N/A	(0.06%)	January 27, 2021
MSCI All Country World Index	11.30%	19.38%	5.43%	N/A	8.03%	
Class T SGD (hedged)	9.98%	16.94%	N/A	N/A	(4.76%)	September 21, 2021
MSCI All Country World Index hedged to SGD	10.35%	16.85%	N/A	N/A	4.31%	
Class DL USD	9.71%	16.91%	N/A	N/A	(4.50%)	November 29, 2021
MSCI All Country World Index	11.30%	19.38%	N/A	N/A	5.08%	
Class T SGD	N/A	N/A	N/A	N/A	1.59%	May 17, 2024
MSCI All Country World Index SGD	N/A	N/A	N/A	N/A	1.87%	

Returns are net of fees and expenses.

Returns for periods of greater than one year are annualised.

All classes are accumulating and unhedged unless otherwise noted.

The figures stated in this report are historical and not necessarily indicative of future performance.

#### Statistical information

Fund information	June 30, 2024	December 31, 2023	December 31, 2022
Total net assets	351,920,055	477,234,758	386,816,650
<b>Unit class information<sup>1</sup></b>	<b>June 30, 2024</b>	<b>December 31, 2023</b>	<b>December 31, 2022</b>
<b>Class D USD</b>			
Total net assets	33,382,286	40,511,990	41,590,639
Number of units outstanding	1,409,677.591	1,883,493.807	2,542,783.435
Net asset value per unit	23.6808	21.5090	16.3563
<b>Class DL USD</b>			
Total net assets	206,501	319,617	244,323
Number of units outstanding	23,260.641	39,498.188	39,498.188
Net asset value per unit	8.8777	8.0919	6.1857
<b>Class N USD</b>			
Total net assets	8,429,876	8,588,717	13,246,839
Number of units outstanding	337,242.000	379,645.452	775,625.217
Net asset value per unit	24.9965	22.6230	17.0789

# Wellington Management Funds (Luxembourg)

## Wellington Global Innovation Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Statistical information (continued)

Unit class information <sup>1</sup> (continued)	June 30, 2024	December 31, 2023	December 31, 2022
<b>Class S USD</b>			
Total net assets	223,113,680	249,810,766	225,063,515
Number of units outstanding	8,800,521.716	10,897,653.290	13,029,886.662
Net asset value per unit	25.3523	22.9234	17.2729
<b>Class T USD</b>			
Total net assets	7,158,755	6,448,801	5,431,895
Number of units outstanding	717,274.995	717,274.995	807,837.241
Net asset value per unit	9.9805	8.9907	6.7240
<b>Class D EUR</b>			
Total net assets	1,939,034	1,558,692	1,229,880
Number of units outstanding	100,112.529	91,310.583	91,499.272
Net asset value per unit	19.3685	17.0702	13.4414
Net asset value per unit in USD*	20.7582	18.8566	14.3454
<b>Class D EUR (hedged)</b>			
Total net assets	29,803	27,308	21,392
Number of units outstanding	3,115.796	3,115.796	3,115.796
Net asset value per unit	9.5652	8.7643	6.8658
Net asset value per unit in USD*	10.2515	9.6815	7.3275
<b>Class N EUR (hedged)</b>			
Total net assets	16,579	15,121	11,760
Number of units outstanding	1,683.431	1,683.431	1,683.431
Net asset value per unit	9.8483	8.9821	6.9858
Net asset value per unit in USD*	10.5549	9.9221	7.4556
<b>Class S EUR</b>			
Total net assets	59,919,233	146,569,644	89,399,018
Number of units outstanding	3,626,739.866	10,112,637.023	7,908,753.845
Net asset value per unit	16.5215	14.4937	11.3038
Net asset value per unit in USD*	17.7069	16.0105	12.0640
<b>Class N GBP</b>			
Total net assets	777,455	737,331	677,268
Number of units outstanding	41,183.874	43,521.529	49,966.603
Net asset value per unit	18.8777	16.9417	13.5544
Net asset value per unit in USD*	23.8632	21.5973	16.3046
<b>Class T SGD</b>			
Total net assets	5,589,367	-	-
Number of units outstanding	550,201.324	-	-
Net asset value per unit	10.1588	-	-
Net asset value per unit in USD*	7.4959	-	-
<b>Class T SGD (hedged)</b>			
Total net assets	11,079,990	9,151,999	4,916,467
Number of units outstanding	1,268,523.311	1,152,352.251	808,706.297
Net asset value per unit	8.7346	7.9420	6.0794
Net asset value per unit in USD*	6.4450	6.0208	4.5328

<sup>1</sup> All classes are accumulating and unhedged unless otherwise noted.

\* For information purposes only.

# Wellington Management Funds (Luxembourg)

## Wellington Global Innovation Fund (continued)

### Statement of investments June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets				
<b>Transferable securities admitted to an official stock exchange listing</b>					<b>Health care (continued)</b>								
<b>Common stocks</b>					<i>Pharmaceuticals, biotechnology &amp; life sciences (continued)</i>								
<b>Communication services</b>					62,504	USD	Exact Sciences Corp.	2,640,794	0.75				
<i>Media &amp; entertainment</i>					138,229	GBP	Genus PLC	2,883,131	0.82				
120,866	USD	Alphabet, Inc.	22,015,742	6.26	24,098	USD	ICON PLC	7,554,000	2.15				
11,618	USD	Netflix, Inc.	7,840,756	2.23	103,433	USD	REVOLUTION Medicines, Inc.	4,014,235	1.14				
16,306	USD	Spotify Technology SA	5,116,659	1.45	<b>Total health care</b>								
<b>Total communication services</b>									<b>59,935,792</b>	<b>17.03</b>			
<b>Consumer discretionary</b>					<b>Industrials</b>								
<i>Automobiles &amp; components</i>					<i>Commercial &amp; professional services</i>								
62,518	USD	Aptiv PLC	4,402,518	1.25	10,273	USD	Clean Harbors, Inc.	2,323,239	0.66				
165,840	USD	Gentex Corp.	5,590,466	1.59	64,617	USD	Dayforce, Inc.	3,205,003	0.91				
<i>Consumer durables &amp; apparel</i>					147,900	JPY	Recruit Holdings Co. Ltd.	7,913,560	2.25				
352,800	HKD	ANTA Sports Products Ltd.	3,389,093	0.96	<i>Transportation</i>								
1,070	EUR	Hermes International SCA	2,454,094	0.70	1,598,657	USD	Grab Holdings Ltd.	5,675,233	1.61				
84,257	USD	Skyline Champion Corp.	5,708,412	1.62	67,559	USD	Uber Technologies, Inc.	4,910,188	1.40				
<i>Consumer services</i>					<b>Total industrials</b>								
35,307	USD	Airbnb, Inc.	5,353,600	1.52					<b>24,027,223</b>	<b>6.83</b>			
192,684	USD	Chipotle Mexican Grill, Inc.	12,071,653	3.43	<b>Information technology</b>								
47,367	GBP	Flutter Entertainment PLC	8,661,150	2.46	<i>Semiconductors, semiconductor equipment</i>								
42,207	USD	Shake Shack, Inc.	3,798,630	1.08	6,779	USD	ASML Holding NV	6,933,086	1.97				
130,684	USD	Sweetgreen, Inc.	3,938,816	1.12	28,069	USD	First Solar, Inc.	6,328,437	1.80				
1,572,840	GBP	Trainline PLC	6,250,983	1.78	121,947	USD	NVIDIA Corp.	15,065,332	4.28				
8,273	USD	Wingstop, Inc.	3,496,666	0.99	49,685	USD	Taiwan Semiconductor Manufacturing Co. Ltd.	8,635,750	2.45				
<i>Retailing</i>					<i>Software &amp; services</i>								
120,748	USD	Amazon.com, Inc.	23,334,551	6.63	17,810	USD	Adobe, Inc.	9,894,168	2.81				
187,636	USD	Coupang, Inc.	3,930,974	1.12	89,610	USD	Dynatrace, Inc.	4,009,151	1.14				
4,295	USD	MercadoLibre, Inc.	7,058,403	2.00	6,038	USD	HubSpot, Inc.	3,561,152	1.01				
<b>Total consumer discretionary</b>									37,413	USD	Microsoft Corp.	16,721,740	4.75
				<b>99,440,009</b>	<b>28.25</b>	11,821	USD	MongoDB, Inc.	2,954,777	0.84			
<b>Financials</b>					<i>Technology hardware &amp; equipment</i>								
<i>Diversified financials</i>					54,052	USD	Shopify, Inc.	3,570,135	1.02				
212,686	USD	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	6,295,506	1.79	7,385	USD	Synopsys, Inc.	4,394,518	1.25				
26,128	USD	Mastercard, Inc.	11,526,628	3.27	127,742	USD	Unity Software, Inc.	2,077,085	0.59				
42,723	USD	Visa, Inc.	11,213,506	3.19	<b>Total information technology</b>								
121,495	USD	XP, Inc.	2,137,097	0.61					<b>92,526,573</b>	<b>26.29</b>			
<b>Total financials</b>									<b>31,172,737</b>	<b>8.86</b>			
<b>Health care</b>					<b>Real estate</b>								
<i>Health care equipment &amp; services</i>					<i>Real estate</i>								
10,969	USD	Intuitive Surgical, Inc.	4,879,559	1.39	83,743	USD	Prologis, Inc.	9,405,176	2.67				
25,334	USD	UnitedHealth Group, Inc.	12,901,593	3.66	<b>Total real estate</b>								
<i>Pharmaceuticals, biotechnology &amp; life sciences</i>									<b>9,405,176</b>	<b>2.67</b>			
6,399	USD	Argenx SE	2,751,826	0.78	<b>Total common stocks</b>								
217,940	JPY	Daiichi Sankyo Co. Ltd.	7,484,151	2.13					<b>351,480,667</b>	<b>99.87</b>			
16,376	USD	Eli Lilly & Co.	14,826,503	4.21	<b>Total transferable securities admitted to an official stock exchange listing</b>								
								<b>351,480,667</b>	<b>99.87</b>				
<b>Total investments in securities</b>									<b>351,480,667</b>	<b>99.87</b>			

The accompanying notes are an integral part of these financial statements.



# Wellington Management Funds (Luxembourg)

## Wellington Global Innovation Fund (continued)

### Statement of investments (continued)

June 30, 2024

#### Financial derivative instruments

##### Forward foreign exchange contracts

##### Hedged classes forwards

<i>Maturity date</i>	<i>Amount bought</i>	<i>Amount sold</i>	<i>Counterparty</i>	<i>Unrealised appreciation/ (depreciation) USD</i>	<i>% net assets</i>
<b>Class D EUR (hedged)</b>					
31/07/2024	EUR 30,140	USD 32,253	State Street Bank	94	0.00
31/07/2024	USD 530	EUR 495	State Street Bank	(1)	(0.00)
<b>Total class D EUR (hedged)</b>				<b>93</b>	<b>0.00</b>
<b>Class N EUR (hedged)</b>					
31/07/2024	EUR 16,786	USD 17,962	State Street Bank	53	0.00
31/07/2024	USD 295	EUR 276	State Street Bank	(1)	(0.00)
<b>Total class N EUR (hedged)</b>				<b>52</b>	<b>0.00</b>
<b>Class T SGD (hedged)</b>					
31/07/2024	SGD 11,075,281	USD 8,187,476	State Street Bank	(4,023)	(0.00)
31/07/2024	SGD 65,139	USD 48,030	State Street Bank	101	0.00
31/07/2024	USD 63,650	SGD 86,075	State Street Bank	50	0.00
31/07/2024	USD 22,275	SGD 30,211	State Street Bank	(48)	(0.00)
<b>Total class T SGD (hedged)</b>				<b>(3,920)</b>	<b>(0.00)</b>
<b>Total hedge classes forwards</b>				<b>(3,775)</b>	<b>(0.00)</b>
Unrealised appreciation on forward foreign exchange contracts				298	0.00
Unrealised depreciation on forward foreign exchange contracts				(4,073)	(0.00)
<b>Total forward foreign exchange contracts</b>				<b>(3,775)</b>	<b>(0.00)</b>
<b>Net other assets/(liabilities)</b>				<b>443,163</b>	<b>0.13</b>
<b>Total net assets</b>				<b>351,920,055</b>	<b>100.00</b>

\* CCY is the trade currency of the holding.

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

Wellington Global Innovation Fund (continued)

## Classifications June 30, 2024

<u>Industry</u>	<u>% net assets</u>
Software & services	13.41
Consumer services	12.38
Pharmaceuticals, biotechnology & life sciences	11.98
Semiconductors, semiconductor equipment	10.50
Media & entertainment	9.94
Retailing	9.75
Diversified financials	8.86
Health care equipment & services	5.05
Commercial & professional services	3.82
Consumer durables & apparel	3.28
Transportation	3.01
Automobiles & components	2.84
Real estate	2.67
Technology hardware & equipment	2.38
<b>Total investments</b>	<b>99.87</b>
<b>Other assets/(liabilities)</b>	<b>0.13</b>
<b>Total net assets</b>	<b>100.00</b>

<u>Country</u>	<u>% net assets</u>
United States	76.12
Japan	5.47
United Kingdom	5.06
Netherlands	2.75
Brazil	2.61
Taiwan	2.45
Singapore	1.61
South Korea	1.12
Canada	1.02
China	0.96
France	0.70
<b>Total investments</b>	<b>99.87</b>
<b>Other assets/(liabilities)</b>	<b>0.13</b>
<b>Total net assets</b>	<b>100.00</b>

### Investment Objective & Policy

The Fund is subject to the disclosure requirements of Article 8 of the SFDR.

The investment objective of the Fund is to seek long-term total returns in excess of the MSCI All Country World Index (the "Index"), seeking to achieve the objective by principally investing in equity securities issued by companies worldwide.

The Sustainability Risks that are most frequently relevant to the investment process of this Fund include:

#### Environmental

- a. Transition Risks from Climate Change
  - (i) Implied Temperature Risk (ITR)
  - (ii) Greenhouse gas emissions (WACI)

#### Social

- a. Internal Social Factors
  - (i) Child & Forced Labour
  - (ii) Human Rights
- b. External Social Factors
  - (i) Social Controversy

#### Governance

- a. Corporate management practices
  - (i) Inadequate external or internal audit

Pre-contractual disclosure information relating to the ESG characteristics, or objectives, of the Fund are described in the Fund's Prospectus.

Further details on the Sustainability Risks considered and their potential impacts are included under Sustainability Risks within the section of the Prospectus entitled Risk Factors.

The Index may be considered during portfolio construction and is used for performance comparison purposes. Fund securities may be components of the Index but are not expected to have similar weightings.

The Fund will invest, either directly or indirectly, in equity and other securities with equity characteristics, including, for example, shares, preferred stock, warrants, dividend-right certificates, shares of REITs constituted as Closed End Funds and depositary receipts issued by companies worldwide.

The Fund may also invest in other securities, including, for example, convertible bonds, exchange-traded funds qualifying as UCIs within the meaning of the 2010 Law, and debt securities (not exceeding 20% of the net assets of the Fund), cash and cash equivalents (to achieve its investment goals, for treasury purposes, and/or in case of unfavourable market conditions), and derivatives for investment purposes and for efficient portfolio management including hedging against risk, all as deemed by the Investment Manager to be consistent with the investment discipline. The Fund may invest in China A Shares traded via Stock Connect.

The Fund is denominated in US Dollars.

The global exposure for this Fund is calculated according to the commitment methodology. The global exposure generated through the use of financial derivative instruments is limited to 100% of net asset value of the Fund when calculated using the commitment methodology.

The full investment objective and policies are defined in the Fund's Prospectus.

# Wellington Management Funds (Luxembourg)

## Wellington Global Opportunities Equity Fund (continued)

### Investment Manager's report (continued) June 30, 2024

#### Performance

The Wellington Global Opportunities Equity Fund launched on February 12, 2010. The table below details the performance of all funded classes within the Fund.

	Total Returns (%) Periods ended June 30, 2024				Since	Inception Date
	6 Mths	1 Year	3 Years	5 Years	Inception*	
Class S USD	13.93%	20.80%	3.16%	9.74%	N/A	November 07, 2011
MSCI All Country World Index	11.30%	19.38%	5.43%	10.76%	N/A	
Class N USD	13.82%	20.57%	2.96%	9.53%	N/A	February 21, 2014
MSCI All Country World Index	11.30%	19.38%	5.43%	10.76%	N/A	
Class D USD	13.40%	19.67%	2.19%	8.71%	N/A	April 04, 2014
MSCI All Country World Index	11.30%	19.38%	5.43%	10.76%	N/A	
Class T USD	14.36%	21.71%	3.93%	10.57%	10.45%	February 01, 2017
MSCI All Country World Index	11.30%	19.38%	5.43%	10.76%	10.63%	

Returns are net of fees and expenses.

Returns for periods of greater than one year are annualised.

All classes are accumulating and unhedged unless otherwise noted.

The figures stated in this report are historical and not necessarily indicative of future performance.

\* The since inception total return is not disclosed for classes aged 10 years and more.

#### Statistical information

<b>Fund information</b>	<b>June 30, 2024</b>	<b>December 31, 2023</b>	<b>December 31, 2022</b>
Total net assets	30,952,560	28,520,256	198,924,870
<b>Unit class information<sup>1</sup></b>	<b>June 30, 2024</b>	<b>December 31, 2023</b>	<b>December 31, 2022</b>
<b>Class D USD</b>			
Total net assets	1,827,185	1,676,309	1,637,932
Number of units outstanding	87,703.444	91,243.834	104,220.583
Net asset value per unit	20.8337	18.3718	15.7160
<b>Class N USD</b>			
Total net assets	492,882	433,021	1,204,410
Number of units outstanding	22,108.675	22,108.675	72,425.534
Net asset value per unit	22.2936	19.5860	16.6296
<b>Class S USD</b>			
Total net assets	27,780,563	25,597,120	187,642,574
Number of units outstanding	791,342.172	830,726.987	7,185,967.053
Net asset value per unit	35.1056	30.8129	26.1124
<b>Class T USD</b>			
Total net assets	851,929	813,806	8,439,954
Number of units outstanding	40,764.967	44,531.447	549,071.648
Net asset value per unit	20.8986	18.2749	15.3713

<sup>1</sup> All classes are accumulating and unhedged unless otherwise noted.

# Wellington Management Funds (Luxembourg)

## Wellington Global Opportunities Equity Fund (continued)

### Statement of investments June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing</b>				
<b>Common stocks</b>				
<b>Communication services</b>				
<i>Media &amp; entertainment</i>				
6,870	USD	Alphabet, Inc.	1,260,096	4.07
2,270	USD	Live Nation Entertainment, Inc.	212,790	0.69
9,500	HKD	Tencent Holdings Ltd.	453,134	1.46
<b>Total communication services</b>			<b>1,926,020</b>	<b>6.22</b>
<b>Consumer discretionary</b>				
<i>Automobiles &amp; components</i>				
311	EUR	Ferrari NV	126,893	0.41
6,424	EUR	Renault SA	329,375	1.07
<i>Consumer durables &amp; apparel</i>				
1,544	EUR	adidas AG	369,016	1.19
69	EUR	Hermes International SCA	158,255	0.51
2,238	USD	Lennar Corp.	335,409	1.08
5,200	JPY	Sony Group Corp.	440,930	1.43
<i>Consumer services</i>				
4,500	USD	Chipotle Mexican Grill, Inc.	281,925	0.91
1,940	USD	DoorDash, Inc.	211,033	0.68
<i>Retailing</i>				
6,215	USD	Amazon.com, Inc.	1,201,049	3.88
945	JPY	Fast Retailing Co. Ltd.	238,277	0.77
98	USD	MercadoLibre, Inc.	161,053	0.52
2,208	USD	Ross Stores, Inc.	320,866	1.04
<b>Total consumer discretionary</b>			<b>4,174,081</b>	<b>13.49</b>
<b>Consumer staples</b>				
<i>Household &amp; personal products</i>				
1,545	USD	Estee Lauder Cos., Inc.	164,388	0.53
8,944	CNY	Proya Cosmetics Co. Ltd.	136,621	0.44
5,081	GBP	Reckitt Benckiser Group PLC	275,028	0.89
8,757	GBP	Unilever PLC	480,979	1.55
<b>Total consumer staples</b>			<b>1,057,016</b>	<b>3.41</b>
<b>Energy</b>				
<i>Energy</i>				
3,158	USD	ConocoPhillips	361,212	1.17
1,332	USD	EOG Resources, Inc.	167,659	0.54
6,574	INR	Reliance Industries Ltd.	246,822	0.80
70,451	EUR	Saipem SpA	180,610	0.58
6,105	USD	Schlumberger NV	288,034	0.93
2,207	USD	Targa Resources Corp.	284,218	0.92
13,648	EUR	Vallourec SACA	214,216	0.69
<b>Total energy</b>			<b>1,742,771</b>	<b>5.63</b>
<b>Financials</b>				
<i>Banks</i>				
21,339	INR	Axis Bank Ltd.	323,780	1.05
51,847	GBP	HSBC Holdings PLC	448,226	1.45
49,000	JPY	Mitsubishi UFJ Financial Group, Inc.	526,675	1.70
<i>Diversified financials</i>				
1,193	USD	ARES Management Corp.	159,003	0.51
1,072	USD	Goldman Sachs Group, Inc.	484,887	1.57

Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Financials (continued)</b>				
<i>Diversified financials (continued)</i>				
3,358	GBP	London Stock Exchange Group PLC	399,016	1.29
162	CHF	Partners Group Holding AG	208,044	0.67
600	USD	S&P Global, Inc.	267,600	0.87
2,139	USD	Visa, Inc.	561,423	1.81
<i>Insurance</i>				
12,197	GBP	Prudential PLC	110,765	0.36
10,900	JPY	T&D Holdings, Inc.	190,306	0.61
<b>Total financials</b>			<b>3,679,725</b>	<b>11.89</b>
<b>Health care</b>				
<i>Health care equipment &amp; services</i>				
3,863	USD	Boston Scientific Corp.	297,490	0.96
1,160	USD	UnitedHealth Group, Inc.	590,741	1.91
<i>Pharmaceuticals, biotechnology &amp; life sciences</i>				
2,383	GBP	AstraZeneca PLC	372,206	1.20
1,569	USD	Danaher Corp.	392,015	1.27
725	USD	Eli Lilly & Co.	656,400	2.12
1,050	USD	ICON PLC	329,144	1.06
3,971	USD	Merck & Co., Inc.	491,610	1.59
3,361	CHF	Novartis AG	359,701	1.16
<b>Total health care</b>			<b>3,489,307</b>	<b>11.27</b>
<b>Industrials</b>				
<i>Capital goods</i>				
2,523	EUR	Airbus SE	346,818	1.12
22,812	GBP	BAE Systems PLC	380,644	1.23
6,900	JPY	ITOCHU Corp.	336,893	1.09
6,462	INR	Larsen & Toubro Ltd.	274,982	0.89
1,697	EUR	Siemens AG	315,955	1.02
2,446	USD	Westinghouse Air Brake Technologies Corp.	386,590	1.25
<i>Commercial &amp; professional services</i>				
1,711	USD	Booz Allen Hamilton Holding Corp.	263,323	0.85
3,500	USD	GFL Environmental, Inc.	136,255	0.44
4,163	CAD	RB Global, Inc.	317,439	1.03
<i>Transportation</i>				
2,947	CAD	Canadian Pacific Kansas City Ltd.	232,039	0.75
7,380	USD	Uber Technologies, Inc.	536,378	1.73
<b>Total industrials</b>			<b>3,527,316</b>	<b>11.40</b>
<b>Information technology</b>				
<i>Semiconductors, semiconductor equipment</i>				
490	EUR	ASML Holding NV	506,357	1.64
10,705	EUR	Infineon Technologies AG	393,584	1.27
1,911	USD	Micron Technology, Inc.	251,354	0.81
10,060	USD	NVIDIA Corp.	1,242,813	4.02
26,500	TWD	Taiwan Semiconductor Manufacturing Co. Ltd.	789,082	2.55
<i>Software &amp; services</i>				
595	USD	Adobe, Inc.	330,546	1.07
759	USD	Autodesk, Inc.	187,814	0.61
3,580	USD	Microsoft Corp.	1,600,081	5.17
563	USD	Roper Technologies, Inc.	317,341	1.02
2,176	USD	Salesforce, Inc.	559,450	1.81
2,837	CAD	Shopify, Inc.	187,447	0.60

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Opportunities Equity Fund (continued)

### Statement of investments (continued)

June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing (continued)</b>				
<b>Common stocks (continued)</b>				
<b>Information technology (continued)</b>				
<i>Technology hardware &amp; equipment</i>				
5,761	USD	Apple, Inc.	1,213,382	3.92
760	JPY	Keyence Corp.	333,321	1.08
1,095	USD	Motorola Solutions, Inc.	422,724	1.36
<b>Total information technology</b>			<b>8,335,296</b>	<b>26.93</b>
<b>Materials</b>				
<i>Materials</i>				
14,454	GBP	Anglo American PLC	457,148	1.48
794	EUR	Linde PLC	349,238	1.13
12,965	CAD	Lundin Mining Corp.	144,303	0.46
4,605	GBP	Rio Tinto PLC	302,759	0.98
<b>Total materials</b>			<b>1,253,448</b>	<b>4.05</b>

Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Utilities</b>				
<i>Utilities</i>				
3,202	USD	Atmos Energy Corp.	373,513	1.21
24,122	USD	PG&E Corp.	421,170	1.36
7,408	EUR	RWE AG	253,668	0.82
<b>Total utilities</b>			<b>1,048,351</b>	<b>3.39</b>
<b>Total common stocks</b>			<b>30,233,331</b>	<b>97.68</b>
<b>Total transferable securities admitted to an official stock exchange listing</b>			<b>30,233,331</b>	<b>97.68</b>
<b>Total investments in securities</b>			<b>30,233,331</b>	<b>97.68</b>

**Net other assets/(liabilities)**

**Total net assets**

Fair value USD	% net assets
<b>719,229</b>	<b>2.32</b>
<b>30,952,560</b>	<b>100.00</b>

\* CCY is the trade currency of the holding.

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

Wellington Global Opportunities Equity Fund (continued)

## Classifications June 30, 2024

<u>Industry</u>	<u>% net assets</u>
Semiconductors, semiconductor equipment	10.29
Software & services	10.28
Pharmaceuticals, biotechnology & life sciences	8.40
Diversified financials	6.72
Capital goods	6.60
Technology hardware & equipment	6.36
Media & entertainment	6.22
Retailing	6.21
Energy	5.63
Consumer durables & apparel	4.21
Banks	4.20
Materials	4.05
Household & personal products	3.41
Utilities	3.39
Health care equipment & services	2.87
Transportation	2.48
Commercial & professional services	2.32
Consumer services	1.59
Automobiles & components	1.48
Insurance	0.97
<b>Total investments</b>	<b>97.68</b>
<b>Other assets/(liabilities)</b>	<b>2.32</b>
<b>Total net assets</b>	<b>100.00</b>

<u>Country</u>	<u>% net assets</u>
United States	57.87
United Kingdom	7.61
Japan	6.68
Germany	4.30
France	3.39
India	2.74
Taiwan	2.55
Canada	2.38
China	1.90
Switzerland	1.83
Netherlands	1.64
South Africa	1.48
Italy	0.99
Australia	0.98
Brazil	0.52
Chile	0.46
Hong Kong	0.36
<b>Total investments</b>	<b>97.68</b>
<b>Other assets/(liabilities)</b>	<b>2.32</b>
<b>Total net assets</b>	<b>100.00</b>

### Investment Objective & Policy

The Fund is subject to the disclosure requirements of Article 8 of the SFDR.

The investment objective of the Fund is to seek long-term total returns, in excess of the MSCI All Country World Index (the "Index"), primarily through investment in equity and equity-related securities of companies worldwide.

The Investment Manager aims to identify market-leading companies with growing industry market share, positive long-term earnings estimate revisions and operating efficiency.

The Sustainability Risks that are most frequently relevant to the investment process of this Fund include:

#### Environmental

- a. Transition Risks from Climate Change
  - (i) Implied Temperature Risk (ITR)
  - (ii) Greenhouse gas emissions (WACI)

#### Social

- a. External Social Factors
  - (i) Social Controversy

#### Governance

- a. Corporate management practices
  - (i) Inadequate external or internal audit

Pre-contractual disclosure information relating to the ESG characteristics, or objectives, of the Fund is described in the Fund's Prospectus.

Further details on the Sustainability Risks considered and their potential impacts are included under Sustainability Risks within the section of the Prospectus entitled Risk Factors.

The Index may be considered during portfolio construction and is used for performance comparison and weighted average carbon intensity purposes. Fund securities may be components of the Index but are not expected to have similar weightings.

The Fund may invest in common stock and depositary receipts, real estate securities, preferred stock, rights, warrants, exchange-traded funds ("ETFs"), as well as debt securities, including convertible bonds, cash and cash equivalents and derivative instruments issued by companies worldwide. No more than 5% of Net Asset Value of the Fund will be invested in non-listed and non-traded collective investment schemes.

For investment purposes and for efficient portfolio management, including hedging against risk, the Fund may invest in ETFs and derivative instruments, including, but not limited to, forward contracts, futures contracts, options contracts and swaps. In addition, in order to gain efficient investment exposure to issuers in certain countries or geographic regions, the Fund may invest in market-access products. The Fund may invest in China A Shares traded via Stock Connect.

The Fund is denominated in US Dollars and normally is not hedged against currency fluctuations, although currency hedging may be employed to seek to protect or enhance investments at the discretion of the Investment Manager.

The global exposure for this Fund is calculated according to the commitment methodology. The global exposure generated through the use of financial derivative instruments is limited to 100% of net asset value of the Fund when calculated using the commitment methodology.

The full investment objective and policies are defined in the Fund's Prospectus.



# Wellington Management Funds (Luxembourg)

## Wellington Global Quality Growth Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Performance

The Wellington Global Quality Growth Fund launched on May 25, 2011. The table below details the performance of all funded classes within the Fund.

	Total Returns (%)					Inception*	Inception Date
	Periods ended June 30, 2024						
	6 Mths	1 Year	3 Years	5 Years	Since		
Class S USD	14.50%	24.61%	3.83%	10.27%	N/A		May 25, 2011
MSCI All Country World Index	11.30%	19.38%	5.43%	10.76%	N/A		
Class S EUR	18.01%	26.85%	7.40%	11.61%	14.37%		July 10, 2014
MSCI All Country World Index EUR	14.72%	21.52%	9.05%	12.11%	11.11%		
Class D USD	13.96%	23.44%	2.86%	9.23%	10.89%		August 05, 2014
MSCI All Country World Index	11.30%	19.38%	5.43%	10.76%	8.75%		
Class N USD	14.39%	24.37%	3.63%	10.06%	11.71%		August 05, 2014
MSCI All Country World Index	11.30%	19.38%	5.43%	10.76%	8.75%		
Class N EUR	17.90%	26.60%	7.19%	11.40%	11.82%		December 23, 2015
MSCI All Country World Index EUR	14.72%	21.52%	9.05%	12.11%	10.65%		
Class N GBP (hedged)	14.16%	23.24%	1.91%	8.22%	10.64%		March 11, 2016
MSCI All Country World Index hedged to GBP	11.16%	18.25%	3.87%	8.99%	9.23%		
Class S JPY	30.65%	38.69%	17.50%	19.47%	17.91%		April 15, 2016
MSCI All Country World Index JPY	27.00%	32.86%	19.32%	20.00%	16.13%		
Class J JPY	30.77%	38.95%	17.74%	19.71%	17.87%		April 27, 2016
MSCI All Country World Index JPY	27.00%	32.86%	19.32%	20.00%	15.76%		
Class D EUR	17.46%	25.66%	6.40%	10.57%	11.49%		July 20, 2016
MSCI All Country World Index EUR	14.72%	21.52%	9.05%	12.11%	11.06%		
Class S GBP A1 (distributing)	15.46%	25.32%	6.95%	10.42%	12.71%		July 20, 2016
MSCI All Country World Index GBP	12.24%	20.06%	8.60%	10.91%	11.26%		
Class S JPY (hedged)	11.79%	17.61%	0.05%	7.39%	9.74%		August 25, 2016
MSCI All Country World Index hedged to JPY	8.30%	11.87%	0.85%	7.30%	7.60%		
Class S CHF (hedged)	12.41%	19.48%	0.07%	6.94%	9.71%		November 21, 2016
MSCI All Country World Index hedged to CHF	9.18%	13.75%	1.53%	7.30%	7.67%		
Class T USD	14.92%	25.54%	4.61%	11.10%	13.74%		February 01, 2017
MSCI All Country World Index	11.30%	19.38%	5.43%	10.76%	10.63%		
Class S CAD 0%	18.87%	29.00%	7.52%	11.48%	13.40%		February 16, 2017
MSCI All Country World Index CAD	15.50%	23.45%	9.00%	11.78%	11.01%		
Class D CHF (hedged)	11.69%	18.12%	(0.94%)	5.90%	5.65%		March 08, 2018
MSCI All Country World Index hedged to CHF	9.18%	13.75%	1.53%	7.30%	5.58%		
Class DL USD	13.58%	22.72%	2.32%	8.67%	8.67%		June 01, 2018
MSCI All Country World Index	11.30%	19.38%	5.43%	10.76%	9.53%		
Class D SGD (hedged)	12.88%	20.82%	1.37%	7.89%	7.72%		June 05, 2018
MSCI All Country World Index hedged to SGD	10.35%	16.85%	4.05%	9.53%	8.26%		
Class N GBP	15.35%	25.08%	6.75%	10.21%	12.87%		January 09, 2019
MSCI All Country World Index GBP	12.24%	20.06%	8.60%	10.91%	12.29%		
Class S USD A1 (distributing)	14.50%	24.61%	3.83%	N/A	9.83%		December 17, 2019
MSCI All Country World Index	11.30%	19.38%	5.43%	N/A	10.07%		
Class N EUR (hedged)	13.53%	21.86%	0.98%	N/A	6.14%		January 23, 2020
MSCI All Country World Index hedged to EUR	10.44%	16.81%	2.82%	N/A	7.12%		
Class DL EUR	17.05%	24.92%	5.83%	N/A	14.86%		March 17, 2020
MSCI All Country World Index EUR	14.72%	21.52%	9.05%	N/A	18.64%		
Class S GBP (hedged)	14.20%	23.42%	2.10%	N/A	10.59%		April 29, 2020
MSCI All Country World Index hedged to GBP	11.16%	18.25%	3.87%	N/A	12.72%		
Class S EUR (hedged)	13.64%	22.08%	1.14%	N/A	2.51%		April 06, 2021
MSCI All Country World Index hedged to EUR	10.44%	16.81%	2.82%	N/A	4.10%		
Class T SGD	N/A	N/A	N/A	N/A	2.30%		May 17, 2024
MSCI All Country World Index SGD	N/A	N/A	N/A	N/A	1.87%		

Returns are net of fees and expenses.

Returns for periods of greater than one year are annualised.

All classes are accumulating and unhedged unless otherwise noted.

The figures stated in this report are historical and not necessarily indicative of future performance.

\* The since inception total return is not disclosed for classes aged 10 years and more.

# Wellington Management Funds (Luxembourg)

## Wellington Global Quality Growth Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Statistical information

Fund information	June 30, 2024	December 31, 2023	December 31, 2022
Total net assets	6,532,917,453	5,883,907,932	6,425,597,779
<b>Unit class information<sup>1</sup></b>			
<b>Class D USD</b>			
Total net assets	960,636,410	978,700,625	1,175,578,956
Number of units outstanding	34,508,108.922	40,065,499.272	58,200,970.657
Net asset value per unit	27.8380	24.4275	20.1986
<b>Class DL USD</b>			
Total net assets	28,460,352	26,818,213	29,685,332
Number of units outstanding	1,716,368.760	1,836,952.728	2,446,791.504
Net asset value per unit	16.5817	14.5993	12.1324
<b>Class N USD</b>			
Total net assets	388,342,565	370,701,061	423,774,732
Number of units outstanding	12,975,828.840	14,168,379.400	19,735,130.159
Net asset value per unit	29.9282	26.1640	21.4731
<b>Class S USD</b>			
Total net assets	3,629,926,305	3,121,999,608	3,145,414,015
Number of units outstanding	75,463,178.464	74,311,555.800	91,398,811.706
Net asset value per unit	48.1020	42.0123	34.4142
<b>Class S USD AI (distributing)</b>			
Total net assets	14,749,200	6,120,559	15,876,343
Number of units outstanding	970,003.154	460,875.386	1,455,328.288
Net asset value per unit	15.2053	13.2803	10.9091
<b>Class T USD</b>			
Total net assets	62,723,159	89,812,890	90,611,464
Number of units outstanding	2,414,900.000	3,973,876.739	4,931,110.747
Net asset value per unit	25.9734	22.6008	18.3755
<b>Class S CAD 0%</b>			
Total net assets	180,579,389	151,817,989	135,678,774
Number of units outstanding	7,147,380.604	7,142,811.968	7,595,616.837
Net asset value per unit	25.2651	21.2547	17.8628
Net asset value per unit in USD*	18.4639	16.1191	13.1833
<b>Class D CHF (hedged)</b>			
Total net assets	5,171,888	4,785,458	5,853,644
Number of units outstanding	365,541.024	377,781.822	533,710.526
Net asset value per unit	14.1486	12.6673	10.9678
Net asset value per unit in USD*	15.7451	15.0505	11.8545
<b>Class S CHF (hedged)</b>			
Total net assets	2,873,982	2,503,464	29,883,941
Number of units outstanding	142,013.681	139,061.278	1,936,199.716
Net asset value per unit	20.2374	18.0026	15.4343
Net asset value per unit in USD*	22.5210	21.3896	16.6822
<b>Class D EUR</b>			
Total net assets	278,268,626	247,204,615	206,944,137
Number of units outstanding	11,728,042.840	12,237,983.342	11,968,924.065
Net asset value per unit	23.7268	20.1998	17.2901
Net asset value per unit in USD*	25.4292	22.3137	18.4529

# Wellington Management Funds (Luxembourg)

## Wellington Global Quality Growth Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Statistical information (continued)

Unit class information <sup>1</sup> (continued)	June 30, 2024	December 31, 2023	December 31, 2022
<b>Class DL EUR</b>			
Total net assets	69,701	23,175	20,320
Number of units outstanding	3,847,560	1,497,376	1,526,185
Net asset value per unit	18.1156	15.4769	13.3140
Net asset value per unit in USD*	19.4154	17.0966	14.2094
<b>Class N EUR</b>			
Total net assets	253,514,224	183,602,840	131,132,214
Number of units outstanding	9,784,739.791	8,354,760.644	7,024,518.028
Net asset value per unit	25.9091	21.9758	18.6678
Net asset value per unit in USD*	27.7681	24.2756	19.9232
<b>Class N EUR (hedged)</b>			
Total net assets	20,279,468	18,669,559	14,742,582
Number of units outstanding	1,556,881.002	1,627,238.721	1,523,534.846
Net asset value per unit	13.0257	11.4732	9.6766
Net asset value per unit in USD*	13.9603	12.6738	10.3273
<b>Class S EUR</b>			
Total net assets	132,553,134	106,990,638	418,261,440
Number of units outstanding	3,475,212.534	3,310,211.274	15,263,451.273
Net asset value per unit	38.1425	32.3214	27.4028
Net asset value per unit in USD*	40.8792	35.7038	29.2456
<b>Class S EUR (hedged)</b>			
Total net assets	48,818,213	37,863,433	50,845,627
Number of units outstanding	4,505,805.174	3,971,343.707	6,334,257.307
Net asset value per unit	10.8345	9.5342	8.0271
Net asset value per unit in USD*	11.6119	10.5319	8.5669
<b>Class N GBP</b>			
Total net assets	2,472,906	1,799,148	2,793,162
Number of units outstanding	127,463.229	106,974.321	190,943.374
Net asset value per unit	19.4009	16.8185	14.6282
Net asset value per unit in USD*	24.5247	21.4402	17.5963
<b>Class N GBP (hedged)</b>			
Total net assets	23,511,871	24,127,479	36,036,491
Number of units outstanding	1,015,624.976	1,189,785.096	2,132,108.386
Net asset value per unit	23.1502	20.2789	16.9018
Net asset value per unit in USD*	29.2641	25.8515	20.3312
<b>Class S GBP (hedged)</b>			
Total net assets	18,165,453	15,907,277	13,230,900
Number of units outstanding	1,194,114.104	1,194,114.104	1,194,114.104
Net asset value per unit	15.2125	13.3214	11.0801
Net asset value per unit in USD*	19.2301	16.9821	13.3283
<b>Class S GBP AI (distributing)</b>			
Total net assets	20,682,786	18,250,638	15,920,985
Number of units outstanding	809,708.805	824,987.150	826,676.356
Net asset value per unit	25.5435	22.1223	19.2590
Net asset value per unit in USD*	32.2895	28.2015	23.1667

# Wellington Management Funds (Luxembourg)

Wellington Global Quality Growth Fund (continued)

Investment Manager's report (continued)

June 30, 2024

## Statistical information (continued)

Unit class information <sup>1</sup> (continued)	June 30, 2024	December 31, 2023	December 31, 2022
<b>Class J JPY</b>			
Total net assets	16,126,135,126	14,624,407,545	15,416,998,103
Number of units outstanding	420,563,964	498,755,837	687,168,524
Net asset value per unit	38,344.0725	29,321.7772	22,435.5417
Net asset value per unit in USD*	238.3692	207.9854	170.0371
<b>Class S JPY</b>			
Total net assets	35,661,319,306	28,177,664,683	24,696,928,356
Number of units outstanding	922,408,425	952,228,436	1,088,615,713
Net asset value per unit	38,661.0945	29,591.2867	22,686.5441
Net asset value per unit in USD*	240.3400	209.8971	171.9394
<b>Class S JPY (hedged)</b>			
Total net assets	13,668,299,776	14,144,768,218	14,303,951,731
Number of units outstanding	659,043,597	762,454,844	885,818,836
Net asset value per unit	20,739.5988	18,551.6143	16,147.7168
Net asset value per unit in USD*	128.9295	131.5904	122.3822
<b>Class D SGD (hedged)</b>			
Total net assets	36,726,859	38,087,794	46,229,979
Number of units outstanding	2,338,536,095	2,737,450,404	3,935,451,239
Net asset value per unit	15.7051	13.9136	11.7471
Net asset value per unit in USD*	11.5883	10.5478	8.7586
<b>Class T SGD</b>			
Total net assets	6,854,833	-	-
Number of units outstanding	670,080,000	-	-
Net asset value per unit	10.2299	-	-
Net asset value per unit in USD*	7.5483	-	-

<sup>1</sup> All classes are accumulating and unhedged unless otherwise noted.

\* For information purposes only.

# Wellington Management Funds (Luxembourg)

## Wellington Global Quality Growth Fund (continued)

### Statement of investments June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing</b>					<b>Financials (continued)</b>				
<b>Common stocks</b>					<i>Insurance</i>				
<b>Communication services</b>					327,236 EUR Allianz SE 91,010,631 1.39				
<i>Media &amp; entertainment</i>					170,812 USD Everest Group Ltd. 65,082,788 1.00				
1,391,513	USD	Alphabet, Inc.	255,231,314	3.91	654,241	JPY	MS&AD Insurance Group Holdings, Inc.	14,540,045	0.22
103,636	USD	Meta Platforms, Inc.	52,255,344	0.80	<b>Total financials</b>				
177,025	USD	Netflix, Inc.	119,470,632	1.83	<b>1,104,709,068 16.91</b>				
720,048	USD	Omnicom Group, Inc.	64,588,306	0.99	<b>Health care</b>				
1,228,189	USD	Pinterest, Inc.	54,126,289	0.83	<i>Health care equipment &amp; services</i>				
641,701	EUR	Publicis Groupe SA	68,347,935	1.05	247,080 USD Cencora, Inc. 55,667,124 0.85				
230,869	USD	Spotify Technology SA	72,444,383	1.11	217,751 USD HCA Healthcare, Inc. 69,959,041 1.07				
2,417,877	HKD	Tencent Holdings Ltd.	115,328,713	1.76	130,425 USD McKesson Corp. 76,173,417 1.17				
<i>Telecommunication services</i>					101,356 USD Molina Healthcare, Inc. 30,133,139 0.46				
4,355,995	INR	Bharti Airtel Ltd.	75,434,263	1.15	216,852 USD UnitedHealth Group, Inc. 110,434,049 1.69				
425,090	USD	T-Mobile U.S., Inc.	74,892,356	1.15	<i>Pharmaceuticals, biotechnology &amp; life sciences</i>				
<b>Total communication services</b>					749,997 GBP AstraZeneca PLC 117,143,627 1.79				
<b>952,119,535 14.58</b>					71,320 USD Eli Lilly & Co. 64,571,702 0.99				
<b>Consumer discretionary</b>					4,177,079 GBP GSK PLC 80,761,321 1.24				
<i>Consumer durables &amp; apparel</i>					212,301 USD ICON PLC 66,549,995 1.02				
407,827	USD	Lennar Corp.	61,121,032	0.93	843,835 CHF Novartis AG 90,308,938 1.38				
<i>Consumer services</i>					197,366 USD United Therapeutics Corp. 62,870,939 0.96				
20,387	USD	Booking Holdings, Inc.	80,763,101	1.24	<b>Total health care</b>				
333,217	GBP	Flutter Entertainment PLC	60,929,390	0.93	<b>824,573,292 12.62</b>				
329,455	USD	Marriott International, Inc.	79,652,335	1.22	<b>Industrials</b>				
<i>Retailing</i>					<i>Capital goods</i>				
1,344,032	USD	Amazon.com, Inc.	259,734,184	3.98	872,759 USD AerCap Holdings NV 81,341,139 1.24				
71,122	USD	O'Reilly Automotive, Inc.	75,109,099	1.15	553,757 EUR Airbus SE 76,120,941 1.17				
1,234,130	USD	U.S. Foods Holding Corp.	65,384,208	1.00	119,416 EUR Rheinmetall AG 60,882,063 0.93				
1,738,337	USD	Walmart, Inc.	117,702,798	1.80	431,013 EUR Safran SA 91,186,638 1.40				
<b>Total consumer discretionary</b>					405,923 EUR Siemens AG 75,576,568 1.16				
<b>800,396,147 12.25</b>					3,301,866 SEK Volvo AB 84,524,926 1.29				
<b>Consumer staples</b>					<i>Commercial &amp; professional services</i>				
<i>Food beverage &amp; tobacco</i>					1,286,100 JPY Recruit Holdings Co. Ltd. 68,814,265 1.05				
272,820	CNY	Kweichow Moutai Co. Ltd.	55,096,420	0.84	<i>Transportation</i>				
<b>Total consumer staples</b>					256,901 DKK DSV AS 39,394,293 0.60				
<b>55,096,420 0.84</b>					333,471 CAD TFI International, Inc. 48,409,164 0.74				
<b>Energy</b>					1,317,508 USD Uber Technologies, Inc. 95,756,481 1.47				
<i>Energy</i>					<b>Total industrials</b>				
2,562,473	GBP	Shell PLC	91,799,515	1.41	<b>722,006,478 11.05</b>				
<b>Total energy</b>					<b>Information technology</b>				
<b>91,799,515 1.41</b>					<i>Semiconductors, semiconductor equipment</i>				
<b>Financials</b>					100,072 EUR ASML Holding NV 103,412,585 1.58				
<i>Banks</i>					1,790,000 TWD MediaTek, Inc. 77,246,736 1.18				
5,992,794	INR	Axis Bank Ltd.	90,929,487	1.39	1,958,091 USD NVIDIA Corp. 241,902,562 3.70				
1,628,726	USD	Wells Fargo & Co.	96,730,037	1.48	376,744 USD NXP Semiconductors NV 101,378,043 1.55				
<i>Diversified financials</i>					4,806,300 JPY Renesas Electronics Corp. 89,905,239 1.38				
399,960	USD	American Express Co.	92,610,738	1.42	6,306,000 TWD Taiwan Semiconductor Manufacturing Co. Ltd. 187,771,712 2.88				
700,482	USD	ARES Management Corp.	93,360,241	1.43	<i>Software &amp; services</i>				
269,646	USD	Corpay, Inc.	71,836,391	1.10	125,370 EUR Capgemini SE 24,951,647 0.38				
880,993	USD	KKR & Co., Inc.	92,715,703	1.42	84,122 USD Gartner, Inc. 37,775,825 0.58				
794,609	GBP	London Stock Exchange Group PLC	94,419,691	1.44	552,911 USD GoDaddy, Inc. 77,247,196 1.18				
251,333	USD	Mastercard, Inc.	110,878,066	1.70	94,333 USD Intuit, Inc. 61,996,591 0.95				
203,472	USD	S&P Global, Inc.	90,748,512	1.39	624,072 USD Microsoft Corp. 278,928,981 4.27				
380,412	USD	Visa, Inc.	99,846,738	1.53	339,304 USD Salesforce, Inc. 87,235,058 1.34				
					<i>Technology hardware &amp; equipment</i>				
					1,620,820 USD Apple, Inc. 341,377,108 5.23				

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Quality Growth Fund (continued)

### Statement of investments (continued)

June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing (continued)</b>					<b>Materials</b>				
<b>Common stocks (continued)</b>					<i>Materials</i>				
<b>Information technology (continued)</b>					555,138	CHF	Holcim AG	49,187,723	0.75
<i>Technology hardware &amp; equipment (continued)</i>					<b>Total materials</b>				
99,522	USD	Arista Networks, Inc.	34,880,471	0.53	<b>Total common stocks</b>				
2,945,494	USD	Flex Ltd.	86,862,618	1.33	<b>6,445,863,109 98.67</b>				
120,439	USD	Jabil, Inc.	13,102,559	0.20	<b>Total transferable securities admitted to an official stock exchange listing</b>				
<b>Total information technology</b>					<b>6,445,863,109 98.67</b>				
<b>1,845,974,931 28.26</b>					<b>Total investments in securities</b>				
					<b>6,445,863,109 98.67</b>				

### Financial derivative instruments

#### Forward foreign exchange contracts

#### Hedged classes forwards

Maturity date	Amount bought	Amount sold	Counterparty	Unrealised appreciation/ (depreciation) USD	% net assets
<b>Class D CHF (hedged)</b>					
31/07/2024	CHF 5,173,751	USD 5,815,370	State Street Bank	(37,695)	(0.00)
<b>Total class D CHF (hedged)</b>					
<b>(37,695) (0.00)</b>					
<b>Class D SGD (hedged)</b>					
31/07/2024	SGD 36,451,634	USD 26,947,117	State Street Bank	(13,239)	(0.00)
31/07/2024	SGD 560,000	USD 413,058	State Street Bank	721	0.00
31/07/2024	USD 143,061	SGD 193,545	State Street Bank	52	0.00
<b>Total class D SGD (hedged)</b>					
<b>(12,466) (0.00)</b>					
<b>Class N EUR (hedged)</b>					
31/07/2024	EUR 20,586,317	USD 22,029,006	State Street Bank	64,452	0.00
31/07/2024	USD 356,825	EUR 333,480	State Street Bank	(1,069)	(0.00)
<b>Total class N EUR (hedged)</b>					
<b>63,383 0.00</b>					
<b>Class N GBP (hedged)</b>					
31/07/2024	GBP 23,686,551	USD 29,917,180	State Street Bank	30,096	0.00
31/07/2024	USD 266,581	GBP 211,075	State Street Bank	(285)	(0.00)
31/07/2024	USD 272,098	GBP 214,558	State Street Bank	829	0.00
<b>Total class N GBP (hedged)</b>					
<b>30,640 0.00</b>					
<b>Class S CHF (hedged)</b>					
31/07/2024	CHF 2,845,860	USD 3,198,905	State Street Bank	(20,851)	(0.00)
31/07/2024	USD 12,250	CHF 10,898	State Street Bank	79	0.00
<b>Total class S CHF (hedged)</b>					
<b>(20,772) (0.00)</b>					
<b>Class S EUR (hedged)</b>					
31/07/2024	EUR 49,768,406	USD 53,256,083	State Street Bank	155,908	0.00
31/07/2024	EUR 52,095	USD 55,988	State Street Bank	(80)	(0.00)
31/07/2024	USD 1,073,695	EUR 1,003,196	State Street Bank	(2,945)	(0.00)
31/07/2024	USD 66,808	EUR 62,162	State Street Bank	95	0.00
<b>Total class S EUR (hedged)</b>					
<b>152,978 0.00</b>					

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Quality Growth Fund (continued)

### Statement of investments (continued)

June 30, 2024

#### Financial derivative instruments (continued)

##### Forward foreign exchange contracts (continued)

##### Hedged classes forwards (continued)

<i>Maturity date</i>	<i>Amount bought</i>	<i>Amount sold</i>	<i>Counterparty</i>	<i>Unrealised appreciation/ (depreciation) USD</i>	<i>% net assets</i>
<b>Class S GBP (hedged)</b>					
31/07/2024	GBP 18,326,934	USD 23,147,743	State Street Bank	23,286	0.00
31/07/2024	USD 207,946	GBP 164,649	State Street Bank	(222)	(0.00)
<b>Total class S GBP (hedged)</b>				<b>23,064</b>	<b>0.00</b>
<b>Class S JPY (hedged)</b>					
31/07/2024	JPY 13,698,561,331	USD 86,314,508	State Street Bank	(779,772)	(0.01)
31/07/2024	USD 1,791,082	JPY 284,271,244	State Street Bank	16,073	0.00
<b>Total class S JPY (hedged)</b>				<b>(763,699)</b>	<b>(0.01)</b>
<b>Total hedge classes forwards</b>				<b>(564,567)</b>	<b>(0.01)</b>
Unrealised appreciation on forward foreign exchange contracts				291,591	0.00
Unrealised depreciation on forward foreign exchange contracts				(856,158)	(0.01)
<b>Total forward foreign exchange contracts</b>				<b>(564,567)</b>	<b>(0.01)</b>
<b>Net other assets/(liabilities)</b>				<b>87,618,911</b>	<b>1.34</b>
<b>Total net assets</b>				<b>6,532,917,453</b>	<b>100.00</b>

\* CCY is the trade currency of the holding.

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

Wellington Global Quality Growth Fund (continued)

## Classifications June 30, 2024

<u>Industry</u>	<u>% net assets</u>
Media & entertainment	12.28
Semiconductors, semiconductor equipment	12.27
Diversified financials	11.43
Software & services	8.70
Retailing	7.93
Pharmaceuticals, biotechnology & life sciences	7.38
Technology hardware & equipment	7.29
Capital goods	7.19
Health care equipment & services	5.24
Consumer services	3.39
Banks	2.87
Transportation	2.81
Insurance	2.61
Telecommunication services	2.30
Energy	1.41
Commercial & professional services	1.05
Consumer durables & apparel	0.93
Food beverage & tobacco	0.84
Materials	0.75
<b>Total investments</b>	<b>98.67</b>
<b>Other assets/(liabilities)</b>	<b>1.33</b>
<b>Total net assets</b>	<b>100.00</b>

<u>Country</u>	<u>% net assets</u>
United States	66.80
United Kingdom	4.16
China	4.15
Taiwan	4.06
France	4.00
Germany	3.48
Japan	2.65
India	2.54
Netherlands	1.58
Switzerland	1.38
Sweden	1.29
Ireland	1.24
Canada	0.74
Denmark	0.60
<b>Total investments</b>	<b>98.67</b>
<b>Other assets/(liabilities)</b>	<b>1.33</b>
<b>Total net assets</b>	<b>100.00</b>



### Investment Objective & Policy

The Fund is subject to the disclosure requirements of Article 8 of the SFDR.

The investment objective of the Fund is to seek long-term total returns in excess of the MSCI World Index (the "Index"), by primarily investing in equity securities issued by companies worldwide, with a maximum of 50% of the weighted average carbon intensity of the Index.

The Sustainability Risks that are most frequently relevant to the investment process of this Fund include:

#### Environmental

- a. Transition Risks from Climate Change
  - (i) Implied Temperature Risk (ITR)
  - (ii) Greenhouse gas emissions (WACI)

#### Social

- a. Internal Social Factors
  - (i) Child & Forced Labour
  - (ii) Human Rights
- b. External Social Factors
  - (i) Social Controversy

#### Governance

- a. Corporate management practices
  - (i) Inadequate external or internal audit

Further details on the sustainability risks considered and their potential impacts as well as pre-contractual disclosure information relating to the ESG characteristics, or objectives, of the Fund are described in the Fund's Prospectus.

The Index is integral to portfolio construction and is used for performance comparison and weighted average carbon intensity purposes.

The Fund, over time, will be diversified by issuer relative to the global equity market and will not be oriented towards any particular investment style (e.g. growth, value, small companies); its characteristics, including country exposure, will reflect the nature of the underlying stock selections. Turnover is expected to be moderate to high.

The Fund will primarily invest, directly or indirectly through the use of FDIs, in equity and other securities with equity characteristics.

The Fund may also invest in other securities, including, for example, exchange-traded funds qualifying as UCIs within the meaning of the 2010 Law and cash and cash equivalents (to achieve its investment goals, for treasury purposes, and/or in case of unfavourable market conditions), all as deemed by the Investment Manager to be consistent with the investment discipline. No more than 5% of the net asset value of the Fund will be invested in non-listed and non-traded collective investment schemes. The Fund may invest up to 10% of net asset value in China A Shares traded via Stock Connect.

The Fund may buy and sell exchange-traded and over-the-counter FDIs including swaps, futures, options, forwards and other UCITS-eligible FDIs, for investment purposes and for efficient portfolio management, including hedging against risk. Where the Fund uses total return swaps, the underlying consists of instruments in which the Fund may invest according to its investment objective and policy.

The Fund is denominated in US Dollars.

The global exposure for this Fund is calculated according to the commitment methodology. The global exposure generated through the use of financial derivative instruments is limited to 100% of net asset value of the Fund when calculated using the commitment methodology.

The full investment objective and policies are defined in the Fund's Prospectus.

# Wellington Management Funds (Luxembourg)

## Wellington Global Research Equity Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Performance

The Wellington Global Research Equity Fund launched on July 31, 1996. The table below details the performance of all funded classes within the Fund.

	Total Returns (%)					Inception Date
	Periods ended June 30, 2024					
	6 Mths	1 Year	3 Years	5 Years	Since Inception*	
Class S USD	12.78%	20.97%	4.98%	10.53%	N/A	July 31, 1996
MSCI World Index	11.75%	20.19%	6.86%	11.78%	N/A	
Class N USD	12.67%	20.74%	4.79%	10.31%	9.20%	October 03, 2014
MSCI World Index	11.75%	20.19%	6.86%	11.78%	9.81%	
Class D USD	12.25%	19.84%	4.00%	9.49%	10.09%	June 16, 2016
MSCI World Index	11.75%	20.19%	6.86%	11.78%	11.93%	
Class T GBP	14.02%	22.27%	8.68%	N/A	18.37%	March 18, 2020
MSCI World Index GBP	12.69%	20.88%	10.07%	N/A	18.62%	
Class T CAD A1 (distributing)	17.32%	25.72%	9.08%	N/A	11.86%	August 11, 2020
MSCI World Index CAD	15.96%	24.29%	10.48%	N/A	13.34%	
Class T SGD	16.16%	21.75%	5.80%	N/A	10.61%	October 20, 2020
MSCI World Index SGD	14.81%	20.36%	7.15%	N/A	12.27%	
Class T USD	13.06%	21.58%	5.56%	N/A	8.20%	January 27, 2021
MSCI World Index	11.75%	20.19%	6.86%	N/A	9.77%	
Class T SGD (hedged)	12.04%	19.00%	3.92%	N/A	6.55%	February 01, 2021
MSCI World Index hedged to SGD	10.79%	17.65%	5.46%	N/A	8.52%	
Class S EUR A1 (distributing)	16.25%	23.14%	8.59%	N/A	9.86%	February 17, 2021
MSCI World Index EUR	15.18%	22.35%	10.52%	N/A	12.30%	
Class S EUR (hedged)	11.95%	18.41%	N/A	N/A	4.01%	January 26, 2022
MSCI World Index hedged to EUR	12.97%	19.79%	N/A	N/A	8.39%	

Returns are net of fees and expenses.

Returns for periods of greater than one year are annualised.

All classes are accumulating and unhedged unless otherwise noted.

The figures stated in this report are historical and not necessarily indicative of future performance.

\* The since inception total return is not disclosed for classes aged 10 years and more.

#### Statistical information

Fund information	June 30, 2024	December 31, 2023	December 31, 2022
	Total net assets	985,917,286	891,571,358

  

Unit class information <sup>1, 2</sup>	June 30, 2024	December 31, 2023	December 31, 2022
	<b>Class D USD</b>		
Total net assets	73,695,640	57,394,946	36,716,483
Number of units outstanding	3,404,566,932	2,975,784,168	2,322,656,958
Net asset value per unit	21.6461	19.2873	15.8080
<b>Class N USD</b>			
Total net assets	1,553,861	1,286,405	1,800,921
Number of units outstanding	65,931,339	61,487,290	105,816,722
Net asset value per unit	23.5679	20.9215	17.0192
<b>Class S USD</b>			
Total net assets	422,837,808	391,084,209	429,244,021
Number of units outstanding	4,877,158,444	5,086,293,304	6,875,608,045
Net asset value per unit	86.6976	76.8898	62.4300

# Wellington Management Funds (Luxembourg)

## Wellington Global Research Equity Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Statistical information (continued)

Unit class information <sup>1, 2</sup> (continued)	June 30, 2024	December 31, 2023	December 31, 2022
<b>Class T USD</b>			
Total net assets	49,105,803	42,173,058	66,397,055
Number of units outstanding	3,749,006.546	3,639,447.966	7,092,415.251
Net asset value per unit	13.0984	11.5878	9.3617
<b>Class T CAD AI (distributing)</b>			
Total net assets	72,755,899	63,800,696	75,767,455
Number of units outstanding	4,888,504.189	5,028,449.337	7,104,651.387
Net asset value per unit	14,8831	12.6879	10.6645
Net asset value per unit in USD*	10.8766	9.6223	7.8708
<b>Class S EUR (hedged)</b>			
Total net assets	50,603,247	45,210,336	24,644,095
Number of units outstanding	4,600,000.000	4,600,000.000	3,000,000.000
Net asset value per unit	11.0007	9.8283	8.2147
Net asset value per unit in USD*	11.7900	10.8569	8.7671
<b>Class S EUR AI (distributing)</b>			
Total net assets	255,307,041	210,227,618	116,403,261
Number of units outstanding	18,980,961.318	18,164,852.528	11,873,902.025
Net asset value per unit	13.4507	11.5733	9.8033
Net asset value per unit in USD*	14.4158	12.7845	10.4626
<b>Class T GBP</b>			
Total net assets	1,584,354	1,419,422	962,511
Number of units outstanding	76,922.002	78,557.404	62,217.720
Net asset value per unit	20.5969	18.0686	15.4701
Net asset value per unit in USD*	26.0365	23.0338	18.6089
<b>Class T SGD</b>			
Total net assets	13,520	14,487,888	12,854,622
Number of units outstanding	931.501	1,159,249.918	1,252,161.805
Net asset value per unit	14.5140	12.4976	10.2659
Net asset value per unit in USD*	10.7095	9.4744	7.6543
<b>Class T SGD (hedged)</b>			
Total net assets	75,462,198	74,246,005	87,286,548
Number of units outstanding	6,077,830.178	6,698,324.282	9,539,264.229
Net asset value per unit	12.4160	11.0843	9.1502
Net asset value per unit in USD*	9.1614	8.4029	6.8224

<sup>1</sup> All classes are accumulating and unhedged unless otherwise noted.

<sup>2</sup> As at June 30, 2024 swing pricing was applied to the Wellington Global Research Equity Fund. Un-swing net asset value per unit disclosed in the table above. Details of the un-swing and swing net asset value per unit are outlined in Note 6.

\* For information purposes only.

# Wellington Management Funds (Luxembourg)

## Wellington Global Research Equity Fund (continued)

### Statement of investments June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets					
<b>Transferable securities admitted to an official stock exchange listing</b>					<b>Financials (continued)</b>									
<b>Common stocks</b>					<i>Banks (continued)</i>									
<b>Communication services</b>					<i>Diversified financials</i>									
<i>Media &amp; entertainment</i>					<i>Insurance</i>									
130,723	USD	Alphabet, Inc.	23,811,194	2.42	5,018,741	GBP	HSBC Holdings PLC	8,807,195	0.89					
208,752	EUR	JCDecaux SE	4,109,921	0.42	58,700	USD	JPMorgan Chase & Co.	11,872,662	1.20					
13,576	USD	Meta Platforms, Inc.	6,845,291	0.69	283,673	JPY	Mitsubishi UFJ Financial Group, Inc.	3,049,053	0.31					
11,961	USD	Netflix, Inc.	8,072,240	0.82	107,350	EUR	Societe Generale SA	2,521,949	0.26					
11,934	USD	Spotify Technology SA	3,744,770	0.38	142,000	JPY	Sumitomo Mitsui Trust Holdings, Inc.	3,239,712	0.33					
425,148	GBP	WPP PLC	3,893,138	0.39	152,853	EUR	UniCredit SpA	5,669,001	0.58					
<i>Telecommunication services</i>					143,576					SGD	United Overseas Bank Ltd.	3,319,119	0.34	
474,024	EUR	Deutsche Telekom AG	11,928,673	1.21	156,408	USD	Wells Fargo & Co.	9,289,071	0.94					
106,800	JPY	KDDI Corp.	2,824,364	0.29	<i>Total financials</i>									
<b>Total communication services</b>					<b>164,093,205</b>					<b>16.64</b>				
<b>Consumer discretionary</b>					<b>Health care</b>									
<i>Automobiles &amp; components</i>					<i>Health care equipment &amp; services</i>									
51,500	HKD	BYD Co. Ltd.	1,530,343	0.15	27,032	USD	Abbott Laboratories	2,808,895	0.29					
53,410	USD	Gentex Corp.	1,800,451	0.18	83,422	USD	agilon health, Inc.	545,580	0.06					
190,679	JPY	Isuzu Motors Ltd.	2,526,029	0.26	90,160	USD	Boston Scientific Corp.	6,943,222	0.70					
27,100	JPY	Koito Manufacturing Co. Ltd.	373,834	0.04	20,114	USD	Cencora, Inc.	4,531,684	0.46					
748,226	HKD	Mint Group Ltd.	1,163,443	0.12	28,682	USD	Centene Corp.	1,901,617	0.19					
170,738	EUR	Nokian Renkaat OYJ	1,407,182	0.14	17,624	USD	Dexcom, Inc.	1,998,209	0.20					
60,354	EUR	Renault SA	3,094,503	0.31	7,964	EUR	DiaSorin SpA	794,306	0.08					
43,668	USD	Tesla, Inc.	8,641,024	0.88	51,800	USD	Edwards Lifesciences Corp.	4,784,766	0.49					
80,620	EUR	Valeo SE	858,688	0.09	9,034	USD	Elevance Health, Inc.	4,895,163	0.50					
21,269	USD	Visteon Corp.	2,269,402	0.23	13,633	USD	HCA Healthcare, Inc.	4,380,010	0.44					
119,367	JPY	Yamaha Motor Co. Ltd.	1,104,920	0.11	4,601	USD	Humana, Inc.	1,719,164	0.17					
<i>Consumer durables &amp; apparel</i>					6,968					USD	Molina Healthcare, Inc.	2,071,586	0.21	
24,660	USD	Lennar Corp.	3,695,794	0.38	10,567	USD	Stryker Corp.	3,595,422	0.36					
2,268,474	GBP	Taylor Wimpey PLC	4,076,260	0.41	12,934	USD	UnitedHealth Group, Inc.	6,586,769	0.67					
<i>Consumer services</i>					<i>Pharmaceuticals, biotechnology &amp; life sciences</i>									
147,217	USD	Chipotle Mexican Grill, Inc.	9,223,145	0.94	19,178	USD	Agilent Technologies, Inc.	2,486,044	0.25					
6,652	USD	Domino's Pizza, Inc.	3,434,627	0.35	5,096	USD	Alnylam Pharmaceuticals, Inc.	1,238,328	0.13					
36,383	USD	DoorDash, Inc.	3,957,743	0.40	1,403	USD	Amgen, Inc.	438,367	0.04					
<i>Retailing</i>					4,374					EUR	Argenx SE	1,915,450	0.19	
135,795	CAD	Alimentation Couche-Tard, Inc.	7,618,652	0.77	2,526	USD	Ascendis Pharma AS	344,496	0.03					
227,106	USD	Amazon.com, Inc.	43,888,235	4.45	59,741	GBP	AstraZeneca PLC	9,331,074	0.95					
1,561	USD	AutoZone, Inc.	4,626,960	0.47	3,952	USD	Biogen, Inc.	916,153	0.09					
47,542	GBP	Inchcape PLC	447,128	0.05	77,590	JPY	Chugai Pharmaceutical Co. Ltd.	2,757,083	0.28					
10,481	USD	Pool Corp.	3,221,126	0.33	116,950	JPY	Daiichi Sankyo Co. Ltd.	4,016,112	0.41					
894,659	GBP	Tesco PLC	3,460,670	0.35	27,210	USD	Danaher Corp.	6,798,418	0.69					
159,274	USD	TJX Cos., Inc.	17,536,067	1.78	13,540	USD	Eli Lilly & Co.	12,258,845	1.24					
56,533	USD	U.S. Foods Holding Corp.	2,995,118	0.30	1,943	DKK	Genmab AS	487,272	0.05					
<b>Total consumer discretionary</b>					<b>268,553</b>					GBP	GSK PLC	5,192,311	0.53	
<b>132,951,344</b>					<b>13.49</b>					6,695	USD	Immunocore Holdings PLC	226,894	0.02
<b>Consumer staples</b>					<b>61,706</b>					USD	Merck & Co., Inc.	7,639,203	0.77	
<i>Food beverage &amp; tobacco</i>					<i>Financials</i>									
52,124	USD	Celsius Holdings, Inc.	2,975,759	0.30	<i>Banks</i>									
10,771	USD	Constellation Brands, Inc.	2,771,163	0.28	161,304	AUD	ANZ Group Holdings Ltd.	3,042,207	0.31					
13,726	EUR	Pernod Ricard SA	1,863,864	0.19	203,641	EUR	Commerzbank AG	3,095,909	0.31					
<i>Household &amp; personal products</i>					<b>Total financials</b>									
47,514	EUR	Beiersdorf AG	6,953,556	0.71	<b>164,093,205</b>					<b>16.64</b>				
36,824	USD	Church & Dwight Co., Inc.	3,817,912	0.39	<b>Health care</b>									
16,535	USD	elf Beauty, Inc.	3,484,255	0.35	<i>Health care equipment &amp; services</i>									
2,016,349	GBP	Haleon PLC	8,222,641	0.83	<i>Pharmaceuticals, biotechnology &amp; life sciences</i>									
262,203	GBP	Unilever PLC	14,401,532	1.46	<i>Health care equipment &amp; services</i>									
<b>Total consumer staples</b>					<b>44,490,682</b>					<b>4.51</b>				

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Research Equity Fund (continued)

### Statement of investments (continued)

June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing (continued)</b>					<b>Information technology (continued)</b>				
<b>Common stocks (continued)</b>					<i>Software &amp; services</i>				
<b>Health care (continued)</b>					18,883 USD Adobe, Inc.				
<i>Pharmaceuticals, biotechnology &amp; life sciences (continued)</i>					28,208 USD Atlassian Corp.				
4,046	USD	Neurocrine Biosciences, Inc.	557,013	0.06	4,657	USD	HubSpot, Inc.	2,746,652	0.28
52,311	CHF	Novartis AG	5,598,430	0.57	102,182	USD	Microsoft Corp.	45,670,245	4.63
71,325	DKK	Novo Nordisk AS	10,307,899	1.05	11,122	USD	MongoDB, Inc.	2,780,055	0.28
2,626	USD	Regeneron Pharmaceuticals, Inc.	2,760,005	0.28	18,139	EUR	SAP SE	3,684,360	0.37
2,833	USD	Sarepta Therapeutics, Inc.	447,614	0.05	8,778	USD	ServiceNow, Inc.	6,905,389	0.70
811	USD	United Therapeutics Corp.	258,344	0.03	45,896	USD	Shopify, Inc.	3,031,431	0.31
6,125	USD	Vertex Pharmaceuticals, Inc.	2,870,910	0.29	7,014	USD	Synopsys, Inc.	4,173,751	0.42
8,774	USD	Zai Lab Ltd.	152,053	0.02	<i>Technology hardware &amp; equipment</i>				
16,034	USD	Zoetis, Inc.	2,779,654	0.28	226,000	TWD	Accton Technology Corp.	3,866,344	0.39
<b>Total health care</b>					208,736 USD Apple, Inc.				
			<b>129,334,365</b>	<b>13.12</b>	20,469	USD	Arista Networks, Inc.	7,173,975	0.73
<b>Industrials</b>					315,000 TWD Chroma ATE, Inc.				
<i>Capital goods</i>					8,800 USD Cognex Corp.				
69,631	USD	AZEK Co., Inc.	2,933,554	0.30	631,000	TWD	E Ink Holdings, Inc.	4,901,500	0.50
52,315	EUR	Brenntag SE	3,530,081	0.36	240,484	USD	Flex Ltd.	7,091,873	0.72
28,421	USD	Builders FirstSource, Inc.	3,933,751	0.40	<b>Total information technology</b>				
19,310	JPY	Daikin Industries Ltd.	2,685,346	0.27				<b>264,316,131</b>	<b>26.81</b>
102,798	EUR	Daimler Truck Holding AG	4,095,160	0.41	<b>Materials</b>				
34,550	USD	Emerson Electric Co.	3,806,028	0.39	<i>Materials</i>				
76,830	USD	Fortive Corp.	5,693,103	0.58	139,817	GBP	Anglo American PLC	4,422,100	0.45
15,847	EUR	IMCD NV	2,196,035	0.22	18,957	EUR	Arkema SA	1,648,739	0.17
42,958	USD	Ingersoll Rand, Inc.	3,902,305	0.39	37,494	USD	Ball Corp.	2,250,390	0.23
64,220	JPY	I TOCHU Corp.	3,135,546	0.32	78,556	CAD	Barrick Gold Corp.	1,310,080	0.13
29,977	EUR	Legrand SA	2,976,325	0.30	402,976	AUD	Bellevue Gold Ltd.	480,393	0.05
85,600	JPY	Makita Corp.	2,326,515	0.24	29,292	USD	Celanese Corp.	3,951,198	0.40
29,041	USD	Middleby Corp.	3,560,717	0.36	42,283	USD	FMC Corp.	2,433,387	0.25
39,131	EUR	Siemens AG	7,285,585	0.74	14,181	USD	Linde PLC	6,222,764	0.63
192,000	HKD	Techtronic Industries Co. Ltd.	2,193,611	0.22	143,948	CAD	Lundin Mining Corp.	1,602,169	0.16
28,652	EUR	Vinci SA	3,021,033	0.31	31,196	USD	PPG Industries, Inc.	3,927,264	0.40
<i>Commercial &amp; professional services</i>					39,580 GBP Rio Tinto PLC				
138,550	EUR	Bureau Veritas SA	3,839,978	0.39	<b>Total materials</b>				
13,688	USD	Clean Harbors, Inc.	3,095,541	0.32				<b>30,850,703</b>	<b>3.13</b>
50,451	USD	Dayforce, Inc.	2,502,370	0.25	<b>Real estate</b>				
12,103	USD	Waste Connections, Inc.	2,122,382	0.22	<i>Real estate</i>				
26,957	EUR	Wolters Kluwer NV	4,472,354	0.45	31,100	JPY	Daito Trust Construction Co. Ltd.	3,206,475	0.33
<i>Transportation</i>					12,682 USD Essex Property Trust, Inc.				
51,429	USD	CH Robinson Worldwide, Inc.	4,531,924	0.46	202,076	AUD	Goodman Group	4,689,738	0.48
103,592	EUR	DHL Group	4,195,626	0.42	80,468	USD	Iron Mountain, Inc.	7,211,542	0.73
79,045	USD	Knight-Swift Transportation Holdings, Inc.	3,945,926	0.40	350,100	JPY	Mitsui Fudosan Co. Ltd.	3,196,083	0.32
101,693	USD	Uber Technologies, Inc.	7,391,047	0.75	36,538	USD	Simon Property Group, Inc.	5,546,468	0.56
<b>Total industrials</b>					62,777 USD Welltower, Inc.				
			<b>93,371,843</b>	<b>9.47</b>	<b>Total real estate</b>				
<b>Information technology</b>								<b>33,846,848</b>	<b>3.43</b>
<i>Semiconductors, semiconductor equipment</i>					<b>Utilities</b>				
90,112	USD	Advanced Micro Devices, Inc.	14,617,067	1.48	<i>Utilities</i>				
6,495	EUR	ASM International NV	4,954,854	0.50	384,643	EUR	Engie SA	5,497,238	0.56
6,501	EUR	ASML Holding NV	6,718,015	0.68	51,875	USD	Exelon Corp.	1,795,394	0.18
58,650	TWD	ASPEED Technology, Inc.	8,750,089	0.89	326,807	USD	PG&E Corp.	5,706,050	0.58
6,444	USD	KLA Corp.	5,313,142	0.54	72,822	USD	Sempra	5,538,841	0.56
44,288	USD	Micron Technology, Inc.	5,825,201	0.59	<b>Total utilities</b>				
37,795	USD	MKS Instruments, Inc.	4,935,271	0.50				<b>18,537,523</b>	<b>1.88</b>
289,634	USD	NVIDIA Corp.	35,781,384	3.63	<b>Total common stocks</b>				
13,710	USD	NXP Semiconductors NV	3,689,224	0.37				<b>977,022,235</b>	<b>99.10</b>
317,700	JPY	Renesas Electronics Corp.	5,942,803	0.60	<b>Total transferable securities admitted to an official stock exchange listing</b>				
135,000	TWD	Taiwan Semiconductor Manufacturing Co. Ltd.	4,019,851	0.41				<b>977,022,235</b>	<b>99.10</b>
11,104	USD	Taiwan Semiconductor Manufacturing Co. Ltd.	1,929,986	0.20	<b>Total investments in securities</b>				
35,320	USD	Texas Instruments, Inc.	6,870,800	0.70				<b>977,022,235</b>	<b>99.10</b>

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Research Equity Fund (continued)

### Statement of investments (continued)

June 30, 2024

#### Financial derivative instruments

##### Forward foreign exchange contracts

##### Hedged classes forwards

<i>Maturity date</i>	<i>Amount bought</i>	<i>Amount sold</i>	<i>Counterparty</i>	<i>Unrealised appreciation/ (depreciation) USD</i>	<i>% net assets</i>
<b>Class S EUR (hedged)</b>					
31/07/2024	EUR 49,741,931	USD 53,227,845	State Street Bank	155,731	0.01
31/07/2024	USD 874,131	EUR 816,941	State Street Bank	(2,618)	(0.00)
<b>Total class S EUR (hedged)</b>				<b>153,113</b>	<b>0.01</b>
<b>Class T SGD (hedged)</b>					
31/07/2024	SGD 74,953,099	USD 55,409,585	State Street Bank	(27,223)	(0.00)
31/07/2024	USD 299,643	SGD 405,383	State Street Bank	108	0.00
<b>Total class T SGD (hedged)</b>				<b>(27,115)</b>	<b>(0.00)</b>
<b>Total hedge classes forwards</b>				<b>125,998</b>	<b>0.01</b>
Unrealised appreciation on forward foreign exchange contracts				155,839	0.01
Unrealised depreciation on forward foreign exchange contracts				(29,841)	(0.00)
<b>Total forward foreign exchange contracts</b>				<b>125,998</b>	<b>0.01</b>

##### Traded future contracts

<i>Number of contracts long/(short)</i>	<i>CCY</i>	<i>Investment</i>	<i>Delivery date</i>	<i>Counterparty</i>	<i>Commitment USD</i>	<i>Unrealised appreciation/ (depreciation) USD</i>	<i>% net assets</i>
4	USD	CME E-Mini Standard & Poor's 500 Index Futures	20/09/2024	Goldman Sachs	1,104,300	3,313	0.00
11	USD	ICE U.S. mini MSCI EAFE Index Futures	20/09/2024	Goldman Sachs	1,288,760	(10,324)	(0.00)
Unrealised appreciation on future contracts						3,313	0.00
Unrealised depreciation on future contracts						(10,324)	(0.00)
<b>Total traded future contracts</b>						<b>(7,011)</b>	<b>(0.00)</b>

A positive number of contracts indicates that the Fund is long of the underlying asset and a negative number of contracts indicates that the Fund is short of the underlying asset.

	<i>Fair value USD</i>	<i>% net assets</i>
<b>Net other assets/(liabilities)</b>	<b>8,776,064</b>	<b>0.89</b>
<b>Total net assets</b>	<b>985,917,286</b>	<b>100.00</b>

\* CCY is the trade currency of the holding.

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

Wellington Global Research Equity Fund (continued)

## Classifications June 30, 2024

<u>Industry</u>	<u>% net assets</u>
Semiconductors, semiconductor equipment	11.09
Software & services	8.57
Retailing	8.50
Pharmaceuticals, biotechnology & life sciences	8.30
Technology hardware & equipment	7.15
Diversified financials	6.31
Capital goods	5.81
Banks	5.47
Media & entertainment	5.12
Insurance	4.86
Health care equipment & services	4.82
Household & personal products	3.74
Real estate	3.43
Materials	3.13
Automobiles & components	2.51
Transportation	2.03
Utilities	1.88
Consumer services	1.69
Commercial & professional services	1.63
Telecommunication services	1.50
Consumer durables & apparel	0.79
Food beverage & tobacco	0.77
<b>Total investments</b>	<b>99.10</b>
<b>Other assets/(liabilities)</b>	<b>0.90</b>
<b>Total net assets</b>	<b>100.00</b>

<u>Country</u>	<u>% net assets</u>
United States	67.94
United Kingdom	5.34
Germany	5.10
Japan	4.68
France	3.41
Taiwan	2.70
Netherlands	2.04
Hong Kong	1.22
Canada	1.21
Denmark	1.13
Australia	1.10
China	0.66
Italy	0.66
Switzerland	0.57
South Africa	0.45
Singapore	0.34
India	0.25
Chile	0.16
Finland	0.14
<b>Total investments</b>	<b>99.10</b>
<b>Other assets/(liabilities)</b>	<b>0.90</b>
<b>Total net assets</b>	<b>100.00</b>

### Investment Objective & Policy

The Fund is subject to the disclosure requirements of Article 8 of the SFDR.

The investment objective of the Fund is to seek long-term capital appreciation in excess of the MSCI World Index (the "Index"), primarily investing in equity securities issued by companies worldwide that the Investment Manager believes have significant capital appreciation potential.

The Sustainability Risks that are most frequently relevant to the investment process of this Fund include:

#### Environmental

- a. Transition Risks from Climate Change
  - (i) Implied Temperature Risk (ITR)
  - (ii) Greenhouse gas emissions (WACI)

#### Social

- a. External Social Factors
  - (i) Social Controversy

#### Governance

- a. Corporate management practices
  - (i) Inadequate external or internal audit

Pre-contractual disclosure information relating to the ESG characteristics, or objectives, of the Fund is described in the Fund's Prospectus.

Further details on the Sustainability Risks considered and their potential impacts are included under Sustainability Risks within the section of the Prospectus entitled Risk Factors.

The Index serves as a reference benchmark for performance comparison purposes and weighted average carbon intensity purposes. Whilst Fund securities may be components of the Index, the Index is not considered during portfolio construction and the Investment Manager will not manage the extent to which Fund securities differ from the Index.

The Fund will invest, either directly or indirectly, in equity and other securities with equity characteristics, including, for example, shares, preferred stock, warrants, dividend right certificates, shares of REITs constituted as Closed End Funds and depositary receipts, issued by companies worldwide.

The Fund may also invest in other securities, including, for example, convertible bonds, exchange-traded funds qualifying as UCIs within the meaning of the 2010 Law, and debt securities (not exceeding 20% of the net assets of the Wellington Global Select Capital Appreciation Equity Fund), cash and cash equivalents, and derivative instruments for investment purposes and for efficient portfolio management, including hedging against risk, all as deemed by the Investment Manager to be consistent with the investment discipline. The Fund may invest up to 10% of net asset value in China A Shares traded via Stock Connect.

The Fund is denominated in US Dollars.

The global exposure for this Fund is calculated according to the commitment methodology. The global exposure generated through the use of FDIs is limited to 100% of Net Asset Value of the Fund when calculated using the commitment methodology.

The full investment objective and policies are defined in the Fund's Prospectus.



# Wellington Management Funds (Luxembourg)

## Wellington Global Select Capital Appreciation Equity Fund (continued)

Investment Manager's report (continued)  
June 30, 2024

### Performance

The Wellington Global Select Capital Appreciation Equity Fund launched on July 30, 2008. The table below details the performance of all funded classes within the Fund.

	Total Returns (%)					Inception Date
	Periods ended June 30, 2024					
	6 Mths	1 Year	3 Years	5 Years	Since Inception*	
Class T USD	12.20%	20.87%	0.90%	10.37%	N/A	June 10, 2009
MSCI World Index	11.75%	20.19%	6.86%	11.78%	N/A	
Class S USD	11.67%	19.72%	(0.06%)	9.32%	N/A	July 30, 2010
MSCI World Index	11.75%	20.19%	6.86%	11.78%	N/A	
Class S EUR	15.09%	21.87%	3.34%	10.64%	N/A	February 15, 2012
MSCI World Index EUR	15.18%	22.35%	10.52%	13.14%	N/A	
Class N USD	11.56%	19.50%	N/A	N/A	23.00%	May 24, 2023
MSCI World Index	11.75%	20.19%	N/A	N/A	25.14%	

Returns are net of fees and expenses.

Returns for periods of greater than one year are annualised.

All classes are accumulating and unhedged unless otherwise noted.

The figures stated in this report are historical and not necessarily indicative of future performance.

\* The since inception total return is not disclosed for classes aged 10 years and more.

### Statistical information

Fund information	June 30, 2024	December 31, 2023	December 31, 2022
Total net assets	99,570,852	89,076,810	69,052,681
<b>Unit class information<sup>1</sup></b>	<b>June 30, 2024</b>	<b>December 31, 2023</b>	<b>December 31, 2022</b>
<b>Class N USD</b>			
Total net assets	2,778,126	2,490,165	-
Number of units outstanding	221,141.489	221,141.489	-
Net asset value per unit	12.5627	11.2605	-
<b>Class S USD</b>			
Total net assets	75,122,203	67,272,016	55,201,534
Number of units outstanding	1,943,488.536	1,943,488.536	1,943,488.536
Net asset value per unit	38.6533	34.6141	28.4033
<b>Class T USD</b>			
Total net assets	21,660,242	19,305,422	13,843,591
Number of units outstanding	385,274.926	385,274.926	339,895.052
Net asset value per unit	56.2202	50.1082	40.7290
<b>Class S EUR</b>			
Total net assets	9,593	8,335	7,079
Number of units outstanding	225.651	225.651	225.648
Net asset value per unit	42.5124	36.9371	31.3723
Net asset value per unit in USD*	45.5627	40.8026	33.4821

<sup>1</sup> All classes are accumulating and unhedged unless otherwise noted.

\* For information purposes only.

# Wellington Management Funds (Luxembourg)

## Wellington Global Select Capital Appreciation Equity Fund (continued)

Statement of investments  
June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing</b>				
<b>Common stocks</b>				
<b>Communication services</b>				
<i>Media &amp; entertainment</i>				
17,355	USD	Alphabet, Inc.	3,170,191	3.18
2,632	USD	Meta Platforms, Inc.	1,327,107	1.33
2,111	USD	Netflix, Inc.	1,424,672	1.43
6,377	USD	Pinterest, Inc.	281,034	0.28
3,303	EUR	Publicis Groupe SA	351,804	0.36
3,929	USD	Spotify Technology SA	1,232,881	1.24
21,621	HKD	Tencent Holdings Ltd.	1,031,286	1.04
2,676	USD	Walt Disney Co.	265,700	0.27
29,456	GBP	WPP PLC	269,733	0.27
<i>Telecommunication services</i>				
20,901	INR	Bharti Airtel Ltd.	361,949	0.36
5,866	USD	T-Mobile U.S., Inc.	1,033,472	1.04
<b>Total communication services</b>			<b>10,749,829</b>	<b>10.80</b>
<b>Consumer discretionary</b>				
<i>Automobiles &amp; components</i>				
4,580	USD	Autoliv, Inc.	490,014	0.49
10,389	USD	General Motors Co.	482,673	0.49
42,550	JPY	Honda Motor Co. Ltd.	454,967	0.46
37,800	JPY	Isuzu Motors Ltd.	500,757	0.50
<i>Consumer durables &amp; apparel</i>				
2,180	USD	Lennar Corp.	326,717	0.33
6,274	JPY	Sony Group Corp.	531,999	0.53
<i>Consumer services</i>				
3,631	USD	Airbnb, Inc.	550,568	0.55
106	USD	Booking Holdings, Inc.	419,919	0.42
8,525	USD	DraftKings, Inc.	325,399	0.33
5,610	GBP	Flutter Entertainment PLC	1,025,800	1.03
1,704	USD	Marriott International, Inc.	411,976	0.42
<i>Retailing</i>				
17,530	USD	Amazon.com, Inc.	3,387,673	3.40
366	USD	O'Reilly Automotive, Inc.	386,518	0.39
2,238	USD	Ross Stores, Inc.	325,226	0.33
6,299	USD	TJX Cos., Inc.	693,520	0.69
9,119	USD	Walmart, Inc.	617,447	0.62
<b>Total consumer discretionary</b>			<b>10,931,173</b>	<b>10.98</b>
<b>Consumer staples</b>				
<i>Food beverage &amp; tobacco</i>				
18,366	GBP	Diageo PLC	577,974	0.58
6,679	EUR	Heineken NV	646,387	0.65
1,300	CNY	Kweichow Moutai Co. Ltd.	262,537	0.26
6,131	CHF	Nestle SA	625,790	0.63
2,875	USD	PepsiCo, Inc.	474,174	0.48
<i>Household &amp; personal products</i>				
4,600	USD	Colgate-Palmolive Co.	446,384	0.45
20,650	USD	Kenvue, Inc.	375,417	0.38
1,365	EUR	L'Oreal SA	599,878	0.60
13,481	GBP	Unilever PLC	740,446	0.74
<b>Total consumer staples</b>			<b>4,748,987</b>	<b>4.77</b>
<b>Energy</b>				
<i>Energy</i>				
12,276	USD	Coterra Energy, Inc.	327,401	0.33
3,147	USD	Diamondback Energy, Inc.	629,998	0.63
10,330	USD	EQT Corp.	382,003	0.38
13,208	GBP	Shell PLC	473,171	0.48

Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Energy (continued)</b>				
<i>Energy (continued)</i>				
15,035	EUR	TotalEnergies SE	1,004,371	1.01
<b>Total energy</b>			<b>2,816,944</b>	<b>2.83</b>
<b>Financials</b>				
<i>Banks</i>				
30,421	INR	Axis Bank Ltd.	461,582	0.46
11,138	USD	Bank of America Corp.	442,958	0.44
6,827	EUR	BNP Paribas SA	435,572	0.44
12,673	EUR	Erste Group Bank AG	600,881	0.60
2,891	USD	JPMorgan Chase & Co.	584,734	0.59
65,401	THB	Kasikornbank PCL	223,662	0.22
31,200	JPY	Mitsubishi UFJ Financial Group, Inc.	335,352	0.34
2,755	USD	PNC Financial Services Group, Inc.	428,347	0.43
7,475	EUR	Societe Generale SA	175,608	0.18
22,559	JPY	Sumitomo Mitsui Trust Holdings, Inc.	514,681	0.52
8,512	USD	Wells Fargo & Co.	505,528	0.51
<i>Diversified financials</i>				
7,844	USD	American Express Co.	1,816,278	1.83
3,619	USD	ARES Management Corp.	482,340	0.49
5,259	USD	Blackstone, Inc.	651,064	0.65
1,374	USD	Corpay, Inc.	366,047	0.37
1,481	USD	Goldman Sachs Group, Inc.	669,886	0.67
5,430	USD	KKR & Co., Inc.	571,453	0.57
3,061	GBP	London Stock Exchange Group PLC	363,725	0.37
1,724	USD	Mastercard, Inc.	760,560	0.76
2,710	USD	S&P Global, Inc.	1,208,660	1.21
<i>Insurance</i>				
59,100	HKD	AIA Group Ltd.	401,196	0.40
1,686	EUR	Allianz SE	468,909	0.47
2,367	USD	Chubb Ltd.	603,775	0.61
809	USD	Everest Group Ltd.	308,245	0.31
3,496	JPY	MS&AD Insurance Group Holdings, Inc.	77,696	0.08
12,400	JPY	Tokio Marine Holdings, Inc.	462,900	0.46
696	CHF	Zurich Insurance Group AG	371,081	0.37
<b>Total financials</b>			<b>14,292,720</b>	<b>14.35</b>
<b>Health care</b>				
<i>Health care equipment &amp; services</i>				
1,122	USD	HCA Healthcare, Inc.	360,476	0.36
1,945	USD	Intuitive Surgical, Inc.	865,233	0.87
794	USD	McKesson Corp.	463,728	0.46
5,542	USD	Medtronic PLC	436,211	0.44
522	USD	Molina Healthcare, Inc.	155,190	0.16
435,730	HKD	Shandong Weigao Group Medical Polymer Co. Ltd.	207,613	0.21
2,449	USD	UnitedHealth Group, Inc.	1,247,178	1.25
<i>Pharmaceuticals, biotechnology &amp; life sciences</i>				
385	USD	Argenx SE	165,566	0.17
8,836	GBP	AstraZeneca PLC	1,380,114	1.39
9,820	USD	AstraZeneca PLC	765,862	0.77
2,032	USD	Eli Lilly & Co.	1,839,732	1.85
10,641	USD	Exact Sciences Corp.	449,582	0.45
7,242	USD	Gilead Sciences, Inc.	496,874	0.50
22,985	GBP	GSK PLC	444,401	0.45
1,232	USD	ICON PLC	386,195	0.39
5,200	USD	Johnson & Johnson	760,032	0.76
5,169	USD	Merck & Co., Inc.	639,922	0.64
11,859	CHF	Novartis AG	1,269,174	1.27
23,591	USD	Pfizer, Inc.	660,076	0.66
1,007	USD	United Therapeutics Corp.	320,780	0.32
<b>Total health care</b>			<b>13,313,939</b>	<b>13.37</b>

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Select Capital Appreciation Equity Fund (continued)

### Statement of investments (continued) June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets	
<b>Transferable securities admitted to an official stock exchange listing (continued)</b>					<b>Information technology (continued)</b>					
<b>Common stocks (continued)</b>					Software & services (continued)					
<b>Industrials</b>										
Capital goods										
4,454	USD	AerCap Holdings NV	415,113	0.42	2,369	USD	GoDaddy, Inc.	330,973	0.33	
8,453	EUR	Airbus SE	1,161,972	1.17	1,021	USD	HubSpot, Inc.	602,176	0.60	
20,037	GBP	BAE Systems PLC	334,340	0.34	392	USD	Intuit, Inc.	257,626	0.26	
5,001	EUR	Brenntag SE	337,455	0.34	9,095	USD	Microsoft Corp.	4,065,010	4.08	
11,286	EUR	Daimler Truck Holding AG	449,600	0.45	2,139	USD	MongoDB, Inc.	534,664	0.54	
1,286	USD	Deere & Co.	480,488	0.48	1,465	USD	Salesforce, Inc.	376,652	0.38	
3,165	USD	Emerson Electric Co.	348,656	0.35	10,237	USD	Shopify, Inc.	676,154	0.68	
2,413	USD	Honeywell International, Inc.	515,272	0.52	Technology hardware & equipment					
13,420	USD	Larsen & Toubro Ltd.	571,692	0.57	14,627	USD	Apple, Inc.	3,080,739	3.09	
1,193	USD	Parker-Hannifin Corp.	603,431	0.61	511	USD	Arista Networks, Inc.	179,095	0.18	
614	EUR	Rheinmetall AG	313,037	0.31	15,619	USD	Cisco Systems, Inc.	742,059	0.75	
99,680	GBP	Rotork PLC	424,386	0.43	17,673	USD	Flex Ltd.	521,177	0.52	
16,897	SEK	Volvo AB	432,549	0.43	654	USD	Jabil, Inc.	71,149	0.07	
Commercial & professional services					1,531	JPY	Keyence Corp.	671,466	0.68	
8,254	USD	Copart, Inc.	447,037	0.45	100,926	EUR	Nokia OYJ	384,914	0.39	
6,500	JPY	Recruit Holdings Co. Ltd.	347,790	0.35	21,391	KRW	Samsung Electronics Co. Ltd.	1,266,521	1.27	
Transportation					<b>Total information technology</b>					
1,317	DKK	DSV AS	201,954	0.20					<b>25,999,999</b>	<b>26.11</b>
7,090	USD	Ryanair Holdings PLC	825,560	0.83	<b>Materials</b>					
1,705	CAD	TFI International, Inc.	247,511	0.25	Materials					
22,805	USD	Uber Technologies, Inc.	1,657,467	1.67	4,868	EUR	Arkema SA	423,383	0.43	
1,383	USD	Union Pacific Corp.	312,918	0.31	2,900	JPY	Shin-Etsu Chemical Co. Ltd.	112,459	0.11	
4,463	USD	United Parcel Service, Inc.	610,761	0.61	<b>Total materials</b>					
<b>Total industrials</b>									<b>535,842</b>	<b>0.54</b>
<b>11,038,989</b>					<b>11.09</b>					
<b>Information technology</b>					<b>Real estate</b>					
Semiconductors, semiconductor equipment					Real estate					
5,889	USD	Advanced Micro Devices, Inc.	955,255	0.96	2,910	USD	American Tower Corp.	565,646	0.57	
511	USD	ARM Holdings PLC	83,610	0.08	11,931	GBP	Derwent London PLC	340,852	0.34	
1,258	EUR	ASML Holding NV	1,299,994	1.31	9,900	JPY	Mitsubishi Estate Co. Ltd.	155,091	0.15	
9,782	USD	Intel Corp.	302,948	0.30	7,155	USD	Welltower, Inc.	745,909	0.75	
8,400	TWTD	MediaTek, Inc.	362,499	0.36	<b>Total real estate</b>					
31,866	USD	NVIDIA Corp.	3,936,726	3.95					<b>1,807,498</b>	<b>1.81</b>
2,003	USD	NXP Semiconductors NV	538,987	0.54	<b>Utilities</b>					
24,500	JPY	Renesas Electronics Corp.	458,290	0.46	Utilities					
60,049	TWTD	Taiwan Semiconductor Manufacturing Co. Ltd.	1,788,059	1.80	5,639	USD	Duke Energy Corp.	565,197	0.57	
3,520	USD	Taiwan Semiconductor Manufacturing Co. Ltd.	611,811	0.62	27,022	EUR	Engie SA	386,193	0.39	
3,234	USD	Texas Instruments, Inc.	629,110	0.63	35,100	HKD	ENN Energy Holdings Ltd.	289,300	0.29	
Software & services					<b>Total utilities</b>					
2,260	USD	Accenture PLC	685,707	0.69					<b>1,240,690</b>	<b>1.25</b>
14,200	JPY	BIPROGY, Inc.	393,532	0.40	<b>Total common stocks</b>					
430	USD	Gartner, Inc.	193,096	0.19					<b>97,476,610</b>	<b>97.90</b>
<b>Net other assets/(liabilities)</b>					<b>Total transferable securities admitted to an official stock exchange listing</b>					
									<b>97,476,610</b>	<b>97.90</b>
<b>Total net assets</b>					<b>Total investments in securities</b>					
									<b>97,476,610</b>	<b>97.90</b>
					Fair value USD					
									<b>2,094,242</b>	<b>2.10</b>
									<b>99,570,852</b>	<b>100.00</b>

\* CCY is the trade currency of the holding.

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Select Capital Appreciation Equity Fund (continued)

### Classifications June 30, 2024

<u>Industry</u>	<u>% net assets</u>
Semiconductors, semiconductor equipment	11.01
Pharmaceuticals, biotechnology & life sciences	9.62
Media & entertainment	9.40
Software & services	8.15
Technology hardware & equipment	6.95
Diversified financials	6.92
Capital goods	6.42
Retailing	5.43
Banks	4.73
Transportation	3.87
Health care equipment & services	3.75
Energy	2.83
Consumer services	2.75
Insurance	2.70
Food beverage & tobacco	2.60
Household & personal products	2.17
Automobiles & components	1.94
Real estate	1.81
Telecommunication services	1.40
Utilities	1.25
Consumer durables & apparel	0.86
Commercial & professional services	0.80
Materials	0.54
<b>Total investments</b>	<b>97.90</b>
<b>Other assets/(liabilities)</b>	<b>2.10</b>
<b>Total net assets</b>	<b>100.00</b>

<u>Country</u>	<u>% net assets</u>
United States	63.99
United Kingdom	6.26
Japan	5.04
France	4.58
Taiwan	2.78
China	2.34
Netherlands	2.13
Switzerland	1.64
Germany	1.57
India	1.39
South Korea	1.27
Canada	0.93
Sweden	0.92
Italy	0.83
Austria	0.60
Ireland	0.42
Hong Kong	0.40
Finland	0.39
Thailand	0.22
Denmark	0.20
<b>Total investments</b>	<b>97.90</b>
<b>Other assets/(liabilities)</b>	<b>2.10</b>
<b>Total net assets</b>	<b>100.00</b>

### Investment Objective & Policy

The Fund is subject to the disclosure requirements of Article 8 of the SFDR.

The investment objective of the Fund is to seek long-term total returns in excess of the S&P 500 Net Index (the "Index"), primarily through investment in equity securities issued by companies incorporated or exercising a predominant part of their economic activities in the US, with a maximum of 50% of the weighted average carbon intensity of the Index. The Fund may also invest up to 10% of the Fund's assets in non-US companies.

The Sustainability Risks that are most frequently relevant to the investment process of this Fund include:

#### Environmental

- a. Transition Risks from Climate Change
  - (i) Implied Temperature Risk (ITR)
  - (ii) Greenhouse gas emissions (WACI)

#### Social

- a. External Social Factors
  - (i) Social Controversy

#### Governance

- a. Corporate management practices
  - (i) Inadequate external or internal audit

Further details on the sustainability risks considered and their potential impacts as well as pre-contractual disclosure information relating to the ESG characteristics, or objectives, of the Fund are described in the Fund's Prospectus.

The Index is integral to portfolio construction and is used for performance comparison and weighted average carbon intensity purposes and is used to calculate the performance fee as disclosed in the relevant performance fee section. The Fund's securities will generally be components of the Index but are expected to have different weightings. This Index does not take into account the ESG characteristics promoted by the Fund, which are intended to be achieved by the investment process followed by the Investment Manager.

The Fund, over time, will be diversified by issuer relative to the US equity market and will not be oriented towards any particular investment style (e.g. growth, value, small companies); its characteristics will reflect the nature of the underlying stock selections. Turnover is expected to be moderate to high.

The Fund will primarily invest, directly or indirectly through the use of FDIs, in equity and other securities with equity characteristics.

The Fund may also invest in other securities, including, for example, exchange-traded funds qualifying as UCIs within the meaning of the 2010 Law and cash and cash equivalents, all as deemed by the Investment Manager to be consistent with the investment discipline. No more than 5% of the Net Asset Value of the Fund will be invested in non-listed and non-traded collective investment schemes.

The Fund may buy and sell exchange-traded and over-the-counter FDIs including swaps, futures, options, forwards and other UCITS-eligible FDIs, for investment purposes and for efficient portfolio management, including hedging against risk. Where the Fund uses total return swaps, the underlying consists of instruments in which the Fund may invest according to its investment objective and policy.

The Fund is denominated in US Dollars.

The global exposure for this Fund is calculated according to the commitment methodology. The global exposure generated through the use of financial derivative instruments is limited to 100% of net asset value of the Fund when calculated using the commitment methodology.

The full investment objective and policies are defined in the Fund's Prospectus.

# Wellington Management Funds (Luxembourg)

## Wellington US Research Equity Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Performance

The Wellington US Research Equity Fund launched on June 30, 1994. The table below details the performance of all funded classes within the Fund.

	Total Returns (%)				Since Inception*	Inception Date
	6 Mths	1 Year	3 Years	5 Years		
Class G USD	14.37%	23.54%	5.88%	12.17%	N/A	June 30, 1994
S&P 500 Net Index	15.05%	24.00%	9.50%	14.48%	N/A	
Class S USD	14.74%	24.35%	6.57%	12.90%	N/A	June 30, 1994
S&P 500 Net Index	15.05%	24.00%	9.50%	14.48%	N/A	
Class D USD	14.21%	23.18%	5.57%	11.84%	N/A	January 30, 2009
S&P 500 Net Index	15.05%	24.00%	9.50%	14.48%	N/A	
Class G EUR (hedged)	13.50%	21.03%	3.08%	9.57%	N/A	August 30, 2011
S&P 500 Net Index hedged to EUR	14.19%	21.36%	6.90%	11.93%	N/A	
Class N USD	14.63%	24.11%	6.37%	12.69%	N/A	June 13, 2014
S&P 500 Net Index	15.05%	24.00%	9.50%	14.48%	N/A	
Class N USD A1 (distributing)	14.63%	24.11%	6.37%	12.69%	11.02%	June 04, 2015
S&P 500 Net Index	15.05%	24.00%	9.50%	14.48%	12.56%	
Class D EUR (hedged)	13.31%	20.64%	2.77%	9.14%	9.03%	June 20, 2016
S&P 500 Net Index hedged to EUR	14.19%	21.36%	6.90%	11.93%	11.53%	
Class D EUR	17.71%	25.40%	9.25%	13.24%	11.81%	December 02, 2016
S&P 500 Net Index EUR	18.58%	26.22%	13.26%	15.88%	14.12%	
Class S EUR	18.26%	26.58%	10.23%	14.28%	12.38%	December 13, 2016
S&P 500 Net Index EUR	18.58%	26.22%	13.26%	15.88%	13.60%	
Class S GBP	15.71%	25.06%	9.77%	13.05%	12.81%	December 14, 2016
S&P 500 Net Index GBP	16.02%	24.71%	12.79%	14.63%	13.91%	
Class SP USD	14.88%	24.64%	6.83%	13.02%	12.55%	January 30, 2017
S&P 500 Net Index	15.05%	24.00%	9.50%	14.48%	13.88%	
Class S EUR (hedged)	13.81%	21.74%	3.67%	10.23%	9.12%	June 28, 2017
S&P 500 Net Index hedged to EUR	14.19%	21.36%	6.90%	11.93%	10.81%	
Class N EUR	18.15%	26.34%	10.02%	14.06%	13.28%	December 06, 2017
S&P 500 Net Index EUR	18.58%	26.22%	13.26%	15.88%	14.78%	
Class N EUR (hedged)	13.70%	21.52%	3.53%	10.06%	8.02%	February 01, 2018
S&P 500 Net Index hedged to EUR	14.19%	21.36%	6.90%	11.93%	9.49%	
Class N GBP A1 (distributing)	15.60%	24.82%	9.56%	12.84%	13.39%	March 19, 2018
S&P 500 Net Index GBP	16.02%	24.71%	12.79%	14.63%	15.02%	
Class T GBP	16.05%	25.81%	10.43%	13.73%	13.78%	October 17, 2018
S&P 500 Net Index GBP	16.02%	24.71%	12.79%	14.63%	14.47%	
Class N GBP	15.60%	24.84%	9.54%	12.82%	14.67%	January 09, 2019
S&P 500 Net Index GBP	16.02%	24.71%	12.79%	14.63%	16.15%	
Class DL USD	13.90%	22.64%	5.17%	N/A	9.74%	February 12, 2020
S&P 500 Net Index	15.05%	24.00%	9.50%	N/A	12.83%	
Class S USD A1 (distributing)	14.74%	24.34%	N/A	N/A	7.54%	October 04, 2021
S&P 500 Net Index	15.05%	24.00%	N/A	N/A	10.32%	
Class T USD	15.08%	25.09%	N/A	N/A	20.04%	June 28, 2022
S&P 500 Net Index	15.05%	24.00%	N/A	N/A	20.84%	

Returns are net of fees and expenses.

Returns for periods of greater than one year are annualised.

All classes are accumulating and unhedged unless otherwise noted.

The figures stated in this report are historical and not necessarily indicative of future performance.

\* The since inception total return is not disclosed for classes aged 10 years and more.

#### Statistical information

Fund information	June 30, 2024	December 31, 2023	December 31, 2022
Total net assets	1,360,335,585	1,323,923,266	1,666,390,468

# Wellington Management Funds (Luxembourg)

## Wellington US Research Equity Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Statistical information (continued)

Unit class information <sup>1</sup>	June 30, 2024	December 31, 2023	December 31, 2022
<b>Class D USD</b>			
Total net assets	256,840,992	244,739,209	240,967,315
Number of units outstanding	3,615,965,379	3,935,039,700	4,779,727,306
Net asset value per unit	71.0297	62.1949	50.4144
<b>Class DL USD</b>			
Total net assets	56,096	40,103	10,731
Number of units outstanding	3,732,894	3,039,634	1,000,000
Net asset value per unit	15.0275	13.1934	10.7313
<b>Class G USD</b>			
Total net assets	157,105,458	194,457,131	154,197,198
Number of units outstanding	959,350,998	1,358,057,312	1,332,407,470
Net asset value per unit	163.7622	143.1877	115.7283
<b>Class N USD</b>			
Total net assets	7,192,859	8,181,280	8,074,575
Number of units outstanding	248,033,626	323,383,623	396,734,752
Net asset value per unit	28.9995	25.2990	20.3526
<b>Class N USD AI (distributing)</b>			
Total net assets	13,897	12,124	9,753
Number of units outstanding	544,704	544,704	544,707
Net asset value per unit	25.5132	22.2573	17.9053
<b>Class S USD</b>			
Total net assets	273,407,752	316,323,525	575,887,063
Number of units outstanding	1,432,605,719	1,901,713,251	4,311,666,688
Net asset value per unit	190.8465	166.3361	133.5648
<b>Class S USD AI (distributing)</b>			
Total net assets	13,516	11,771	7,601,380
Number of units outstanding	1,110,020	1,109,102	891,268,391
Net asset value per unit	12.1764	10.6126	8.5287
<b>Class SP USD</b>			
Total net assets	20,910	138,818	34,676,678
Number of units outstanding	870,000	6,635,000	2,069,064,000
Net asset value per unit	24.0350	20.9222	16.7596
<b>Class T USD</b>			
Total net assets	110,206,340	103,982,288	82,037,694
Number of units outstanding	7,640,578,707	8,296,052,387	8,200,421,290
Net asset value per unit	14.4238	12.5339	10.0041
<b>Class D EUR</b>			
Total net assets	21,854,878	19,046,879	18,523,403
Number of units outstanding	937,808,813	962,040,412	1,115,050,665
Net asset value per unit	23.3042	19.7984	16.6122
Net asset value per unit in USD*	24.9763	21.8703	17.7293
<b>Class D EUR (hedged)</b>			
Total net assets	681,559	615,481	589,185
Number of units outstanding	34,045,692	34,836,864	39,991,473
Net asset value per unit	20.0190	17.6675	14.7328
Net asset value per unit in USD*	21.4553	19.5164	15.7235

# Wellington Management Funds (Luxembourg)

## Wellington US Research Equity Fund (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Statistical information (continued)

Unit class information <sup>1</sup> (continued)	June 30, 2024	December 31, 2023	December 31, 2022
<b>Class G EUR (hedged)</b>			
Total net assets	1,018,625	1,060,337	1,084,988
Number of units outstanding	26,441,960	31,241,503	38,449,484
Net asset value per unit	38.5231	33.9400	28.2185
Net asset value per unit in USD*	41.2871	37.4918	30.1162
<b>Class N EUR</b>			
Total net assets	136,962,144	130,427,603	165,743,632
Number of units outstanding	6,038,838.991	6,794,249.243	10,368,940.293
Net asset value per unit	22.6802	19.1968	15.9846
Net asset value per unit in USD*	24.3075	21.2057	17.0596
<b>Class N EUR (hedged)</b>			
Total net assets	38,221	33,615	27,815
Number of units outstanding	2,330.103	2,330.103	2,330.100
Net asset value per unit	16.4030	14.4262	11.9371
Net asset value per unit in USD*	17.5799	15.9359	12.7398
<b>Class S EUR</b>			
Total net assets	342,388,371	248,113,299	325,828,109
Number of units outstanding	14,185,949.562	12,156,667.296	19,209,133.248
Net asset value per unit	24.1357	20.4096	16.9621
Net asset value per unit in USD*	25.8675	22.5455	18.1028
<b>Class S EUR (hedged)</b>			
Total net assets	9,935,493	9,214,824	11,697,486
Number of units outstanding	539,167.089	569,122.781	874,664.908
Net asset value per unit	18.4275	16.1913	13.3737
Net asset value per unit in USD*	19.7497	17.8857	14.2731
<b>Class N GBP</b>			
Total net assets	4,614	1,441	2,199
Number of units outstanding	218.029	78.744	140.916
Net asset value per unit	21.1615	18.3058	15.6055
Net asset value per unit in USD*	26.7503	23.3363	18.7718
<b>Class N GBP AI (distributing)</b>			
Total net assets	40,570	34,960	183,118
Number of units outstanding	1,852.694	1,845.515	11,338.503
Net asset value per unit	21.8978	18.9431	16.1501
Net asset value per unit in USD*	27.6809	24.1487	19.4269
<b>Class S GBP</b>			
Total net assets	40,837	35,294	30,033
Number of units outstanding	1,644.480	1,644.480	1,644.480
Net asset value per unit	24.8327	21.4618	18.2630
Net asset value per unit in USD*	31.3910	27.3595	21.9686
<b>Class T GBP</b>			
Total net assets	4,501,543	3,673,318	3,300,069
Number of units outstanding	215,572.631	204,146.957	216,823.286
Net asset value per unit	20.8818	17.9935	15.2201
Net asset value per unit in USD*	26.3967	22.9381	18.3083

<sup>1</sup> All classes are accumulating and unhedged unless otherwise noted.

\* For information purposes only.



# Wellington Management Funds (Luxembourg)

## Wellington US Research Equity Fund (continued)

### Statement of investments June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing</b>					<b>Financials</b>				
<b>Common stocks</b>					<b>Banks</b>				
<b>Communication services</b>									
<i>Media &amp; entertainment</i>					<i>Diversified financials</i>				
404,618	USD	Alphabet, Inc.	73,701,169	5.42	61,203	USD	American Express Co.	14,171,555	1.04
44,314	USD	Meta Platforms, Inc.	22,344,005	1.64	105,343	USD	ARES Management Corp.	14,040,115	1.03
19,865	USD	Netflix, Inc.	13,406,491	0.99	45,090	USD	Berkshire Hathaway, Inc.	18,342,612	1.35
80,612	USD	New York Times Co.	4,128,140	0.30	120,439	USD	Block, Inc.	7,767,111	0.57
82,938	USD	Omnicom Group, Inc.	7,439,539	0.55	15,697	USD	Corpay, Inc.	4,181,838	0.31
14,864	USD	Spotify Technology SA	4,664,175	0.34	83,506	USD	Equitable Holdings, Inc.	3,412,055	0.25
<i>Telecommunication services</i>					27,258				
79,543	USD	T-Mobile U.S., Inc.	14,013,886	1.03	73,317	USD	Global Payments, Inc.	2,635,848	0.19
<b>Total communication services</b>					82,829				
			<b>139,697,405</b>	<b>10.27</b>	30,717	USD	PayPal Holdings, Inc.	4,806,567	0.35
<b>Consumer discretionary</b>					30,717				
<i>Automobiles &amp; components</i>					31,495				
112,573	USD	Goodyear Tire & Rubber Co.	1,277,703	0.09	38,015	USD	WEX, Inc.	6,733,977	0.50
12,903	USD	Modine Manufacturing Co.	1,292,752	0.10	<i>Insurance</i>				
<i>Consumer durables &amp; apparel</i>					117,790				
30,380	USD	Lennar Corp.	4,553,050	0.33	78,009	USD	American International Group, Inc.	8,744,730	0.64
63,445	USD	Skyline Champion Corp.	4,298,399	0.32	45,519	USD	Arch Capital Group Ltd.	7,870,328	0.58
<i>Consumer services</i>					25,302				
302,750	USD	Chipotle Mexican Grill, Inc.	18,967,288	1.39	40,920	USD	Assured Guaranty Ltd.	3,511,791	0.26
9,162	USD	Domino's Pizza, Inc.	4,730,615	0.35	282,481	USD	Everest Group Ltd.	9,640,568	0.71
76,390	USD	DoorDash, Inc.	8,309,704	0.61	131,757	USD	Progressive Corp.	8,499,493	0.63
33,281	USD	Dutch Bros, Inc.	1,377,833	0.10	282,481				
16,965	USD	Hyatt Hotels Corp.	2,577,323	0.19	131,757				
8,550	USD	Royal Caribbean Cruises Ltd.	1,363,127	0.10	<b>Total financials</b>				
<i>Retailing</i>					<b>191,599,052</b>				
388,644	USD	Amazon.com, Inc.	75,105,453	5.52	<b>14.09</b>				
20,071	USD	Pool Corp.	6,168,420	0.46	<b>Health care</b>				
213,997	USD	TJX Cos., Inc.	23,561,070	1.73	<i>Health care equipment &amp; services</i>				
115,872	USD	U.S. Foods Holding Corp.	6,138,899	0.45	9,100				
<b>Total consumer discretionary</b>					394,639				
			<b>159,721,636</b>	<b>11.74</b>	128,301				
<b>Consumer staples</b>					32,980				
<i>Food &amp; staples retailing</i>					53,398				
62,811	USD	Mondelez International, Inc.	4,110,352	0.30	41,501				
<i>Food beverage &amp; tobacco</i>					77,541				
42,213	USD	Celsius Holdings, Inc.	2,409,940	0.18	13,021				
27,222	USD	Constellation Brands, Inc.	7,003,676	0.52	22,778				
35,855	USD	Freshpet, Inc.	4,639,279	0.34	6,613				
111,116	USD	Keurig Dr Pepper, Inc.	3,711,274	0.27	18,708				
<i>Household &amp; personal products</i>					12,849				
58,047	USD	BellRing Brands, Inc.	3,316,806	0.24	21,736				
45,843	USD	Church & Dwight Co., Inc.	4,753,002	0.35	18,251				
18,137	USD	elf Beauty, Inc.	3,821,829	0.28	<i>Pharmaceuticals, biotechnology &amp; life sciences</i>				
675,246	USD	Haleon PLC	5,577,532	0.41	73,687				
121,331	USD	Procter & Gamble Co.	20,009,908	1.47	29,591				
110,767	USD	Unilever PLC	6,091,077	0.45	7,487				
<b>Total consumer staples</b>					4,187				
			<b>65,444,675</b>	<b>4.81</b>	13,179				
					5,691				
					86,143				
					17,053				
					8,580				
					11,989				
					18,018				
					15,946				
					34,948				
					31,401				
					95,131				
					15,957				
					4,720				
					30,320				

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington US Research Equity Fund (continued)

### Statement of investments (continued)

June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets		
<b>Transferable securities admitted to an official stock exchange listing (continued)</b>					<b>Information technology (continued)</b>						
<b>Common stocks (continued)</b>					<i>Semiconductors, semiconductor equipment (continued)</i>						
<b>Health care (continued)</b>					562,472 USD NVIDIA Corp. 69,487,791 5.11						
<i>Pharmaceuticals, biotechnology &amp; life sciences (continued)</i>					25,686 USD NXP Semiconductors NV 6,911,846 0.51						
117,095	USD	Merck & Co., Inc.	14,496,361	1.07	42,573	USD	QUALCOMM, Inc.	8,479,690	0.62		
7,207	USD	Moderna, Inc.	855,831	0.06	82,697	USD	Texas Instruments, Inc.	16,087,048	1.18		
10,763	USD	Novartis AG	1,145,829	0.08	<i>Software &amp; services</i>						
4,124	USD	Regeneron Pharmaceuticals, Inc.	4,334,448	0.32	49,037	USD	Adobe, Inc.	27,242,015	2.00		
18,445	USD	REVOLUTION Medicines, Inc.	715,850	0.05	46,668	USD	Atlassian Corp.	8,254,636	0.61		
15,461	USD	Rocket Pharmaceuticals, Inc.	332,875	0.02	15,638	USD	HubSpot, Inc.	9,223,136	0.68		
4,061	USD	Sarepta Therapeutics, Inc.	641,638	0.05	186,954	USD	Microsoft Corp.	83,559,090	6.14		
48,956	USD	Structure Therapeutics, Inc.	1,922,502	0.14	23,227	USD	MongoDB, Inc.	5,805,821	0.43		
32,242	USD	Syndax Pharmaceuticals, Inc.	661,928	0.05	10,337	USD	ServiceNow, Inc.	8,131,808	0.60		
4,787	USD	Thermo Fisher Scientific, Inc.	2,647,211	0.20	313,889	USD	Squarespace, Inc.	13,694,977	1.00		
8,319	USD	Ultragenyx Pharmaceutical, Inc.	341,911	0.03	19,817	USD	Synopsys, Inc.	11,792,304	0.87		
5,319	USD	United Therapeutics Corp.	1,694,368	0.13	<i>Technology hardware &amp; equipment</i>						
11,204	USD	Vaxcyte, Inc.	846,014	0.06	406,740	USD	Apple, Inc.	85,667,579	6.30		
11,141	USD	Vertex Pharmaceuticals, Inc.	5,222,010	0.38	281,615	USD	Flex Ltd.	8,304,826	0.61		
<b>Total health care</b>				<b>196,228,670</b>	<b>14.43</b>	<b>Total information technology</b>				<b>414,844,392</b>	<b>30.50</b>
<b>Industrials</b>					<b>Materials</b>						
<i>Capital goods</i>					<i>Materials</i>						
50,917	USD	AerCap Holdings NV	4,745,464	0.35	126,118	USD	Arcadium Lithium PLC	423,756	0.03		
63,500	USD	Atmus Filtration Technologies, Inc.	1,827,530	0.13	52,323	USD	Ball Corp.	3,140,426	0.23		
61,614	USD	AZEK Co., Inc.	2,595,798	0.19	21,665	USD	Cabot Corp.	1,990,797	0.15		
32,307	USD	Builders FirstSource, Inc.	4,471,612	0.33	25,097	USD	Celanese Corp.	3,385,334	0.25		
72,730	USD	Flowserve Corp.	3,498,313	0.26	75,807	USD	FMC Corp.	4,362,693	0.32		
90,779	USD	Fortive Corp.	6,726,724	0.49	28,487	USD	Ingevity Corp.	1,245,167	0.09		
33,066	USD	Helios Technologies, Inc.	1,578,902	0.12	17,291	USD	Linde PLC	7,587,464	0.56		
51,470	USD	Ingersoll Rand, Inc.	4,675,535	0.34	43,330	USD	PPG Industries, Inc.	5,454,814	0.40		
62,868	USD	Johnson Controls International PLC	4,178,836	0.31	<b>Total materials</b>					<b>27,590,451</b>	<b>2.03</b>
35,981	USD	Middleby Corp.	4,411,630	0.32	<b>Real estate</b>						
13,016	USD	Trane Technologies PLC	4,281,353	0.32	<i>Real estate</i>						
40,408	USD	Westinghouse Air Brake Technologies Corp.	6,386,484	0.47	30,300	USD	Camden Property Trust	3,306,033	0.24		
<i>Commercial &amp; professional services</i>					26,415	USD	CoStar Group, Inc.	1,958,408	0.15		
22,861	USD	Clean Harbors, Inc.	5,170,015	0.38	6,540	USD	Equinix, Inc.	4,948,164	0.36		
86,608	USD	Dayforce, Inc.	4,295,757	0.31	58,768	USD	Ryman Hospitality Properties, Inc.	5,868,572	0.43		
13,858	USD	Waste Connections, Inc.	2,430,139	0.18	67,819	USD	Welltower, Inc.	7,070,131	0.52		
<i>Transportation</i>					<b>Total real estate</b>					<b>23,151,308</b>	<b>1.70</b>
71,434	USD	CH Robinson Worldwide, Inc.	6,294,764	0.46	<b>Utilities</b>						
68,849	USD	Delta Air Lines, Inc.	3,266,196	0.24	<i>Utilities</i>						
57,302	USD	Knight-Swift Transportation Holdings, Inc.	2,860,516	0.21	47,417	USD	Atmos Energy Corp.	5,531,193	0.41		
34,838	USD	Ryder System, Inc.	4,315,731	0.32	114,621	USD	Edison International	8,230,934	0.60		
194,745	USD	Uber Technologies, Inc.	14,154,067	1.04	63,350	USD	Exelon Corp.	2,192,544	0.16		
22,780	USD	United Parcel Service, Inc.	3,117,443	0.23	542,343	USD	PG&E Corp.	9,469,309	0.70		
<b>Total industrials</b>				<b>95,282,809</b>	<b>7.00</b>	63,257	USD	Sempra	4,811,327	0.35	
<b>Information technology</b>					<b>Total utilities</b>					<b>30,235,307</b>	<b>2.22</b>
<i>Semiconductors, semiconductor equipment</i>					<b>Total common stocks</b>					<b>1,343,795,705</b>	<b>98.79</b>
131,144	USD	Advanced Micro Devices, Inc.	21,272,868	1.56	<b>Total transferable securities admitted to an official stock exchange listing</b>					<b>1,343,795,705</b>	<b>98.79</b>
13,418	USD	First Solar, Inc.	3,025,222	0.22	<b>Total investments in securities</b>					<b>1,343,795,705</b>	<b>98.79</b>
15,749	USD	KLA Corp.	12,985,208	0.96							
113,423	USD	Micron Technology, Inc.	14,918,527	1.10							

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington US Research Equity Fund (continued)

### Statement of investments (continued)

June 30, 2024

#### Financial derivative instruments

##### Forward foreign exchange contracts

##### Hedged classes forwards

<i>Maturity date</i>	<i>Amount bought</i>	<i>Amount sold</i>	<i>Counterparty</i>	<i>Unrealised appreciation/ (depreciation) USD</i>	<i>% net assets</i>
<b>Class D EUR (hedged)</b>					
31/07/2024	EUR 690,339	USD 738,719	State Street Bank	2,162	0.00
31/07/2024	USD 11,934	EUR 11,153	State Street Bank	(36)	(0.00)
<b>Total class D EUR (hedged)</b>				<b>2,126</b>	<b>0.00</b>
<b>Class G EUR (hedged)</b>					
31/07/2024	EUR 1,031,831	USD 1,104,142	State Street Bank	3,230	0.00
31/07/2024	USD 18,134	EUR 16,947	State Street Bank	(54)	(0.00)
<b>Total class G EUR (hedged)</b>				<b>3,176</b>	<b>0.00</b>
<b>Class N EUR (hedged)</b>					
31/07/2024	EUR 38,233	USD 40,912	State Street Bank	120	0.00
31/07/2024	USD 672	EUR 628	State Street Bank	(2)	0.00
<b>Total class N EUR (hedged)</b>				<b>118</b>	<b>0.00</b>
<b>Class S EUR (hedged)</b>					
31/07/2024	EUR 9,949,540	USD 10,646,804	State Street Bank	31,150	0.00
31/07/2024	USD 189,687	EUR 177,254	State Street Bank	(544)	(0.00)
<b>Total class S EUR (hedged)</b>				<b>30,606</b>	<b>0.00</b>
<b>Total hedge classes forwards</b>				<b>36,026</b>	<b>0.00</b>
Unrealised appreciation on forward foreign exchange contracts				36,662	0.00
Unrealised depreciation on forward foreign exchange contracts				(636)	(0.00)
<b>Total forward foreign exchange contracts</b>				<b>36,026</b>	<b>0.00</b>

##### Traded future contracts

<i>Number of contracts long/(short)</i>	<i>CCY</i>	<i>Investment</i>	<i>Delivery date</i>	<i>Counterparty</i>	<i>Commitment USD</i>	<i>Unrealised appreciation/ (depreciation) USD</i>	<i>% net assets</i>
37	USD	CME E-Mini Standard & Poor's 500 Index Futures	20/09/2024	Morgan Stanley	10,214,775	(22,488)	(0.00)
Unrealised depreciation on future contracts						(22,488)	(0.00)
<b>Total traded future contracts</b>						<b>(22,488)</b>	<b>(0.00)</b>

A positive number of contracts indicates that the Fund is long of the underlying asset and a negative number of contracts indicates that the Fund is short of the underlying asset.

<b>Net other assets/(liabilities)</b>	<i>Fair value USD</i>	<i>% net assets</i>
	<b>16,526,342</b>	<b>1.21</b>
<b>Total net assets</b>	<b>1,360,335,585</b>	<b>100.00</b>

\* CCY is the trade currency of the holding.

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington US Research Equity Fund (continued)

### Classifications

June 30, 2024

<u>Industry</u>	<u>% net assets</u>
Software & services	12.33
Semiconductors, semiconductor equipment	11.26
Media & entertainment	9.24
Pharmaceuticals, biotechnology & life sciences	8.43
Retailing	8.16
Diversified financials	7.78
Technology hardware & equipment	6.91
Health care equipment & services	6.00
Capital goods	3.63
Insurance	3.35
Household & personal products	3.20
Banks	2.96
Consumer services	2.74
Transportation	2.50
Utilities	2.22
Materials	2.03
Real estate	1.70
Food beverage & tobacco	1.31
Telecommunication services	1.03
Commercial & professional services	0.87
Consumer durables & apparel	0.65
Food & staples retailing	0.30
Automobiles & components	0.19
<b>Total investments</b>	<b>98.79</b>
<b>Other assets/(liabilities)</b>	<b>1.21</b>
<b>Total net assets</b>	<b>100.00</b>

<u>Country</u>	<u>% net assets</u>
United States	95.95
United Kingdom	1.56
China	0.51
Ireland	0.35
Bermuda	0.25
Switzerland	0.08
Denmark	0.06
Jersey	0.03
<b>Total investments</b>	<b>98.79</b>
<b>Other assets/(liabilities)</b>	<b>1.21</b>
<b>Total net assets</b>	<b>100.00</b>

### Investment Objective & Policy

The Fund is subject to the disclosure requirements of Article 8 of the SFDR.

The investment objective of the Fund is to seek absolute returns above a cash benchmark over the medium to long term, primarily through investing, either directly or indirectly, in a range of fixed income asset classes.

The Sustainability Risks that are most frequently relevant to the investment process of this Fund include:

#### Environmental

- a. Transition Risks from Climate Change
  - (i) Implied Temperature Risk (ITR)
  - (ii) Greenhouse gas emissions (WACI)

#### Social

- a. Internal Social Factors
  - (i) Child & Forced Labour
  - (ii) Human Rights
- b. External Social Factors
  - (i) Social Controversy

#### Governance

- a. Corporate management practices
  - (i) Inadequate external or internal audit

Pre-contractual disclosure information relating to the ESG characteristics, or objectives, of the Fund is described in the Fund's Prospectus.

Further details on the sustainability risks considered and their potential impacts are included under Sustainability Risks within the section of the Prospectus entitled Risk Factors.

The Fund is not constructed relative to a benchmark, the ICE Bank of America 3-Month T-Bill Index (the "Index") will serve as the cash benchmark for performance comparison purposes and is used to calculate the performance fee as disclosed in the relevant performance fee section.

The Fund will invest primarily in debt instruments issued by government, agency, and supranational issuers; mortgage-, commercial mortgage-, and asset-backed securities; corporate and REITs (constituted as Closed End Funds) debt; credit-linked, index-linked, convertible and capital securities; as well as other debt securities, both fixed- and floating-rate, including forward contracts on such securities. These debt obligations may be denominated in US Dollars or other currencies. Further these debt obligations may include investments in contingent capital and contingent convertible securities ("CoCos" as defined in the Glossary) but any such exposures will not exceed 10% of the Net Asset Value of the Fund. The Fund may hold equity securities, where they are the result of a corporate action or debt restructuring. The Fund may also hold cash and cash equivalents in multiple currencies without restriction. Repurchase, reverse repurchase, and dollar roll transactions are permitted. The Fund may also hold private placements, including those issued pursuant to Rule 144A and/or Regulation S securities (Rule 144A and Regulation S securities are those offered without registration under the United States Securities Act of 1933 (as amended)), and other restricted securities which contain commitments to register to trade publicly within 12 months or the liquidity of which is deemed appropriate by the Investment Manager. The Fund will not invest in the securities of any issuers involved in the production of tobacco.

The Fund may buy and sell exchange-traded and over-the-counter derivative instruments, including interest rate, credit, index, and currency futures; currency, interest rate, total rate of return, and credit default swaps; currency, bond, and swap options; deliverable and non-deliverable currency forward contracts; warrants; "to-be announced" ("TBA") securities qualifying as Transferable Securities in compliance with Luxembourg law; and other derivative instruments, and may hold outright short positions via derivative instruments for hedging purposes and otherwise in pursuit of the Fund's investment objective.

The approach uses a wide range of FDIs to implement active positions and for hedging purposes. Primary derivative instruments employed to express interest rate and credit strategies include bond futures, bond forwards, interest rates swaps and credit default swaps. Primary derivative instruments employed to express currency strategies include currency forwards and options.

The Fund is denominated in US Dollars.

# Wellington Management Funds (Luxembourg)

## Wellington Global Total Return Fund (UCITS) (continued)

### Investment Manager's report (continued)

June 30, 2024

#### Investment Objective & Policy (continued)

An absolute VaR approach is applied to monitor and measure global exposure. The Fund's VaR is limited to 20% of the Fund's Net Asset Value.

On average the expected leverage will generally be around 2000% of Net Asset Value through the use of FDIs, but may be above this on an exceptional basis in particular due to high numbers of offsetting positions or temporary investments in short term interest rates via derivatives. In order to be consistent with current regulatory guidance on leverage disclosure, leverage is calculated as the sum of all the notionals of all FDIs. This calculation includes the notional exposure associated with FDIs but does not include the underlying investments of the Fund which make up 100% of total net assets. Where FDIs are used for hedging purposes or are themselves hedged against equal and opposite trades, the sum of gross notional values of FDIs may not reflect the true economic risk of the Fund. Due to the high leverage of this Fund, unitholders should also refer to the relevant risk warnings in the sections "Risk Factors" and "All Funds". Further information on leverage and its calculation can be found in the section of the Prospectus entitled Leverage.

The full investment objective and policies are defined in the Fund's Prospectus.

#### Performance

The Wellington Global Total Return Fund (UCITS) launched on May 31, 2011. The table below details the performance of all funded classes within the Fund.

	Total Returns (%)				Since Inception*	Inception Date
	6 Mths	1 Year	3 Years	5 Years		
Class T GBP (hedged)	2.19%	3.59%	1.93%	1.43%	N/A	January 18, 2012
ICE Bank of America 3-Month T-Bill Index hedged to GBP	2.54%	5.19%	2.64%	1.76%	N/A	
Class S USD	2.23%	3.66%	2.06%	1.74%	N/A	October 31, 2012
ICE Bank of America 3-Month T-Bill Index	2.65%	5.43%	3.06%	2.29%	N/A	
Class N USD	2.16%	3.52%	1.88%	1.59%	N/A	May 21, 2013
ICE Bank of America 3-Month T-Bill Index	2.65%	5.43%	3.06%	2.29%	N/A	
Class D EUR (hedged)	1.13%	1.38%	(0.24%)	(0.51%)	N/A	July 23, 2013
ICE Bank of America 3-Month T-Bill Index hedged to EUR	1.88%	3.74%	1.29%	0.62%	N/A	
Class DL USD	1.68%	2.62%	1.17%	0.84%	1.20%	December 20, 2018
ICE Bank of America 3-Month T-Bill Index	2.65%	5.43%	3.06%	2.29%	2.35%	
Class N GBP (hedged)	2.02%	3.26%	1.51%	1.02%	1.22%	January 25, 2019
ICE Bank of America 3-Month T-Bill Index hedged to GBP	2.54%	5.19%	2.64%	1.76%	1.69%	
Class S USD Q1 (distributing)	2.22%	3.66%	2.11%	N/A	1.91%	December 19, 2019
ICE Bank of America 3-Month T-Bill Index	2.65%	5.43%	3.06%	N/A	2.29%	
Class S EUR Q1 (hedged-distributing)	1.44%	1.99%	0.38%	N/A	0.34%	December 19, 2019
ICE Bank of America 3-Month T-Bill Index hedged to EUR	1.88%	3.74%	1.29%	N/A	0.74%	
Class S GBP Q1 (hedged-distributing)	2.08%	3.38%	1.64%	N/A	1.40%	December 19, 2019
ICE Bank of America 3-Month T-Bill Index hedged to GBP	2.54%	5.19%	2.64%	N/A	1.87%	
Class T SGD (hedged)	1.40%	2.04%	N/A	N/A	1.48%	July 09, 2021
ICE Bank of America 3-Month T-Bill Index hedged to SGD	1.78%	3.67%	N/A	N/A	2.33%	
Class D USD	1.90%	3.00%	N/A	N/A	2.31%	August 31, 2022
ICE Bank of America 3-Month T-Bill Index	2.65%	5.43%	N/A	N/A	4.82%	

Returns are net of fees and expenses.

Returns for periods of greater than one year are annualised.

All classes are accumulating and unhedged unless otherwise noted.

The figures stated in this report are historical and not necessarily indicative of future performance.

\* The since inception total return is not disclosed for classes aged 10 years and more.

#### Statistical information

Fund information	June 30, 2024	December 31, 2023	December 31, 2022
Total net assets	93,134,931	77,053,436	126,567,947

# Wellington Management Funds (Luxembourg)

Wellington Global Total Return Fund (UCITS) (continued)

Investment Manager's report (continued)

June 30, 2024

## Statistical information (continued)

Unit class information <sup>1, 2</sup>	June 30, 2024	December 31, 2023	December 31, 2022
<b>Class D USD</b>			
Total net assets	765,722	629,743	831,746
Number of units outstanding	73,580.591	61,542.330	81,701.084
Net asset value per unit	10.4066	10.2327	10.1804
<b>Class DL USD</b>			
Total net assets	162,773	160,396	60,785
Number of units outstanding	15,267.604	15,267.604	5,798.241
Net asset value per unit	10.6613	10.5056	10.4834
<b>Class N USD</b>			
Total net assets	8,433,690	7,938,559	2,229,075
Number of units outstanding	717,459.336	688,525.730	195,298.107
Net asset value per unit	11.7549	11.5298	11.4137
<b>Class S USD</b>			
Total net assets	26,628,245	30,882,304	25,856,321
Number of units outstanding	2,213,744.475	2,619,363.287	2,218,490.509
Net asset value per unit	12.0286	11.7900	11.6549
<b>Class S USD QI (distributing)</b>			
Total net assets	10,298	10,080	1,021,935
Number of units outstanding	1,026.395	1,003.250	99,136.508
Net asset value per unit	10.0333	10.0474	10.3084
<b>Class D EUR (hedged)</b>			
Total net assets	269,402	266,919	3,549,597
Number of units outstanding	28,255.000	28,255.000	370,259.100
Net asset value per unit	9.5347	9.4468	9.5868
Net asset value per unit in USD*	10.2188	10.4354	10.2315
<b>Class S EUR QI (hedged-distributing)</b>			
Total net assets	42,353,062	3,358,251	23,239,701
Number of units outstanding	4,530,888.366	355,888.366	2,350,495.074
Net asset value per unit	9.3476	9.4362	9.8872
Net asset value per unit in USD*	10.0183	10.4238	10.5521
<b>Class N GBP (hedged)</b>			
Total net assets	22,932	318,111	45,087
Number of units outstanding	2,151.470	30,388.365	4,326.044
Net asset value per unit	10.6587	10.4682	10.4223
Net asset value per unit in USD*	13.4736	13.3448	12.5370
<b>Class S GBP QI (hedged-distributing)</b>			
Total net assets	993,741	8,684,648	15,984,963
Number of units outstanding	101,255.330	882,993.392	1,574,427.431
Net asset value per unit	9.8142	9.8355	10.1529
Net asset value per unit in USD*	12.4061	12.5382	12.2129
<b>Class T GBP (hedged)</b>			
Total net assets	3,169,574	3,407,263	31,332,774
Number of units outstanding	261,874.710	287,106.128	2,660,988.803
Net asset value per unit	12.1034	11.8676	11.7749
Net asset value per unit in USD*	15.2999	15.1288	14.1640

# Wellington Management Funds (Luxembourg)

Wellington Global Total Return Fund (UCITS) (continued)

Investment Manager's report (continued)

June 30, 2024

## Statistical information (continued)

Unit class information <sup>1, 2</sup> (continued)	June 30, 2024	December 31, 2023	December 31, 2022
<b>Class T SGD (hedged)</b>			
Total net assets	8,350,677	23,226,077	14,759,177
Number of units outstanding	800,860.417	2,254,218.853	1,430,751.667
Net asset value per unit	10.4271	10.3034	10.3157
Net asset value per unit in USD*	7.6939	7.8109	7.6914

<sup>1</sup> All classes are accumulating and unhedged unless otherwise noted.

<sup>2</sup> As at June 30, 2024 swing pricing was applied to the Wellington Global Total Return Fund (UCITS). Un-swing net asset value per unit disclosed in the table above. Details of the un-swing and swing net asset value per unit are outlined in Note 6.

\* For information purposes only.



# Wellington Management Funds (Luxembourg)

## Wellington Global Total Return Fund (UCITS) (continued)

### Statement of investments

June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing</b>					<b>Corporate bonds (continued)</b>				
<b>Fixed income securities</b>					<i>Industrials (continued)</i>				
<b>Corporate bonds</b>									
<i>Diversified financials</i>									
150,000	USD	AerCap Ireland Capital DAC/AerCap Global Aviation Trust 1.65% 29/10/2024	147,968	0.16	65,000	USD	Regal Rexnord Corp. 6.05% 15/02/2026	65,159	0.07
<i>Energy</i>									
125,000	USD	Dominion Energy, Inc. 3.30% 15/03/2025	122,909	0.13	80,000	USD	Suzano Austria GmbH 3.75% 15/01/2031	69,680	0.08
195,000	GBP	National Grid Electricity Distribution West Midlands PLC 6.00% 09/05/2025	247,600	0.27	<i>Media &amp; entertainment</i>				
52,000	USD	Occidental Petroleum Corp. 2.90% 15/08/2024	51,747	0.06	305,000	USD	Warnermedia Holdings, Inc. 3.64% 15/03/2025	300,271	0.32
40,000	USD	Pacific Gas & Electric Co. 3.40% 15/08/2024	39,865	0.04	105,000	USD	Warnermedia Holdings, Inc. 3.76% 15/03/2027	99,689	0.11
<i>Finance</i>					<i>Non-US governments</i>				
160,000	USD	AerCap Ireland Capital DAC/AerCap Global Aviation Trust 6.45% 15/04/2027	163,652	0.18	446,000	USD	European Investment Bank 4.13% 13/02/2034	433,537	0.47
300,000	EUR	Banca Monte dei Paschi di Siena SpA 7.71% 18/01/2028 <sup>(1)</sup>	338,954	0.36	<i>Transportation</i>				
200,000	EUR	Banca Transilvania SA 7.25% 07/12/2028 <sup>(1)</sup>	222,892	0.24	223,000	USD	Adani Ports & Special Economic Zone Ltd. 4.00% 30/07/2027	205,787	0.22
300,000	EUR	Caixa Economica Montepio Geral Caixa Economica Bancaria SA 5.63% 29/05/2028 <sup>(1)</sup>	321,980	0.34	200,000	USD	Adani Ports & Special Economic Zone Ltd. 4.38% 03/07/2029	179,125	0.19
160,000	USD	General Motors Financial Co., Inc. 6.05% 10/10/2025	160,577	0.17	<i>Utilities</i>				
100,000	EUR	Nova Kreditna Banka Maribor DD 7.38% 29/06/2026 <sup>(1)</sup>	109,721	0.12	295,000	USD	Aegea Finance SARL 9.00% 20/01/2031	305,325	0.33
200,000	EUR	Nova Kreditna Banka Maribor DD 4.75% 03/04/2028 <sup>(1)</sup>	214,927	0.23	90,000	USD	Pacific Gas & Electric Co. 3.15% 01/01/2026	86,686	0.09
187,000	EUR	OTP Bank Nyrt 6.13% 05/10/2027 <sup>(1)</sup>	205,243	0.22	<b>Total corporate bonds</b>				
345,000	EUR	OTP Bank Nyrt 4.75% 12/06/2028 <sup>(1)</sup>	368,737	0.40				<b>7,105,721</b>	<b>7.63</b>
<i>Health care equipment &amp; services</i>					<b>Government bonds</b>				
175,000	USD	CommonSpirit Health 2.76% 01/10/2024	173,590	0.18	<i>Finance</i>				
200,000	USD	Icon Investments Six DAC 5.81% 08/05/2027	202,003	0.22	792,000	EUR	CDP Financial, Inc. 1.13% 06/04/2027	802,428	0.86
<i>Industrials</i>									
345,000	USD	Amgen, Inc. 5.51% 02/03/2026	344,934	0.37	483,000	EUR	CPPIB Capital, Inc. 0.25% 06/04/2027	478,224	0.51
95,000	USD	Celanese U.S. Holdings LLC 6.35% 15/11/2028	97,611	0.11	250,000	EUR	CPPIB Capital, Inc. 3.13% 11/06/2029	268,347	0.29
79,000	USD	Ecopetrol SA 8.63% 19/01/2029	83,155	0.09	250,000	USD	OMERS Finance Trust 4.00% 20/04/2028	242,736	0.26
111,000	USD	Ecopetrol SA 8.88% 13/01/2033	114,607	0.12	250,000	EUR	OMERS Finance Trust 3.13% 25/01/2029	266,231	0.29
230,000	USD	Ecopetrol SA 8.38% 19/01/2036	225,745	0.24	515,000	USD	OMERS Finance Trust 3.50% 19/04/2032	469,326	0.50
318,000	USD	Energean Israel Finance Ltd. 5.88% 30/03/2031	269,008	0.29	250,000	USD	OMERS Finance Trust 5.50% 15/11/2033	259,850	0.28
130,000	USD	Energean Israel Finance Ltd. 8.50% 30/09/2033	123,012	0.13	708,000	EUR	Ontario Teachers' Finance Trust 0.10% 19/05/2028	672,487	0.72
200,000	USD	Ford Motor Credit Co. LLC 4.06% 01/11/2024	198,795	0.21	543,000	USD	Ontario Teachers' Finance Trust 2.00% 16/04/2031	456,436	0.49
200,000	USD	Ford Motor Credit Co. LLC 5.13% 16/06/2025	198,489	0.21	269,000	EUR	PSP Capital, Inc. 3.25% 02/07/2034	284,844	0.31
200,000	USD	Fortune Star BVI Ltd. 6.85% 02/07/2024	199,740	0.21	<i>Municipals</i>				
270,000	USD	Las Vegas Sands Corp. 2.90% 25/06/2025	262,035	0.28	5,400,000	CAD	Ontario Treasury Bills zero coupon 03/07/2024	3,943,794	4.24
116,000	USD	Occidental Petroleum Corp. 5.88% 01/09/2025	116,055	0.13	9,700,000	CAD	Ontario Treasury Bills zero coupon 16/10/2024	6,989,657	7.51
35,000	USD	Occidental Petroleum Corp. 5.50% 01/12/2025	34,911	0.04	12,475,000	CAD	Ontario Treasury Bills zero coupon 23/10/2024	8,981,344	9.64
					442,000	EUR	State of North Rhine-Westphalia 1.45% 19/01/2122	246,335	0.26
					<i>Non-US governments</i>				
					550,000	USD	Abu Dhabi Government International Bonds 2.13% 30/09/2024	544,672	0.58
					5,000	EUR	Bundesrepublik Deutschland Bundesanleihe 5.50% 04/01/2031	6,321	0.01

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Total Return Fund (UCITS) (continued)

### Statement of investments (continued)

June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing (continued)</b>					<b>Government bonds (continued)</b>				
<b>Fixed income securities (continued)</b>					<i>Non-US governments (continued)</i>				
<b>Government bonds (continued)</b>					293,000	EUR	Romania Government International Bonds 3.62% 26/05/2030	288,312	0.31
5,000	EUR	Bundesrepublik Deutschland Bundesanleihe 4.00% 04/01/2037	6,150	0.01	204,000	EUR	Romania Government International Bonds 5.38% 22/03/2031	216,177	0.23
5,000	EUR	Bundesrepublik Deutschland Bundesanleihe 4.25% 04/07/2039	6,391	0.01	110,000	EUR	Romania Government International Bonds 5.63% 22/02/2036	114,933	0.12
5,000	EUR	Bundesrepublik Deutschland Bundesanleihe 4.75% 04/07/2040	6,789	0.01	110,000	EUR	Romania Government International Bonds 2.75% 14/04/2041	76,409	0.08
5,000	EUR	Bundesrepublik Deutschland Bundesanleihe 3.25% 04/07/2042	5,771	0.01	200,000	USD	Serbia International Bonds 6.00% 12/06/2034	196,750	0.21
5,000	EUR	Bundesrepublik Deutschland Bundesanleihe 2.50% 04/07/2044	5,193	0.01	<i>US treasuries</i>				
6,000,000	CAD	Canada Treasury Bills zero coupon 04/07/2024	4,381,467	4.70	6,055,000	USD	U.S. Treasury Bills zero coupon 05/07/2024	6,051,474	6.50
13,850,000	CAD	Canada Treasury Bills zero coupon 18/07/2024	10,095,768	10.84	470,000	USD	U.S. Treasury Bills zero coupon 11/07/2024	469,314	0.50
6,425,000	CAD	Canada Treasury Bills zero coupon 01/08/2024	4,675,105	5.02	240,000	USD	U.S. Treasury Bills zero coupon 16/07/2024	239,474	0.26
200,000	USD	Colombia Government International Bonds 8.00% 14/11/2035	205,400	0.22	10,110,000	USD	U.S. Treasury Bills zero coupon 18/07/2024	10,084,959	10.83
200,000	USD	Colombia Government International Bonds 8.75% 14/11/2053	210,600	0.23	450,000	USD	U.S. Treasury Bills zero coupon 06/08/2024	447,648	0.48
150,000	USD	Dominican Republic International Bonds 6.60% 01/06/2036	149,475	0.16	640,000	USD	U.S. Treasury Bills zero coupon 20/08/2024	635,341	0.68
731,000	EUR	European Union 3.00% 04/03/2053	712,027	0.76	575,000	USD	U.S. Treasury Bills zero coupon 12/09/2024	568,906	0.61
439,000	EUR	Hellenic Republic Government Bonds 4.13% 15/06/2054	452,314	0.49	5,000	USD	U.S. Treasury Bonds 5.38% 15/02/2031	5,312	0.01
200,000	USD	Hungary Government International Bonds 5.50% 16/06/2034	194,188	0.21	5,000	USD	U.S. Treasury Bonds 4.38% 15/11/2039	4,944	0.01
76,047,580	JPY	Japan Government CPI-Linked Bonds 0.01% 10/03/2033	499,940	0.54	5,000	USD	U.S. Treasury Bonds 3.00% 15/05/2042	4,012	0.00
50,500,000	JPY	Japan Government Ten Year Bonds 0.10% 20/12/2031	297,949	0.32	5,000	USD	U.S. Treasury Bonds 2.88% 15/05/2043	3,881	0.00
1,130,350,000	JPY	Japan Treasury Discount Bills zero coupon 01/07/2024	7,026,918	7.55	5,000	USD	U.S. Treasury Bonds 3.63% 15/02/2044	4,330	0.00
560,000,000	JPY	Japan Treasury Discount Bills zero coupon 20/08/2024	3,481,167	3.74	5,000	USD	U.S. Treasury Notes 1.63% 15/05/2026	4,720	0.01
200,000	USD	Mexico Government International Bonds 6.40% 07/05/2054	190,250	0.20	<b>Total government bonds</b>				
183,000	EUR	Netherlands Government Bonds zero coupon 15/01/2038	132,543	0.14	<b>77,989,741 83.74</b>				
200,000	USD	Oman Government International Bonds 5.38% 08/03/2027	198,312	0.21	<b>Total fixed income securities</b>				
170,000	AUD	Province of British Columbia 5.25% 23/05/2034	113,821	0.12	<b>85,095,462 91.37</b>				
195,000	GBP	Province of Ontario 0.25% 15/12/2026	221,108	0.24	<b>Total transferable securities admitted to an official stock exchange listing</b>				
125,000	EUR	Province of Saskatchewan 3.30% 08/05/2034	133,993	0.14	<b>85,095,462 91.37</b>				
125,000	USD	Republic of Poland Government International Bonds 5.13% 18/09/2034	122,988	0.13	<b>Transferable securities dealt on another regulated market</b>				
122,000	EUR	Romania Government International Bonds 5.50% 18/09/2028	134,186	0.14	<b>Fixed income securities</b>				
					<b>Corporate bonds</b>				
					<i>Asset backed securities</i>				
150,000	USD	Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC 5.15% 20/03/2028	149,283	0.16					
					<i>Banks</i>				
250,000	USD	BPCE SA 2.38% 14/01/2025	245,070	0.26					
					<i>Diversified financials</i>				
60,000	USD	Midcap Financial Issuer Trust 6.50% 01/05/2028	56,741	0.06					

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Total Return Fund (UCITS) (continued)

### Statement of investments (continued)

June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities dealt on another regulated market (continued)</b>					<b>Corporate bonds (continued)</b>				
<b>Fixed income securities (continued)</b>					<b>Industrials (continued)</b>				
<b>Corporate bonds (continued)</b>									
<i>Finance</i>									
355,000	USD	Bread Financial Holdings, Inc. 9.75% 15/03/2029	372,934	0.40	340,000	USD	TransDigm, Inc. 6.38% 01/03/2029	341,715	0.37
263,000	USD	Freedom Mortgage Corp. 7.63% 01/05/2026	261,135	0.28	215,000	USD	United Rentals North America, Inc. 6.13% 15/03/2034	214,216	0.23
<i>Industrials</i>									
160,000	USD	Aviation Capital Group LLC 4.88% 01/10/2025	157,870	0.17	185,000	USD	Vital Energy, Inc. 7.88% 15/04/2032	188,069	0.20
80,000	USD	Boeing Co. 6.26% 01/05/2027	80,541	0.09	295,000	USD	Wand NewCo 3, Inc. 7.63% 30/01/2032	304,674	0.33
85,000	USD	Caesars Entertainment, Inc. 6.50% 15/02/2032	85,417	0.09	235,000	USD	Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp. 5.25% 15/05/2027	229,231	0.25
285,000	USD	CCO Holdings LLC/CCO Holdings Capital Corp. 5.00% 01/02/2028	266,444	0.29	<i>Media &amp; entertainment</i>				
110,000	USD	CCO Holdings LLC/CCO Holdings Capital Corp. 5.38% 01/06/2029	100,074	0.11	115,000	USD	CCO Holdings LLC/CCO Holdings Capital Corp. 6.38% 01/09/2029	109,311	0.12
65,000	USD	Clarios Global LP/Clarios U.S. Finance Co. 6.25% 15/05/2026	64,935	0.07	165,000	USD	Newfold Digital Holdings Group, Inc. 11.75% 15/10/2028	170,785	0.18
145,000	USD	Concentra Escrow Issuer Corp. 6.88% 15/07/2032	146,908	0.16	<i>Real estate</i>				
75,000	USD	Fortress Intermediate 3, Inc. 7.50% 01/06/2031	76,841	0.08	132,000	USD	VICI Properties LP/VICI Note Co., Inc. 4.25% 01/12/2026	127,299	0.14
175,000	USD	Frontier Communications Holdings LLC 8.75% 15/05/2030	180,328	0.19	<i>Telecommunication services</i>				
115,000	USD	Insight Enterprises, Inc. 6.63% 15/05/2032	116,778	0.12	37,500	USD	Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC 4.74% 20/03/2025	37,265	0.04
95,000	USD	Macy's Retail Holdings LLC 5.88% 15/03/2030	91,117	0.10	<i>Transportation</i>				
100,000	USD	Macy's Retail Holdings LLC 6.13% 15/03/2032	95,496	0.10	120,000	USD	American Airlines, Inc./AAAdvantage Loyalty IP Ltd. 5.50% 20/04/2026	118,933	0.13
60,000	USD	Matador Resources Co. 6.50% 15/04/2032	60,005	0.06	<i>Utilities</i>				
105,000	USD	Rocket Software, Inc. 9.00% 28/11/2028	106,706	0.11	85,000	USD	Columbia Pipelines Holding Co. LLC 6.06% 15/08/2026	85,677	0.09
65,000	USD	Rocket Software, Inc. 6.50% 15/02/2029	56,675	0.06	<b>Total corporate bonds</b>				
175,000	USD	Talos Production, Inc. 9.00% 01/02/2029	183,670	0.20	<b>Total fixed income securities</b>				
					<b>Total transferable securities dealt on another regulated market</b>				
					<b>Total investments in securities</b>				
								<b>4,882,143</b>	<b>5.24</b>
								<b>4,882,143</b>	<b>5.24</b>
								<b>4,882,143</b>	<b>5.24</b>
								<b>89,977,605</b>	<b>96.61</b>

### Financial derivative instruments

#### Forward foreign exchange contracts

#### Portfolio management forwards

Maturity date	Amount bought	Amount sold	Counterparty	Unrealised appreciation/ (depreciation) USD	% net assets
02/07/2024	USD 33,770	NZD 55,000	Australia and New Zealand Banking Group	256	0.00
02/07/2024	AUD 18,000	JPY 1,925,919	Bank of America Merrill Lynch	49	0.00
02/07/2024	CAD 205,000	USD 149,829	Bank of America Merrill Lynch	(13)	(0.00)
02/07/2024	CAD 205,000	USD 149,524	Bank of America Merrill Lynch	291	0.00
02/07/2024	CHF 135,000	USD 151,714	Bank of America Merrill Lynch	(1,481)	(0.00)
02/07/2024	EUR 1,378,000	USD 1,491,714	Bank of America Merrill Lynch	(14,842)	(0.02)
02/07/2024	JPY 1,872,644	AUD 18,000	Bank of America Merrill Lynch	(380)	(0.00)
02/07/2024	JPY 46,800,000	USD 303,386	Bank of America Merrill Lynch	(12,450)	(0.01)
02/07/2024	MXN 7,220,000	USD 416,306	Bank of America Merrill Lynch	(21,458)	(0.02)
02/07/2024	MXN 19,920,000	USD 1,068,892	Bank of America Merrill Lynch	20,497	0.02
02/07/2024	NOK 1,290,000	USD 123,312	Bank of America Merrill Lynch	(2,157)	(0.00)
02/07/2024	USD 179,331	BRL 970,000	Bank of America Merrill Lynch	4,696	0.01

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Total Return Fund (UCITS) (continued)

### Statement of investments (continued)

June 30, 2024

#### Financial derivative instruments (continued)

#### Forward foreign exchange contracts (continued)

#### Portfolio management forwards (continued)

Maturity date	Amount bought	Amount sold	Counterparty	Unrealised appreciation/ (depreciation) USD	% net assets
02/07/2024	USD 241,584	CHF 215,000	Bank of America Merrill Lynch	2,323	0.00
02/07/2024	USD 238,728	EUR 219,000	Bank of America Merrill Lynch	4,014	0.00
02/07/2024	USD 100,047	GBP 79,000	Bank of America Merrill Lynch	183	0.00
02/07/2024	USD 239,749	JPY 37,500,000	Bank of America Merrill Lynch	6,627	0.01
02/07/2024	USD 477,501	KRW 651,980,000	Bank of America Merrill Lynch	3,851	0.00
02/07/2024	USD 47,152	KRW 64,920,000	Bank of America Merrill Lynch	(11)	(0.00)
02/07/2024	USD 597,347	MXN 10,630,000	Bank of America Merrill Lynch	16,012	0.02
02/07/2024	USD 2,128,756	MXN 39,120,000	Bank of America Merrill Lynch	(10,643)	(0.01)
02/07/2024	USD 150,918	NZD 245,000	Bank of America Merrill Lynch	1,627	0.00
02/07/2024	USD 47,168	TWD 1,525,000	Bank of America Merrill Lynch	160	0.00
02/07/2024	USD 425,680	ZAR 7,930,000	Bank of America Merrill Lynch	(8,602)	(0.01)
02/07/2024	ZAR 3,420,000	USD 182,315	Bank of America Merrill Lynch	4,979	0.01
02/08/2024	CAD 205,000	USD 150,214	Bank of America Merrill Lynch	(292)	(0.00)
02/08/2024	CHF 905,000	USD 1,013,131	Bank of America Merrill Lynch	(2,249)	(0.00)
02/08/2024	JPY 2,100,000	USD 13,145	Bank of America Merrill Lynch	(29)	(0.00)
02/08/2024	USD 13,341	AUD 20,000	Bank of America Merrill Lynch	(27)	(0.00)
02/08/2024	USD 300,493	EUR 280,000	Bank of America Merrill Lynch	(34)	(0.00)
01/07/2024	USD 7,567,971	JPY 1,130,350,000	Barclays Bank	541,053	0.58
02/07/2024	AUD 3,226,000	USD 2,149,650	Barclays Bank	4,835	0.01
02/07/2024	CAD 960,000	USD 698,103	Barclays Bank	3,472	0.00
02/07/2024	CHF 270,000	USD 302,787	Barclays Bank	(2,320)	(0.00)
02/07/2024	CZK 30,000	USD 1,321	Barclays Bank	(38)	(0.00)
02/07/2024	EUR 2,101,000	USD 2,275,700	Barclays Bank	(23,952)	(0.03)
02/07/2024	HUF 21,200,000	USD 58,051	Barclays Bank	(519)	(0.00)
02/07/2024	JPY 709,000,000	USD 4,529,666	Barclays Bank	(122,105)	(0.13)
02/07/2024	MXN 13,235,000	USD 760,944	Barclays Bank	(37,146)	(0.04)
02/07/2024	MXN 4,380,000	USD 237,000	Barclays Bank	2,535	0.00
02/07/2024	NOK 2,530,000	USD 239,042	Barclays Bank	(1,428)	(0.00)
02/07/2024	SEK 4,830,000	USD 465,032	Barclays Bank	(8,951)	(0.01)
02/07/2024	THB 1,740,000	USD 47,815	Barclays Bank	(400)	(0.00)
02/07/2024	THB 3,520,000	USD 95,913	Barclays Bank	7	0.00
02/07/2024	TRY 5,000	USD 150	Barclays Bank	2	0.00
02/07/2024	TWD 3,105,000	USD 95,568	Barclays Bank	143	0.00
02/07/2024	USD 3,185,186	AUD 4,784,000	Barclays Bank	(9,809)	(0.01)
02/07/2024	USD 471,541	CAD 645,000	Barclays Bank	171	0.00
02/07/2024	USD 149,017	CAD 205,000	Barclays Bank	(798)	(0.00)
02/07/2024	USD 236,133	CHF 210,000	Barclays Bank	2,436	0.00
02/07/2024	USD 837,575	EUR 775,000	Barclays Bank	6,970	0.01
02/07/2024	USD 972,347	EUR 908,000	Barclays Bank	(803)	(0.00)
02/07/2024	USD 760,893	GBP 598,000	Barclays Bank	4,962	0.01
02/07/2024	USD 2,001,432	JPY 314,100,000	Barclays Bank	48,802	0.05
02/07/2024	USD 239,066	KRW 325,990,000	Barclays Bank	2,240	0.00
02/07/2024	USD 94,569	KRW 130,210,000	Barclays Bank	(26)	(0.00)
02/07/2024	USD 3,222,996	MXN 54,670,000	Barclays Bank	233,195	0.25
02/07/2024	USD 546,930	MXN 10,130,000	Barclays Bank	(7,060)	(0.01)
02/07/2024	USD 474,863	NZD 775,000	Barclays Bank	2,617	0.00
02/07/2024	USD 406,164	TRY 13,600,000	Barclays Bank	(8,679)	(0.01)
02/07/2024	USD 182,560	ZAR 3,400,000	Barclays Bank	(3,639)	(0.00)
02/08/2024	AUD 3,293,000	USD 2,193,362	Barclays Bank	7,703	0.01
02/08/2024	USD 247,111	AUD 371,000	Barclays Bank	(868)	(0.00)
02/08/2024	USD 96,031	THB 3,520,000	Barclays Bank	(127)	(0.00)
02/08/2024	USD 145	TRY 5,000	Barclays Bank	(2)	(0.00)
02/08/2024	USD 142,519	TWD 4,630,000	Barclays Bank	(230)	(0.00)
02/07/2024	AUD 4,542,000	USD 3,015,516	BNP Paribas	17,858	0.02
02/07/2024	CAD 615,000	USD 449,608	BNP Paribas	(162)	(0.00)
02/07/2024	CAD 2,300,000	USD 1,674,703	BNP Paribas	6,153	0.01
02/07/2024	CHF 500,000	USD 552,449	BNP Paribas	3,973	0.00
02/07/2024	CHF 2,045,000	USD 2,291,073	BNP Paribas	(15,309)	(0.02)
02/07/2024	EUR 1,362,000	USD 1,472,170	BNP Paribas	(12,445)	(0.01)

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Total Return Fund (UCITS) (continued)

### Statement of investments (continued)

June 30, 2024

#### Financial derivative instruments (continued)

#### Forward foreign exchange contracts (continued)

#### Portfolio management forwards (continued)

Maturity date	Amount bought	Amount sold	Counterparty	Unrealised appreciation/ (depreciation) USD	% net assets
02/07/2024	GBP 3,612,000	USD 4,605,873	BNP Paribas	(39,945)	(0.04)
02/07/2024	JPY 914,100,000	USD 5,854,327	BNP Paribas	(171,749)	(0.18)
02/07/2024	MXN 21,660,000	USD 1,236,828	BNP Paribas	(52,284)	(0.06)
02/07/2024	MXN 160,000	USD 8,640	BNP Paribas	110	0.00
02/07/2024	NOK 15,990,000	USD 1,518,904	BNP Paribas	(17,141)	(0.02)
02/07/2024	NOK 3,200,000	USD 300,325	BNP Paribas	215	0.00
02/07/2024	NZD 1,700,000	USD 1,044,834	BNP Paribas	(8,939)	(0.01)
02/07/2024	SEK 6,440,000	USD 605,943	BNP Paribas	2,167	0.00
02/07/2024	SEK 17,328,000	USD 1,661,179	BNP Paribas	(24,949)	(0.03)
02/07/2024	USD 2,701,407	AUD 4,065,000	BNP Paribas	(13,404)	(0.01)
02/07/2024	USD 846,741	CAD 1,155,000	BNP Paribas	2,658	0.00
02/07/2024	USD 2,160,235	CHF 1,965,000	BNP Paribas	(26,500)	(0.03)
02/07/2024	USD 4,113,107	CHF 3,660,000	BNP Paribas	40,104	0.04
02/07/2024	USD 4,937,297	EUR 4,559,000	BNP Paribas	51,187	0.05
02/07/2024	USD 380,480	EUR 356,000	BNP Paribas	(1,064)	(0.00)
02/07/2024	USD 3,488,922	GBP 2,737,000	BNP Paribas	29,083	0.03
02/07/2024	USD 5,573,434	JPY 868,553,000	BNP Paribas	174,002	0.19
02/07/2024	USD 571,262	MXN 10,240,000	BNP Paribas	11,256	0.01
02/07/2024	USD 1,536,845	NOK 16,158,000	BNP Paribas	19,305	0.02
02/07/2024	USD 309,322	NOK 3,315,000	BNP Paribas	(2,019)	(0.00)
02/07/2024	USD 2,079,736	NZD 3,385,000	BNP Paribas	17,085	0.02
02/07/2024	USD 5,846,107	SEK 61,406,000	BNP Paribas	47,726	0.05
02/07/2024	USD 19,326	ZAR 360,000	BNP Paribas	(389)	(0.00)
02/08/2024	AUD 450,000	USD 300,207	BNP Paribas	576	0.00
02/08/2024	CAD 410,000	USD 299,608	BNP Paribas	235	0.00
02/08/2024	JPY 47,800,000	USD 299,737	BNP Paribas	(1,180)	(0.00)
02/08/2024	USD 600,048	AUD 900,000	BNP Paribas	(1,518)	(0.00)
02/08/2024	USD 46,970	JPY 7,500,000	BNP Paribas	125	0.00
02/08/2024	ZAR 3,280,000	USD 177,143	BNP Paribas	2,071	0.00
16/04/2025	USD 299,271	HKD 2,325,000	BNP Paribas	(294)	(0.00)
02/07/2024	JPY 151,000,000	USD 968,018	Canadian Imperial Bank of Commerce	(29,314)	(0.03)
02/07/2024	USD 589,348	GBP 463,000	Canadian Imperial Bank of Commerce	4,070	0.00
02/07/2024	AUD 640,000	USD 427,142	Citibank	282	0.00
02/07/2024	BRL 50,000	USD 9,266	Citibank	(264)	(0.00)
02/07/2024	CAD 325,000	USD 237,136	Citibank	376	0.00
02/07/2024	CHF 1,065,000	USD 1,199,776	Citibank	(14,599)	(0.02)
02/07/2024	GBP 432,000	USD 550,019	Citibank	(3,928)	(0.00)
02/07/2024	HUF 700,000	USD 1,902	Citibank	(3)	(0.00)
02/07/2024	JPY 151,200,000	USD 971,878	Citibank	(31,932)	(0.03)
02/07/2024	KRW 4,315,490,000	USD 3,164,155	Citibank	(29,035)	(0.03)
02/07/2024	KRW 1,714,010,000	USD 1,242,887	Citibank	2,307	0.00
02/07/2024	NOK 5,760,000	USD 538,611	Citibank	2,361	0.00
02/07/2024	NZD 785,000	USD 481,070	Citibank	(2,731)	(0.00)
02/07/2024	SEK 7,710,000	USD 726,247	Citibank	1,785	0.00
02/07/2024	SEK 1,555,000	USD 148,145	Citibank	(1,311)	(0.00)
02/07/2024	USD 1,057	CLP 1,000,000	Citibank	(2)	(0.00)
02/07/2024	USD 1,295	CZK 30,000	Citibank	11	0.00
02/07/2024	USD 1,638,520	EUR 1,514,000	Citibank	15,891	0.02
02/07/2024	USD 303,397	GBP 238,000	Citibank	2,541	0.00
02/07/2024	USD 1,386,299	JPY 217,300,000	Citibank	35,435	0.04
02/07/2024	USD 2,042,183	KRW 2,781,790,000	Citibank	21,268	0.02
02/07/2024	USD 2,158,893	KRW 3,004,100,000	Citibank	(23,526)	(0.03)
02/07/2024	USD 177,609	MXN 3,170,000	Citibank	4,248	0.00
02/07/2024	USD 28,065	MXN 530,000	Citibank	(919)	(0.00)
02/07/2024	USD 710,705	NOK 7,495,000	Citibank	6,784	0.01
02/07/2024	USD 309,348	NOK 3,315,000	Citibank	(1,993)	(0.00)
02/07/2024	USD 551,148	NZD 900,000	Citibank	2,733	0.00
02/07/2024	USD 700,142	SEK 7,340,000	Citibank	7,048	0.01
02/07/2024	USD 49,161	TWD 1,580,000	Citibank	458	0.00

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Total Return Fund (UCITS) (continued)

### Statement of investments (continued)

June 30, 2024

#### Financial derivative instruments (continued)

#### Forward foreign exchange contracts (continued)

#### Portfolio management forwards (continued)

Maturity date	Amount bought	Amount sold	Counterparty	Unrealised appreciation/ (depreciation) USD	% net assets
05/07/2024	USD 4,398,643	CAD 6,000,000	Citibank	13,491	0.01
02/08/2024	CHF 135,000	USD 150,994	Citibank	(199)	(0.00)
02/08/2024	EUR 279,000	USD 299,217	Citibank	237	0.00
02/08/2024	KRW 3,004,100,000	USD 2,162,452	Citibank	20,720	0.02
02/08/2024	USD 288,686	EUR 269,000	Citibank	(35)	(0.00)
02/08/2024	USD 47,242	KRW 65,380,000	Citibank	(272)	(0.00)
02/08/2024	USD 149,489	NZD 245,000	Citibank	199	0.00
02/08/2024	USD 298,631	SEK 3,130,000	Citibank	2,623	0.00
26/09/2024	CNH 687,000	USD 94,955	Citibank	(265)	(0.00)
20/06/2025	USD 96,773	CNH 687,000	Citibank	266	0.00
02/07/2024	USD 148,382	GBP 117,000	Commonwealth Bank of Australia	482	0.00
03/07/2024	USD 3,945,975	CAD 5,400,000	Commonwealth Bank of Australia	(476)	(0.00)
18/07/2024	USD 5,428,441	CAD 7,425,000	Commonwealth Bank of Australia	195	0.00
02/07/2024	USD 604,552	JPY 93,800,000	Credit Agricole	21,435	0.02
02/07/2024	BRL 970,000	USD 184,078	Deutsche Bank	(9,444)	(0.01)
02/07/2024	CHF 135,000	USD 151,879	Deutsche Bank	(1,646)	(0.00)
02/07/2024	EUR 15,289,000	USD 16,536,027	Deutsche Bank	(150,033)	(0.16)
02/07/2024	HUF 811,800,000	USD 2,219,270	Deutsche Bank	(16,202)	(0.02)
02/07/2024	JPY 23,600,000	USD 150,295	Deutsche Bank	(3,583)	(0.00)
02/07/2024	KRW 65,110,000	USD 47,058	Deutsche Bank	243	0.00
02/07/2024	NOK 1,620,000	USD 153,688	Deutsche Bank	(1,539)	(0.00)
02/07/2024	SEK 2,630,000	USD 246,114	Deutsche Bank	2,229	0.00
02/07/2024	USD 18,624	BRL 100,000	Deutsche Bank	620	0.00
02/07/2024	USD 246,751	CHF 225,000	Deutsche Bank	(3,639)	(0.00)
02/07/2024	USD 241,630	CHF 215,000	Deutsche Bank	2,369	0.00
02/07/2024	USD 8,999,911	EUR 8,301,000	Deutsche Bank	103,311	0.11
02/07/2024	USD 148,622	EUR 139,000	Deutsche Bank	(351)	(0.00)
02/07/2024	USD 422,396	HUF 152,200,000	Deutsche Bank	9,355	0.01
02/07/2024	USD 300,595	JPY 47,100,000	Deutsche Bank	7,794	0.01
02/07/2024	USD 388,069	NOK 4,100,000	Deutsche Bank	3,002	0.00
02/07/2024	USD 397,181	SEK 4,160,000	Deutsche Bank	4,365	0.00
02/08/2024	EUR 1,116,000	USD 1,199,172	Deutsche Bank	(1,355)	(0.00)
02/08/2024	NZD 390,000	USD 237,570	Deutsche Bank	76	0.00
02/08/2024	TWD 1,525,000	USD 46,966	Deutsche Bank	51	0.00
02/08/2024	USD 237,032	AUD 355,000	Deutsche Bank	(253)	(0.00)
02/08/2024	USD 1,840	BRL 10,000	Deutsche Bank	46	0.00
02/08/2024	USD 8,067,549	EUR 7,508,000	Deutsche Bank	9,119	0.01
02/07/2024	AUD 715,000	USD 475,178	Goldman Sachs	2,335	0.00
02/07/2024	CAD 415,000	USD 301,526	Goldman Sachs	1,759	0.00
02/07/2024	CHF 280,000	USD 309,869	Goldman Sachs	1,726	0.00
02/07/2024	JPY 195,300,000	USD 1,234,980	Goldman Sachs	(20,880)	(0.02)
02/07/2024	KRW 325,930,000	USD 234,918	Goldman Sachs	1,864	0.00
02/07/2024	MXN 34,590,000	USD 1,991,320	Goldman Sachs	(99,657)	(0.11)
02/07/2024	MXN 40,910,000	USD 2,201,794	Goldman Sachs	35,497	0.04
02/07/2024	NOK 13,020,000	USD 1,233,424	Goldman Sachs	(10,602)	(0.01)
02/07/2024	NZD 770,000	USD 477,635	Goldman Sachs	(8,435)	(0.01)
02/07/2024	SEK 8,510,000	USD 802,316	Goldman Sachs	1,258	0.00
02/07/2024	SEK 15,897,000	USD 1,515,261	Goldman Sachs	(14,155)	(0.02)
02/07/2024	USD 237,433	CAD 325,000	Goldman Sachs	(79)	(0.00)
02/07/2024	USD 469,046	EUR 438,000	Goldman Sachs	(380)	(0.00)
02/07/2024	USD 298,472	GBP 235,000	Goldman Sachs	1,408	0.00
02/07/2024	USD 1,436,777	JPY 224,900,000	Goldman Sachs	38,666	0.04
02/07/2024	USD 59,917	KRW 81,330,000	Goldman Sachs	833	0.00
02/07/2024	USD 47,149	KRW 65,030,000	Goldman Sachs	(94)	(0.00)
02/07/2024	USD 2,073,132	MXN 36,630,000	Goldman Sachs	69,904	0.08
02/07/2024	USD 719,288	NOK 7,597,000	Goldman Sachs	5,788	0.01
02/07/2024	USD 297,870	NOK 3,190,000	Goldman Sachs	(1,731)	(0.00)
02/07/2024	USD 467,948	NZD 765,000	Goldman Sachs	1,795	0.00
02/07/2024	USD 1,413,315	SEK 14,830,000	Goldman Sachs	12,964	0.01

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

Wellington Global Total Return Fund (UCITS) (continued)

## Statement of investments (continued)

June 30, 2024

### Financial derivative instruments (continued)

### Forward foreign exchange contracts (continued)

### Portfolio management forwards (continued)

Maturity date	Amount bought	Amount sold	Counterparty	Unrealised appreciation/ (depreciation) USD	% net assets
02/07/2024	USD 427,076	ZAR 7,970,000	Goldman Sachs	(9,398)	(0.01)
02/07/2024	USD 28,326	ZAR 510,000	Goldman Sachs	396	0.00
02/07/2024	ZAR 3,380,000	USD 178,207	Goldman Sachs	6,897	0.01
02/08/2024	USD 299,660	AUD 450,000	Goldman Sachs	(1,124)	(0.00)
02/08/2024	USD 711,841	JPY 113,600,000	Goldman Sachs	2,299	0.00
02/07/2024	AUD 860,000	USD 572,087	HSBC	2,265	0.00
02/07/2024	CAD 10,000	USD 7,316	HSBC	(8)	(0.00)
02/07/2024	CAD 15,000	USD 10,904	HSBC	58	0.00
02/07/2024	CLP 166,000,000	USD 179,489	HSBC	(3,627)	(0.00)
02/07/2024	GBP 631,000	USD 804,972	HSBC	(7,325)	(0.01)
02/07/2024	JPY 237,600,000	USD 1,521,529	HSBC	(44,467)	(0.05)
02/07/2024	SEK 7,430,000	USD 715,197	HSBC	(13,605)	(0.01)
02/07/2024	USD 23,304	AUD 35,000	HSBC	(71)	(0.00)
02/07/2024	USD 9,707	BRL 50,000	HSBC	705	0.00
02/07/2024	USD 603,736	CAD 830,000	HSBC	(2,834)	(0.00)
02/07/2024	USD 72,901	EUR 67,000	HSBC	1,094	0.00
02/07/2024	USD 886,504	EUR 830,000	HSBC	(3,049)	(0.00)
02/07/2024	USD 581,720	GBP 457,000	HSBC	4,026	0.00
02/07/2024	USD 5,783	JPY 900,000	HSBC	188	0.00
02/07/2024	USD 28,345	NOK 300,000	HSBC	169	0.00
02/07/2024	USD 1,152,753	ZAR 21,570,000	HSBC	(28,520)	(0.03)
02/07/2024	ZAR 3,360,000	USD 182,569	HSBC	1,440	0.00
02/07/2024	ZAR 5,590,000	USD 311,867	HSBC	(5,733)	(0.01)
02/07/2024	AUD 985,000	USD 653,026	JPMorgan Chase	4,805	0.01
02/07/2024	BRL 100,000	USD 18,467	JPMorgan Chase	(463)	(0.00)
02/07/2024	CAD 120,000	USD 87,992	JPMorgan Chase	(295)	(0.00)
02/07/2024	EUR 1,427,000	USD 1,555,552	JPMorgan Chase	(26,163)	(0.03)
02/07/2024	GBP 275,000	USD 351,641	JPMorgan Chase	(4,013)	(0.00)
02/07/2024	JPY 735,400,000	USD 4,699,180	JPMorgan Chase	(127,505)	(0.14)
02/07/2024	KRW 424,770,000	USD 311,066	JPMorgan Chase	(2,478)	(0.00)
02/07/2024	KRW 325,930,000	USD 234,585	JPMorgan Chase	2,197	0.00
02/07/2024	MXN 11,130,000	USD 652,029	JPMorgan Chase	(43,349)	(0.05)
02/07/2024	NOK 4,790,000	USD 456,052	JPMorgan Chase	(6,181)	(0.01)
02/07/2024	NZD 400,000	USD 246,441	JPMorgan Chase	(2,701)	(0.00)
02/07/2024	SEK 4,500,000	USD 423,508	JPMorgan Chase	1,414	0.00
02/07/2024	SEK 8,770,000	USD 841,034	JPMorgan Chase	(12,910)	(0.01)
02/07/2024	USD 239,879	AUD 360,000	JPMorgan Chase	(547)	(0.00)
02/07/2024	USD 573,940	CHF 510,000	JPMorgan Chase	6,391	0.01
02/07/2024	USD 48,281	CNH 350,000	JPMorgan Chase	342	0.00
02/07/2024	USD 755,382	EUR 698,000	JPMorgan Chase	7,301	0.01
02/07/2024	USD 3,539,555	JPY 552,400,000	JPMorgan Chase	105,513	0.11
02/07/2024	USD 48,068	KRW 65,890,000	JPMorgan Chase	200	0.00
02/07/2024	USD 473,711	MXN 8,460,000	JPMorgan Chase	11,049	0.01
02/07/2024	USD 300,959	NOK 3,200,000	JPMorgan Chase	419	0.00
02/07/2024	USD 238,159	NZD 385,000	JPMorgan Chase	3,559	0.00
02/07/2024	USD 816,952	SEK 8,560,000	JPMorgan Chase	8,658	0.01
02/08/2024	CHF 135,000	USD 151,328	JPMorgan Chase	(533)	(0.00)
02/08/2024	GBP 32,000	USD 40,441	JPMorgan Chase	18	0.00
02/08/2024	USD 472,402	CAD 645,000	JPMorgan Chase	696	0.00
02/08/2024	USD 40,700	JPY 6,500,000	JPMorgan Chase	101	0.00
29/08/2024	CNH 713,000	USD 98,929	JPMorgan Chase	(855)	(0.00)
17/04/2025	USD 299,910	HKD 2,330,000	JPMorgan Chase	(303)	(0.00)
22/05/2025	USD 100,903	CNH 713,000	JPMorgan Chase	933	0.00
02/07/2024	AUD 725,000	USD 481,201	Morgan Stanley	2,991	0.00
02/07/2024	CAD 3,376,000	USD 2,466,522	Morgan Stanley	682	0.00
02/07/2024	CHF 440,000	USD 489,263	Morgan Stanley	388	0.00
02/07/2024	CHF 355,000	USD 396,048	Morgan Stanley	(988)	(0.00)
02/07/2024	CLP 12,100,000	USD 13,135	Morgan Stanley	(317)	(0.00)
02/07/2024	EUR 226,000	USD 245,957	Morgan Stanley	(3,741)	(0.00)

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Total Return Fund (UCITS) (continued)

### Statement of investments (continued)

June 30, 2024

#### Financial derivative instruments (continued)

#### Forward foreign exchange contracts (continued)

#### Portfolio management forwards (continued)

Maturity date	Amount bought	Amount sold	Counterparty	Unrealised appreciation/ (depreciation) USD	% net assets
02/07/2024	GBP 474,000	USD 606,495	Morgan Stanley	(7,311)	(0.01)
02/07/2024	JPY 440,553,000	USD 2,766,221	Morgan Stanley	(27,486)	(0.03)
02/07/2024	MXN 2,390,000	USD 141,115	Morgan Stanley	(10,410)	(0.01)
02/07/2024	MXN 4,360,000	USD 236,241	Morgan Stanley	2,199	0.00
02/07/2024	NOK 14,788,000	USD 1,407,713	Morgan Stanley	(18,842)	(0.02)
02/07/2024	NOK 1,260,000	USD 117,755	Morgan Stanley	582	0.00
02/07/2024	NZD 455,000	USD 279,624	Morgan Stanley	(2,371)	(0.00)
02/07/2024	NZD 150,000	USD 91,185	Morgan Stanley	218	0.00
02/07/2024	SEK 1,560,000	USD 149,240	Morgan Stanley	(1,934)	(0.00)
02/07/2024	USD 1,513,936	AUD 2,275,000	Morgan Stanley	(5,423)	(0.01)
02/07/2024	USD 1,974,215	CAD 2,702,000	Morgan Stanley	(427)	(0.00)
02/07/2024	USD 1,206,853	CHF 1,095,000	Morgan Stanley	(11,710)	(0.01)
02/07/2024	USD 1,401,471	CHF 1,250,000	Morgan Stanley	10,418	0.01
02/07/2024	USD 195,513	CLP 177,100,000	Morgan Stanley	7,893	0.01
02/07/2024	USD 401,509	EUR 369,000	Morgan Stanley	6,033	0.01
02/07/2024	USD 514,415	GBP 405,000	Morgan Stanley	2,454	0.00
02/07/2024	USD 1,925,440	HUF 681,500,000	Morgan Stanley	75,981	0.08
02/07/2024	USD 6,778,548	JPY 1,076,400,000	Morgan Stanley	87,015	0.09
02/07/2024	USD 629,291	NOK 6,590,000	Morgan Stanley	10,367	0.01
02/07/2024	USD 370,715	NOK 3,970,000	Morgan Stanley	(2,142)	(0.00)
02/07/2024	USD 450,284	NZD 735,000	Morgan Stanley	2,412	0.00
02/07/2024	USD 3,832,809	NZD 6,305,000	Morgan Stanley	(9,142)	(0.01)
02/07/2024	USD 388,459	SEK 4,050,000	Morgan Stanley	6,030	0.01
02/07/2024	USD 48,556	THB 1,780,000	Morgan Stanley	52	0.00
02/07/2024	USD 5,645,061	ZAR 104,100,000	Morgan Stanley	(55,925)	(0.06)
02/08/2024	BRL 10,000	USD 1,814	Morgan Stanley	(20)	(0.00)
02/08/2024	CAD 2,492,000	USD 1,822,077	Morgan Stanley	388	0.00
02/08/2024	JPY 667,800,000	USD 4,180,321	Morgan Stanley	(9,261)	(0.01)
02/08/2024	MXN 4,290,000	USD 232,292	Morgan Stanley	1,215	0.00
02/08/2024	NZD 6,305,000	USD 3,832,810	Morgan Stanley	9,130	0.01
02/08/2024	USD 474,325	AUD 710,000	Morgan Stanley	(244)	(0.00)
02/08/2024	USD 1,634,897	CAD 2,236,000	Morgan Stanley	(348)	(0.00)
02/08/2024	USD 1,866,390	JPY 298,153,000	Morgan Stanley	4,135	0.00
02/08/2024	USD 91,185	NZD 150,000	Morgan Stanley	(217)	(0.00)
12/05/2025	USD 494,392	HKD 3,835,000	Morgan Stanley	95	0.00
02/07/2024	USD 242,484	CHF 215,000	Natwest Markets Plc	3,223	0.00
02/07/2024	USD 446,533	NOK 4,770,000	Natwest Markets Plc	(1,458)	(0.00)
02/07/2024	JPY 47,200,000	USD 303,241	Nomura Plc	(9,818)	(0.01)
02/07/2024	CAD 1,580,000	USD 1,151,886	Royal Bank of Canada	2,790	0.00
02/07/2024	CAD 797,000	USD 584,628	Royal Bank of Canada	(2,175)	(0.00)
02/07/2024	EUR 659,000	USD 717,491	Royal Bank of Canada	(11,208)	(0.01)
02/07/2024	NOK 8,430,000	USD 797,644	Royal Bank of Canada	(5,909)	(0.01)
02/07/2024	USD 1,647,441	CAD 2,246,000	Royal Bank of Canada	6,049	0.01
02/07/2024	USD 149,174	CAD 205,000	Royal Bank of Canada	(642)	(0.00)
02/07/2024	USD 759,165	EUR 701,000	Royal Bank of Canada	7,868	0.01
02/07/2024	USD 298,600	EUR 279,000	Royal Bank of Canada	(418)	(0.00)
02/07/2024	USD 245,470	GBP 192,000	Royal Bank of Canada	2,763	0.00
02/07/2024	USD 616,574	SEK 6,490,000	Royal Bank of Canada	3,744	0.00
18/07/2024	USD 4,705,067	CAD 6,425,000	Royal Bank of Canada	7,899	0.01
01/08/2024	USD 4,695,275	CAD 6,425,000	Royal Bank of Canada	(3,389)	(0.00)
23/10/2024	USD 9,132,905	CAD 12,475,000	Royal Bank of Canada	(8,330)	(0.01)
02/07/2024	CHF 220,000	USD 243,494	Société Générale	1,331	0.00
02/07/2024	CHF 1,120,000	USD 1,253,575	Société Générale	(7,191)	(0.01)
02/07/2024	EUR 443,000	USD 479,822	Société Générale	(5,037)	(0.01)
02/07/2024	GBP 190,000	USD 241,726	Société Générale	(1,547)	(0.00)
02/07/2024	MXN 2,030,000	USD 115,225	Société Générale	(4,208)	(0.00)
02/07/2024	NOK 1,580,000	USD 148,377	Société Générale	14	0.00
02/07/2024	USD 153,986	CAD 210,000	Société Générale	517	0.00
02/07/2024	USD 769,803	CHF 685,000	Société Générale	7,505	0.01

The accompanying notes are an integral part of these financial statements.



# Wellington Management Funds (Luxembourg)

## Wellington Global Total Return Fund (UCITS) (continued)

### Statement of investments (continued)

June 30, 2024

#### Financial derivative instruments (continued)

#### Forward foreign exchange contracts (continued)

#### Portfolio management forwards (continued)

Maturity date	Amount bought	Amount sold	Counterparty	Unrealised appreciation/ (depreciation) USD	% net assets
02/07/2024	USD 476,275	EUR 437,000	Société Générale	7,920	0.01
02/07/2024	USD 120,480	MXN 2,120,000	Société Générale	4,541	0.00
02/07/2024	USD 116,916	MXN 2,190,000	Société Générale	(2,851)	(0.00)
02/07/2024	USD 398,135	CAD 545,000	Standard Chartered Bank	(155)	(0.00)
18/06/2025	USD 379,135	HKD 2,940,000	Standard Chartered Bank	1	0.00
02/07/2024	AUD 2,660,000	USD 1,767,847	State Street Bank	8,632	0.01
02/07/2024	CAD 205,000	USD 150,289	State Street Bank	(474)	(0.00)
02/07/2024	CAD 410,000	USD 298,901	State Street Bank	731	0.00
02/07/2024	CHF 405,000	USD 453,470	State Street Bank	(2,770)	(0.00)
02/07/2024	EUR 1,159,000	USD 1,259,290	State Street Bank	(17,131)	(0.02)
02/07/2024	GBP 830,000	USD 1,059,905	State Street Bank	(10,701)	(0.01)
02/07/2024	JPY 182,200,000	USD 1,157,325	State Street Bank	(24,662)	(0.03)
02/07/2024	NOK 2,520,000	USD 235,640	State Street Bank	1,035	0.00
02/07/2024	NZD 2,840,000	USD 1,738,585	State Street Bank	(8,030)	(0.01)
02/07/2024	SEK 1,290,000	USD 121,719	State Street Bank	91	0.00
02/07/2024	SEK 1,240,000	USD 118,487	State Street Bank	(1,398)	(0.00)
02/07/2024	USD 546,164	AUD 820,000	State Street Bank	(1,474)	(0.00)
02/07/2024	USD 641,752	CAD 875,000	State Street Bank	2,295	0.00
02/07/2024	USD 1,642,107	CAD 2,250,000	State Street Bank	(2,209)	(0.00)
02/07/2024	USD 159,015	CHF 145,000	State Street Bank	(2,347)	(0.00)
02/07/2024	USD 543,805	CHF 485,000	State Street Bank	4,077	0.00
02/07/2024	USD 4,162,580	EUR 3,834,000	State Street Bank	53,486	0.06
02/07/2024	USD 284,525	EUR 266,000	State Street Bank	(560)	(0.00)
02/07/2024	USD 485,030	GBP 383,000	State Street Bank	880	0.00
02/07/2024	USD 2,622,323	JPY 410,100,000	State Street Bank	72,902	0.08
02/07/2024	USD 178,001	MXN 3,180,000	State Street Bank	4,092	0.00
02/07/2024	USD 1,020,453	MXN 19,090,000	State Street Bank	(23,544)	(0.03)
02/07/2024	USD 150,470	NOK 1,580,000	State Street Bank	2,079	0.00
02/07/2024	USD 148,027	NOK 1,580,000	State Street Bank	(365)	(0.00)
02/07/2024	USD 538,333	NZD 875,000	State Street Bank	5,151	0.01
02/07/2024	USD 397,378	SEK 4,180,000	State Street Bank	2,673	0.00
02/07/2024	USD 183,305	ZAR 3,380,000	State Street Bank	(1,799)	(0.00)
02/08/2024	AUD 710,000	USD 473,798	State Street Bank	771	0.00
02/08/2024	CAD 205,000	USD 149,948	State Street Bank	(26)	(0.00)
02/08/2024	USD 299,845	AUD 450,000	State Street Bank	(939)	(0.00)
02/08/2024	USD 149,727	EUR 140,000	State Street Bank	(537)	(0.00)
16/10/2024	USD 7,101,455	CAD 9,700,000	State Street Bank	(5,154)	(0.01)
02/07/2024	AUD 248,000	USD 164,821	Toronto Dominion Bank	806	0.00
02/07/2024	CAD 330,000	USD 241,122	Toronto Dominion Bank	44	0.00
02/07/2024	CAD 325,000	USD 238,282	Toronto Dominion Bank	(770)	(0.00)
02/07/2024	CHF 10,000	USD 11,234	Toronto Dominion Bank	(106)	(0.00)
02/07/2024	EUR 138,000	USD 148,308	Toronto Dominion Bank	(406)	(0.00)
02/07/2024	GBP 292,000	USD 371,504	Toronto Dominion Bank	(2,387)	(0.00)
02/07/2024	JPY 23,600,000	USD 150,423	Toronto Dominion Bank	(3,711)	(0.00)
02/07/2024	USD 1,458,797	AUD 2,195,000	Toronto Dominion Bank	(7,134)	(0.01)
02/07/2024	USD 149,647	CAD 205,000	Toronto Dominion Bank	(168)	(0.00)
02/07/2024	USD 294,173	CHF 260,000	Toronto Dominion Bank	4,834	0.01
02/07/2024	USD 637,945	EUR 586,000	Toronto Dominion Bank	9,898	0.01
02/07/2024	USD 148,853	EUR 139,000	Toronto Dominion Bank	(120)	(0.00)
02/07/2024	USD 3,949,138	GBP 3,104,000	Toronto Dominion Bank	25,374	0.03
02/07/2024	USD 17,974	NOK 190,000	Toronto Dominion Bank	130	0.00
02/08/2024	AUD 2,195,000	USD 1,460,044	Toronto Dominion Bank	7,110	0.01
02/08/2024	CAD 205,000	USD 149,927	Toronto Dominion Bank	(5)	(0.00)
02/08/2024	USD 164,962	AUD 248,000	Toronto Dominion Bank	(803)	(0.00)
02/08/2024	USD 149,047	EUR 139,000	Toronto Dominion Bank	(144)	(0.00)
02/07/2024	AUD 623,000	USD 411,160	UBS	4,911	0.01
02/07/2024	CAD 205,000	USD 149,906	UBS	(91)	(0.00)
02/07/2024	CAD 205,000	USD 149,065	UBS	751	0.00
02/07/2024	CHF 1,540,000	USD 1,707,029	UBS	6,748	0.01

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Total Return Fund (UCITS) (continued)

### Statement of investments (continued)

June 30, 2024

#### Financial derivative instruments (continued)

#### Forward foreign exchange contracts (continued)

#### Portfolio management forwards (continued)

Maturity date	Amount bought	Amount sold	Counterparty	Unrealised appreciation/ (depreciation) USD	% net assets
02/07/2024	CHF 2,890,000	USD 3,222,713	UBS	(6,599)	(0.01)
02/07/2024	CNH 2,961,000	USD 408,304	UBS	(2,735)	(0.00)
02/07/2024	EUR 1,324,000	USD 1,441,864	UBS	(22,866)	(0.02)
02/07/2024	EUR 18,000	USD 19,265	UBS	26	0.00
02/07/2024	GBP 2,692,000	USD 3,417,145	UBS	(14,190)	(0.02)
02/07/2024	JPY 23,600,000	USD 152,971	UBS	(6,260)	(0.01)
02/07/2024	MXN 99,585,000	USD 5,518,231	UBS	(72,113)	(0.08)
02/07/2024	NOK 15,642,000	USD 1,481,023	UBS	(11,946)	(0.01)
02/07/2024	NZD 7,230,000	USD 4,438,141	UBS	(32,541)	(0.03)
02/07/2024	SEK 2,570,000	USD 242,428	UBS	249	0.00
02/07/2024	SEK 44,866,000	USD 4,290,988	UBS	(54,430)	(0.06)
02/07/2024	TRY 13,595,000	USD 413,410	UBS	1,280	0.00
02/07/2024	USD 236,298	AUD 355,000	UBS	(789)	(0.00)
02/07/2024	USD 149,660	CAD 205,000	UBS	(155)	(0.00)
02/07/2024	USD 38,796	CHF 35,000	UBS	(153)	(0.00)
02/07/2024	USD 269,235	CHF 240,000	UBS	2,152	0.00
02/07/2024	USD 357,818	CNH 2,611,000	UBS	189	0.00
02/07/2024	USD 117,078	EUR 109,000	UBS	258	0.00
02/07/2024	USD 297,061	GBP 234,000	UBS	1,262	0.00
02/07/2024	USD 244,014	JPY 38,100,000	UBS	7,162	0.01
02/07/2024	USD 3,597,872	MXN 61,410,000	UBS	239,474	0.26
02/07/2024	USD 2,366,024	NOK 25,070,000	UBS	11,481	0.01
02/07/2024	USD 98,496	NZD 160,000	UBS	1,000	0.00
02/07/2024	USD 1,900,962	SEK 20,350,000	UBS	(20,626)	(0.02)
02/07/2024	USD 550,354	SEK 5,760,000	UBS	6,454	0.01
02/07/2024	USD 95,054	THB 3,480,000	UBS	224	0.00
02/07/2024	ZAR 133,470,000	USD 7,352,504	UBS	(43,084)	(0.05)
02/08/2024	CHF 150,000	USD 167,887	UBS	(337)	(0.00)
02/08/2024	CNH 2,611,000	USD 358,587	UBS	(63)	(0.00)
02/08/2024	GBP 161,000	USD 204,391	UBS	(834)	(0.00)
02/08/2024	GBP 236,000	USD 298,265	UBS	117	0.00
02/08/2024	MXN 10,040,000	USD 548,700	UBS	(2,216)	(0.00)
02/08/2024	NOK 15,160,000	USD 1,435,780	UBS	(10,834)	(0.01)
02/08/2024	SEK 5,760,000	USD 551,207	UBS	(6,477)	(0.01)
02/08/2024	USD 3,234,620	CHF 2,890,000	UBS	6,496	0.01
02/08/2024	USD 3,327,391	GBP 2,621,000	UBS	13,581	0.01
02/08/2024	USD 4,671,053	MXN 85,470,000	UBS	18,865	0.02
02/08/2024	USD 1,359,256	NOK 14,352,000	UBS	10,257	0.01
02/08/2024	USD 3,990,124	SEK 41,696,000	UBS	46,889	0.05
02/08/2024	USD 7,335,411	ZAR 133,470,000	UBS	42,829	0.05
12/05/2025	USD 493,148	HKD 3,825,000	UBS	139	0.00
02/07/2024	AUD 370,000	USD 245,892	Westpac Banking Corporation	1,212	0.00
02/07/2024	NZD 1,040,000	USD 638,130	Westpac Banking Corporation	(4,407)	(0.00)
02/07/2024	USD 470,270	AUD 705,000	Westpac Banking Corporation	(564)	(0.00)
02/07/2024	USD 237,916	GBP 186,000	Westpac Banking Corporation	2,793	0.00
02/07/2024	USD 484,316	NZD 785,000	Westpac Banking Corporation	5,976	0.01
20/08/2024	USD 3,892,186	JPY 560,000,000	Westpac Banking Corporation	384,959	0.41
<b>Total portfolio management forwards</b>				<b>1,130,464</b>	<b>1.19</b>

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Total Return Fund (UCITS) (continued)

### Statement of investments (continued)

June 30, 2024

#### Financial derivative instruments (continued)

##### Forward foreign exchange contracts (continued)

##### Hedged classes forwards

Maturity date	Amount bought	Amount sold	Counterparty	Unrealised appreciation/ (depreciation) USD	% net assets
<b>Class D EUR (hedged)</b>					
31/07/2024	EUR 273,309	USD 292,463	State Street Bank	856	0.00
31/07/2024	USD 4,823	EUR 4,507	State Street Bank	(15)	(0.00)
<b>Total class D EUR (hedged)</b>				<b>841</b>	<b>0.00</b>
<b>Class N GBP (hedged)</b>					
31/07/2024	GBP 23,254	USD 29,371	State Street Bank	30	0.00
31/07/2024	USD 442	GBP 350	State Street Bank	(1)	(0.00)
<b>Total class N GBP (hedged)</b>				<b>29</b>	<b>0.00</b>
<b>Class S EUR Q1 (hedged-distributing)</b>					
31/07/2024	EUR 43,417,331	USD 46,460,018	State Street Bank	135,931	0.14
31/07/2024	USD 761,484	EUR 711,662	State Street Bank	(2,281)	(0.00)
<b>Total class S EUR Q1 (hedged-distributing)</b>				<b>133,650</b>	<b>0.14</b>
<b>Class S GBP Q1 (hedged-distributing)</b>					
31/07/2024	GBP 1,009,625	USD 1,275,201	State Street Bank	1,283	0.00
31/07/2024	GBP 3,322	USD 4,210	State Street Bank	(10)	(0.00)
31/07/2024	USD 11,497	GBP 9,104	State Street Bank	(12)	(0.00)
31/07/2024	USD 971	GBP 767	State Street Bank	1	0.00
<b>Total class S GBP Q1 (hedged-distributing)</b>				<b>1,262</b>	<b>0.00</b>
<b>Class T GBP (hedged)</b>					
31/07/2024	GBP 3,193,908	USD 4,034,049	State Street Bank	4,058	0.01
31/07/2024	USD 36,219	GBP 28,678	State Street Bank	(39)	(0.00)
<b>Total class T GBP (hedged)</b>				<b>4,019</b>	<b>0.01</b>
<b>Class T SGD (hedged)</b>					
31/07/2024	SGD 8,373,050	USD 6,189,834	State Street Bank	(3,041)	(0.00)
31/07/2024	USD 33,138	SGD 44,832	State Street Bank	12	0.00
<b>Total class T SGD (hedged)</b>				<b>(3,029)</b>	<b>(0.00)</b>
<b>Total hedge classes forwards</b>				<b>136,772</b>	<b>0.15</b>
Unrealised appreciation on forward foreign exchange contracts				3,465,192	3.60
Unrealised depreciation on forward foreign exchange contracts				(2,197,956)	(2.26)
<b>Total forward foreign exchange contracts</b>				<b>1,267,236</b>	<b>1.34</b>

##### Traded future contracts

Number of contracts long/short	CCY	Investment	Delivery date	Counterparty	Commitment USD	Unrealised appreciation/ (depreciation) USD	% net assets
214	USD	CBOT 2 Year U.S. Treasury Notes Futures	30/09/2024	Morgan Stanley	43,702,812	(15,430)	(0.02)
175	USD	CBOT 5 Year U.S. Treasury Notes Futures	30/09/2024	Morgan Stanley	18,651,172	(57,812)	(0.06)

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Total Return Fund (UCITS) (continued)

### Statement of investments (continued)

June 30, 2024

#### Financial derivative instruments (continued)

##### Traded future contracts (continued)

Number of contracts long/short	CCY	Investment	Delivery date	Counterparty	Commitment USD	Unrealised appreciation/ (depreciation) USD	% net assets
116	USD	CBOT 10 Year U.S. Treasury Notes Futures	19/09/2024	Morgan Stanley	12,758,188	(76,328)	(0.08)
(2)	USD	CBOT U.S. Long Bond Futures	19/09/2024	Morgan Stanley	236,625	(2,625)	(0.00)
(25)	USD	CME Ultra Long Term U.S. Treasury Bond Futures	19/09/2024	Morgan Stanley	3,133,594	19,250	0.02
514	EUR	Eurex 2 Year Euro SCHATZ Futures	06/09/2024	Morgan Stanley	58,227,989	148,127	0.16
(15)	EUR	Eurex 5 Year Euro BOBL Futures	06/09/2024	Morgan Stanley	1,871,919	(13,783)	(0.02)
(86)	EUR	Eurex 10 Year Euro BUND Futures	06/09/2024	Morgan Stanley	12,131,487	(74,187)	(0.08)
(4)	EUR	Eurex 30 Year Euro BUXL Futures	06/09/2024	Morgan Stanley	558,339	(600)	(0.00)
(8)	EUR	Euro-BTP Italian Bond Futures	06/09/2024	Morgan Stanley	988,497	10,342	0.01
(6)	EUR	French Government Bond Futures	06/09/2024	Morgan Stanley	791,724	8,445	0.01
3	KRW	KFE 10 Year Treasury Bond Futures	13/09/2024	Morgan Stanley	249,807	966	0.00
(1)	GBP	Long Gilt Futures	26/09/2024	Morgan Stanley	123,338	1,719	0.00
(7)	AUD	SFE 10 Year Australian Bond Futures	16/09/2024	Morgan Stanley	530,929	448	0.00
(5)	JPY	SGX Mini Japan Government 10 Year Bond Futures	11/09/2024	Morgan Stanley	443,647	1,996	0.00
(2)	JPY	TSE Japanese 10 Year Bond Futures	12/09/2024	Morgan Stanley	1,776,203	6,279	0.01
20	USD	Ultra 10-Year U.S. Treasury Notes Futures	19/09/2024	Morgan Stanley	2,270,625	(8,328)	(0.01)
		Unrealised appreciation on future contracts				197,572	0.21
		Unrealised depreciation on future contracts				(249,093)	(0.27)
		<b>Total traded future contracts</b>				<b>(51,521)</b>	<b>(0.06)</b>

A positive number of contracts indicates that the Fund is long of the underlying asset and a negative number of contracts indicates that the Fund is short of the underlying asset.

##### Options purchased

Notional amount	CCY	Investment	Counterparty	Market value USD	% net assets
89,000	USD	Put Option on 100 shares of USD vs JPY, 15/07/2024 @ 151.75	Bank of America Merrill Lynch	18	0.00
89,000	USD	Call Option on 100 shares of USD vs JPY, 15/07/2024 @ 151.75	Bank of America Merrill Lynch	4,859	0.01
68,000	GBP	Call Option on 100 shares of GBP vs USD, 01/08/2024 @ 1.25	Bank of America Merrill Lynch	1,298	0.00
79,000	EUR	Call Option on 100 shares of EUR vs USD, 03/07/2024 @ 1.09	Bank of America Merrill Lynch	17	0.00
88,000	USD	Call Option on 100 shares of USD vs CAD, 07/08/2024 @ 1.37	Bank of America Merrill Lynch	598	0.00
85,000	USD	Call Option on 100 shares of USD vs CAD, 17/07/2024 @ 1.37	Bank of America Merrill Lynch	230	0.00
67,000	GBP	Call Option on 100 shares of GBP vs USD, 18/09/2024 @ 1.27	Bank of America Merrill Lynch	915	0.00
79,000	EUR	Call Option on 100 shares of EUR vs USD, 20/09/2024 @ 1.08	Bank of America Merrill Lynch	947	0.00
67,000	GBP	Call Option on 100 shares of GBP vs USD, 24/07/2024 @ 1.27	Bank of America Merrill Lynch	466	0.00
130,000	AUD	Call Option on 100 shares of AUD vs JPY, 18/07/2024 @ 103.59	Bank of America Merrill Lynch	2,917	0.00
79,000	EUR	Call Option on 100 shares of EUR vs JPY, 03/07/2024 @ 169.64	Bank of America Merrill Lynch	1,363	0.00
79,000	EUR	Call Option on 100 shares of EUR vs AUD, 03/07/2024 @ 1.63	Bank of America Merrill Lynch	8	0.00
67,000	GBP	Call Option on 100 shares of GBP vs AUD, 18/07/2024 @ 1.92	Bank of America Merrill Lynch	110	0.00
68,000	GBP	Put Option on 100 shares of GBP vs USD, 01/08/2024 @ 1.25	Bank of America Merrill Lynch	292	0.00
79,000	EUR	Put Option on 100 shares of EUR vs USD, 03/07/2024 @ 1.09	Bank of America Merrill Lynch	1,126	0.00
88,000	USD	Put Option on 100 shares of USD vs CAD, 07/08/2024 @ 1.37	Bank of America Merrill Lynch	528	0.00
85,000	USD	Put Option on 100 shares of USD vs CAD, 17/07/2024 @ 1.37	Bank of America Merrill Lynch	553	0.00
67,000	GBP	Put Option on 100 shares of GBP vs USD, 18/09/2024 @ 1.27	Bank of America Merrill Lynch	1,076	0.00
79,000	EUR	Put Option on 100 shares of EUR vs USD, 20/09/2024 @ 1.08	Bank of America Merrill Lynch	1,064	0.00
67,000	GBP	Put Option on 100 shares of GBP vs USD, 24/07/2024 @ 1.27	Bank of America Merrill Lynch	601	0.00
130,000	AUD	Put Option on 100 shares of AUD vs JPY, 18/07/2024 @ 103.59	Bank of America Merrill Lynch	122	0.00
79,000	EUR	Put Option on 100 shares of EUR vs JPY, 03/07/2024 @ 169.64	Bank of America Merrill Lynch	85	0.00
79,000	EUR	Put Option on 100 shares of EUR vs AUD, 03/07/2024 @ 1.63	Bank of America Merrill Lynch	1,422	0.00
67,000	GBP	Put Option on 100 shares of GBP vs AUD, 18/07/2024 @ 1.92	Bank of America Merrill Lynch	1,160	0.00
726,000	USD	Call Option on 100 shares of USD vs CNH, 18/02/2025 @ 7.35	BNP Paribas	6,244	0.01
628,000	USD	Call Option on 100 shares of USD vs CNH, 22/04/2025 @ 7.37	BNP Paribas	5,800	0.01
226,000	USD	Call Option on 100 shares of USD vs CAD, 10/07/2024 @ 1.38	BNP Paribas	461	0.00
940,000	AUD	Call Option on 100 shares of AUD vs USD, 14/08/2024 @ 0.69	BNP Paribas	1,758	0.00
226,000	NZD	Put Option on 100 shares of NZD vs USD, 10/07/2024 @ 0.61	BNP Paribas	1,250	0.00
166,000	EUR	Call Option on 100 shares of EUR vs USD, 05/08/2024 @ 1.08	Goldman Sachs	1,014	0.00

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Total Return Fund (UCITS) (continued)

### Statement of investments (continued)

June 30, 2024

#### Financial derivative instruments (continued)

##### Options purchased (continued)

Notional amount	CCY	Investment	Counterparty	Market value USD	% net assets
166,000	USD	Put Option on 100 shares of USD vs CHF, 05/08/2024 @ 0.90	Goldman Sachs	1,708	0.00
88,000	USD	Call Option on 100 shares of USD vs JPY, 28/08/2024 @ 154.78	HSBC	3,023	0.01
88,000	USD	Put Option on 100 shares of USD vs JPY, 28/08/2024 @ 154.78	HSBC	510	0.00
717,000	USD	Call Option on 100 shares of USD vs CNH, 05/03/2025 @ 7.35	JPMorgan Chase	6,227	0.01
85,000	USD	Call Option on 100 shares of USD vs CAD, 23/09/2024 @ 1.37	Morgan Stanley	816	0.00
140,000	NZD	Call Option on 100 shares of NZD vs USD, 24/07/2024 @ 0.61	Morgan Stanley	537	0.00
130,000	AUD	Call Option on 100 shares of AUD vs JPY, 10/07/2024 @ 103.00	Morgan Stanley	3,412	0.01
67,000	GBP	Call Option on 100 shares of GBP vs AUD, 24/07/2024 @ 1.90	Morgan Stanley	356	0.00
245,000	EUR	Put Option on 100 shares of 3 Month Euro EURIBOR Futures Option, 16/09/2024 @ 96.25	Morgan Stanley	41,684	0.04
250,000	GBP	Put Option on 100 shares of 3 Month SONIA Index Futures Option, 13/12/2024 @ 94.50	Morgan Stanley	1,580	0.00
250,000	GBP	Put Option on 100 shares of 3 Month SONIA Index Futures Option, 13/12/2024 @ 95.50	Morgan Stanley	96,388	0.11
85,000	USD	Put Option on 100 shares of USD vs CAD, 23/09/2024 @ 1.37	Morgan Stanley	841	0.00
140,000	NZD	Put Option on 100 shares of NZD vs USD, 24/07/2024 @ 0.61	Morgan Stanley	1,015	0.00
130,000	AUD	Put Option on 100 shares of AUD vs JPY, 10/07/2024 @ 103.00	Morgan Stanley	35	0.00
67,000	GBP	Put Option on 100 shares of GBP vs AUD, 24/07/2024 @ 1.90	Morgan Stanley	695	0.00
1,089,000	USD	Call Option on 100 shares of USD vs CHF, 08/11/2024 @ 0.89	UBS	16,662	0.02
85,000	USD	Call Option on 100 shares of USD vs CHF, 20/09/2024 @ 0.88	UBS	1,475	0.00
85,000	USD	Put Option on 100 shares of USD vs CHF, 20/09/2024 @ 0.88	UBS	643	0.00
<b>Total options purchased</b>				<b>215,909</b>	<b>0.23</b>

##### Options written

Notional amount	CCY	Investment	Counterparty	Market value USD	% net assets
(918,000)**	USD	Put Option on 100 shares of USD vs CHF, 08/11/2024 @ 0.88	Bank of America Merrill Lynch	(10,044)	(0.01)
(726,000)**	USD	Put Option on 100 shares of USD vs CNH, 18/02/2025 @ 6.84	BNP Paribas	(2,323)	(0.00)
(628,000)**	USD	Put Option on 100 shares of USD vs CNH, 22/04/2025 @ 6.91	BNP Paribas	(4,692)	(0.00)
(1,410,000)**	AUD	Call Option on 100 shares of AUD vs USD, 14/08/2024 @ 0.70	BNP Paribas	(471)	(0.00)
(470,000)**	AUD	Put Option on 100 shares of AUD vs USD, 14/08/2024 @ 0.64	BNP Paribas	(502)	(0.00)
(717,000)**	USD	Put Option on 100 shares of USD vs CNH, 05/03/2025 @ 6.82	JPMorgan Chase	(2,357)	(0.00)
(245,000)**	EUR	Put Option on 100 shares of 3 Month Euro EURIBOR Futures Option, 16/09/2024 @ 96.50	Morgan Stanley	(24,945)	(0.03)
(500,000)**	GBP	Put Option on 100 shares of 3 Month SONIA Index Futures Option, 13/12/2024 @ 95.00	Morgan Stanley	(33,183)	(0.04)
<b>Total options written</b>				<b>(78,517)</b>	<b>(0.08)</b>

##### Swaptions purchased

Notional amount	CCY	Investment	Counterparty	Market value USD	% net assets
1,990,000	EUR	Call Option on 100 shares of 6 Month EUR EURIBOR, 20/03/2034 @ 2.60	Bank of America Merrill Lynch	162,577	0.18
1,990,000	EUR	Put Option on 100 shares of 6 Month EUR EURIBOR, 20/03/2034 @ 2.60	Bank of America Merrill Lynch	180,320	0.19
149,790,000	JPY	Call Option on 100 shares of 6 Month JPY TONA, 19/03/2029 @ 1.23	Goldman Sachs	14,875	0.02
149,790,000	JPY	Put Option on 100 shares of 6 Month JPY TONA, 19/03/2029 @ 1.23	Goldman Sachs	22,317	0.02
4,991,000	GBP	Put Option on 100 shares of 12 Month GBP SONIA, 05/12/2024 @ 4.25	UBS	26,224	0.03
4,991,000	GBP	Put Option on 100 shares of 12 Month GBP SONIA, 05/12/2024 @ 6.25	UBS	146	0.00
<b>Total swaptions purchased</b>				<b>406,459</b>	<b>0.44</b>

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Total Return Fund (UCITS) (continued)

### Statement of investments (continued)

June 30, 2024

#### Financial derivative instruments (continued)

##### Swaptions written

Notional amount	CCY	Investment	Counterparty	Market value USD	% net assets
(9,982,000)***	GBP	Put Option on 100 shares of 12 Month GBP SONIA, 05/12/2024 @ 5.25	UBS	(5,116)	(0.01)
<b>Total swaptions written</b>				<b>(5,116)</b>	<b>(0.01)</b>

##### Swaps

##### Credit default swaps

Notional amount	CCY	Underlying security	Premium	Termination date	Counterparty	Market value USD	% net assets
<b>Protection bought</b>							
320,000	EUR	CDS on 5 Year Itraxx-Xover Series 41 Version I	5.000%	20/06/2029	JPMorgan Chase	25,824	0.03
190,000	USD	CDS on NCL Corp. Ltd., 7.750%, 20/02/2029	5.000%	20/12/2026	Goldman Sachs	16,543	0.02
<b>Protection sold</b>							
580,000	USD	CDS on 5 Year Emerging Markets Investment Grade, Series 41, Version I	1.000%	20/06/2029	JPMorgan Chase	(6,400)	(0.01)
115,000	USD	CDS on 5 Year Emerging Markets, Series 41, Version I	1.000%	20/06/2029	JPMorgan Chase	(3,646)	(0.00)
235,000	USD	CDS on 5 Year iTraxx Asia XJIG, Series 40, Version I	1.000%	20/12/2028	JPMorgan Chase	(595)	(0.00)
455,000	USD	CDS on 5 Year North American High Yield, Series 42, Version I	5.000%	20/06/2029	JPMorgan Chase	(29,172)	(0.03)
<b>Total credit default swaps</b>						<b>2,554</b>	<b>0.01</b>

##### Interest rate swaps

Notional amount	CCY	Fund pays	Fund receives	Termination date	Counterparty	Market value USD	% net assets
915,000	USD	12 Month USCPI	2.615%	15/09/2028	Citibank	(1,019)	(0.00)
915,000	USD	12 Month USCPI	2.650%	15/09/2033	Citibank	(4,238)	(0.00)
3,718,000	CAD	4.125%	12 Month CORRA	18/09/2025	JPMorgan Chase	1,602	0.00
1,547,000	EUR	3.250%	6 Month EURIBOR	18/09/2025	JPMorgan Chase	1,659	0.00
1,060,000	USD	12 Month SOFR	4.840%	18/09/2025	JPMorgan Chase	364	0.00
7,931,000	HKD	4.530%	3 Month HIBOR	19/09/2025	JPMorgan Chase	(876)	(0.00)
6,410,000	NOK	4.250%	3 Month NIBOR	18/12/2025	JPMorgan Chase	508	0.00
5,821,000	NZD	5.000%	3 Month NZDBB	18/12/2025	JPMorgan Chase	(1,336)	(0.00)
483,000	EUR	2.260%	12 Month CPTFE	15/04/2026	JPMorgan Chase	(1,533)	(0.00)
9,851,363,000	JPY	0.340%	12 Month TONAR	19/06/2026	JPMorgan Chase	94,768	0.10
945,000	CAD	12 Month CORRA	3.438%	17/09/2026	JPMorgan Chase	(73)	(0.00)
2,471,000	EUR	2.219%	6 Month EURIBOR	17/09/2026	JPMorgan Chase	14,752	0.02
30,119,000	NOK	3 Month NIBOR	3.438%	17/09/2026	JPMorgan Chase	(8,995)	(0.01)
13,979,000	NZD	4.188%	3 Month NZDBB	17/09/2026	JPMorgan Chase	13,889	0.01
79,087,000	SEK	2.656%	3 Month STIBOR	17/09/2026	JPMorgan Chase	(13,769)	(0.01)
20,649,000	AUD	3.906%	3 Month BBSW	18/09/2026	JPMorgan Chase	94,656	0.10
5,025,000	CAD	6 Month CORRA	3.750%	18/09/2026	JPMorgan Chase	(2,719)	(0.00)
6,625,000	EUR	3.156%	6 Month EURIBOR	18/09/2026	JPMorgan Chase	(9,326)	(0.01)
38,840,000	NOK	3.875%	6 Month NIBOR	18/09/2026	JPMorgan Chase	29,694	0.03
64,291,000	SEK	3.000%	3 Month STIBOR	18/09/2026	JPMorgan Chase	(26,007)	(0.03)
9,646,000	USD	4.219%	12 Month SOFR	18/09/2026	JPMorgan Chase	32,416	0.03
3,375,000	USD	3.875%	12 Month SOFR	17/12/2026	JPMorgan Chase	(15)	(0.00)
2,100,000	GBP	12 Month SONIA	4.344%	18/12/2026	JPMorgan Chase	6,306	0.01
17,786,000	NZD	4.688%	3 Month NZDBB	18/12/2026	JPMorgan Chase	(16,920)	(0.02)
260,897,000	JPY	0.470%	12 Month TONAR	19/06/2027	JPMorgan Chase	2,741	0.00
1,515,000	EUR	12 Month CPTFE	2.478%	15/02/2028	JPMorgan Chase	23,453	0.03
971,000	USD	12 Month USCPI	2.605%	15/09/2028	JPMorgan Chase	(1,536)	(0.00)
4,448,000	EUR	12 Month CPTFE	1.994%	15/01/2029	JPMorgan Chase	(63,146)	(0.07)
2,838,000	USD	12 Month USCPI	2.323%	15/01/2029	JPMorgan Chase	(25,096)	(0.03)

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Global Total Return Fund (UCITS) (continued)

### Statement of investments (continued)

June 30, 2024

#### Financial derivative instruments (continued)

##### Swaps (continued)

##### Interest rate swaps (continued)

Notional amount	CCY	Fund pays	Fund receives	Termination date	Counterparty	Market value USD	% net assets
499,000	EUR	6 Month EURIBOR	2.906%	18/03/2029	JPMorgan Chase	3,659	0.00
1,200,000	EUR	2.140%	12 Month CPTFE	15/04/2029	JPMorgan Chase	(1,318)	(0.00)
5,535,000	NZD	3 Month NZDDB	4.375%	17/06/2029	JPMorgan Chase	25,095	0.03
971,000	USD	3.469%	12 Month SOFR	17/06/2029	JPMorgan Chase	5,163	0.01
12,092,000	GBP	3.750%	12 Month SONIA	19/06/2029	JPMorgan Chase	168,458	0.18
2,094,000	AUD	3.844%	3 Month BBSW	16/09/2029	JPMorgan Chase	11,739	0.01
1,703,000	CAD	6 Month CORRA	3.000%	16/09/2029	JPMorgan Chase	(1,310)	(0.00)
824,000	AUD	6 Month BBSW	3.969%	18/09/2029	JPMorgan Chase	(9,798)	(0.01)
2,651,000	CAD	3.313%	6 Month CORRA	18/09/2029	JPMorgan Chase	3,598	0.00
1,507,000	CNY	2.120%	1 Week CNRR	18/09/2029	JPMorgan Chase	(1,783)	(0.00)
65,688,000	NOK	6 Month NIBOR	3.563%	18/09/2029	JPMorgan Chase	(91,798)	(0.10)
1,698,000	USD	3.906%	12 Month SOFR	18/09/2029	JPMorgan Chase	4,923	0.01
222,000	USD	4.044%	12 Month SOFR	18/09/2029	JPMorgan Chase	(711)	(0.00)
288,684,000	KRW	3 Month KSDA	3.311%	19/09/2029	JPMorgan Chase	1,839	0.00
293,787,000	KRW	3 Month KSDA	3.389%	19/09/2029	JPMorgan Chase	2,644	0.00
34,936,000	NOK	3.594%	6 Month NIBOR	16/12/2029	JPMorgan Chase	(485)	(0.00)
7,316,000	SEK	3 Month STIBOR	2.563%	16/12/2029	JPMorgan Chase	3,981	0.00
1,778,000	EUR	6 Month EURIBOR	2.906%	18/12/2029	JPMorgan Chase	11,740	0.01
5,014,550	NZD	4.406%	3 Month NZDDB	18/12/2029	JPMorgan Chase	(11,470)	(0.01)
19,774,000	SEK	3 Month STIBOR	2.719%	18/12/2029	JPMorgan Chase	21,606	0.02
701,000	EUR	6 Month EURIBOR	0.530%	16/09/2031	JPMorgan Chase	(69,827)	(0.08)
1,515,000	EUR	2.448%	12 Month CPTFE	15/02/2033	JPMorgan Chase	(35,753)	(0.04)
971,000	USD	2.631%	12 Month USCP	15/09/2033	JPMorgan Chase	(2,880)	(0.00)
4,448,000	EUR	2.127%	12 Month CPTFE	15/01/2034	JPMorgan Chase	67,002	0.07
2,838,000	USD	2.419%	12 Month USCPI	15/01/2034	JPMorgan Chase	29,735	0.03
67,046,000	JPY	1.313%	12 Month TONAR	21/03/2034	JPMorgan Chase	2,019	0.00
2,035,000	USD	12 Month SOFR	3.594%	20/06/2034	JPMorgan Chase	(13,382)	(0.01)
280,000	EUR	2.750%	6 Month EURIBOR	02/07/2034	JPMorgan Chase	2,229	0.00
1,275,000	MXN	28 Day TIIE	9.040%	06/09/2034	JPMorgan Chase	(1,287)	(0.00)
8,180,000	AUD	6 Month BBSW	4.250%	18/09/2034	JPMorgan Chase	(127,813)	(0.14)
749,000	CAD	3.344%	6 Month CORRA	18/09/2034	JPMorgan Chase	2,971	0.00
301,921,000	COP	3 Month CPIBR	8.248%	18/09/2034	JPMorgan Chase	(89)	(0.00)
1,453,000	EUR	6 Month EURIBOR	2.750%	18/09/2034	JPMorgan Chase	(8,266)	(0.01)
532,000	GBP	3.563%	12 Month SONIA	18/09/2034	JPMorgan Chase	15,019	0.02
46,988,000	JPY	12 Month TONAR	0.938%	18/09/2034	JPMorgan Chase	(4,485)	(0.00)
6,995,000	NOK	6 Month NIBOR	3.469%	18/09/2034	JPMorgan Chase	(15,971)	(0.02)
5,911,000	SEK	3 Month STIBOR	2.438%	18/09/2034	JPMorgan Chase	(6,397)	(0.01)
323,000	USD	3.813%	12 Month SOFR	18/09/2034	JPMorgan Chase	1,908	0.00
3,029,000	AUD	6 Month BBSW	4.594%	19/09/2034	JPMorgan Chase	(11,837)	(0.01)
438,000	CAD	6 Month CORRA	3.406%	19/09/2034	JPMorgan Chase	(831)	(0.00)
964,000	GBP	12 Month SONIA	3.500%	19/09/2034	JPMorgan Chase	(11,553)	(0.01)
6,622,000	NOK	3.375%	6 Month NIBOR	19/09/2034	JPMorgan Chase	5,487	0.01
56,555,000	CLP	5.211%	6 Month CLICP	23/09/2034	JPMorgan Chase	787	0.00
8,939,000	NZD	3 Month NZDDB	4.531%	18/12/2034	JPMorgan Chase	35,315	0.04
2,462,000	NZD	4.688%	3 Month NZDDB	19/12/2034	JPMorgan Chase	(4,204)	(0.00)
12,153,000	USD	12 Month SOFR	2.690%	17/06/2039	JPMorgan Chase	(175,528)	(0.19)
6,387,000	USD	12 Month SOFR	4.090%	18/04/2041	JPMorgan Chase	15,976	0.02
1,035,000	USD	12 Month SOFR	3.970%	18/04/2044	JPMorgan Chase	5,452	0.01
3,145,000	USD	2.310%	12 Month SOFR	17/06/2047	JPMorgan Chase	214,677	0.23
1,317,000	USD	3.720%	12 Month SOFR	18/04/2049	JPMorgan Chase	(12,557)	(0.01)
512,000	EUR	0.630%	6 Month EURIBOR	17/09/2051	JPMorgan Chase	81,593	0.09
627,000	EUR	3.030%	6 Month EURIBOR	04/03/2053	JPMorgan Chase	(58,150)	(0.06)
711,000	EUR	2.030%	6 Month EURIBOR	16/03/2054	JPMorgan Chase	5,003	0.01
764,000	USD	3.250%	12 Month SOFR	18/04/2054	JPMorgan Chase	(5,541)	(0.01)
337,000	EUR	1.160%	6 Month EURIBOR	15/06/2072	JPMorgan Chase	106,959	0.11
1,516,000	EUR	12 Month CPTFE	2.405%	15/02/2028	Morgan Stanley	17,581	0.02
1,516,000	EUR	2.395%	12 Month CPTFE	15/02/2033	Morgan Stanley	(27,361)	(0.03)
<b>Total interest rate swaps</b>						<b>301,977</b>	<b>0.33</b>

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

Wellington Global Total Return Fund (UCITS) (continued)

Statement of investments (continued)  
June 30, 2024

## Financial derivative instruments (continued)

### Swaps (continued)

	Market value USD	% net assets
Total swaps at positive market value	1,233,333	1.31
Total swaps at negative market value	(928,802)	(0.97)
<b>Total swaps</b>	<b>304,531</b>	<b>0.34</b>
	Fair value USD	% net assets
<b>Net other assets/(liabilities)</b>	<b>1,098,345</b>	<b>1.19</b>
<b>Total net assets</b>	<b>93,134,931</b>	<b>100.00</b>

\* CCY is the trade currency of the holding.

\*\* Notional amount represents the commitment on the option.

\*\*\* Notional amount represents the commitment on the swaption.

<sup>(1)</sup> Indicates a variable rate security. The interest rate shown reflects the rate in effect at June 30, 2024.

The accompanying notes are an integral part of these financial statements.



# Wellington Management Funds (Luxembourg)

Wellington Global Total Return Fund (UCITS) (continued)

## Classifications June 30, 2024

<u>Industry</u>	<u>% net assets</u>
Non-US governments	38.16
Municipals	21.65
US treasuries	19.89
Finance	7.45
Industrials	5.96
Media & entertainment	0.73
Transportation	0.54
Utilities	0.51
Energy	0.50
Health care equipment & services	0.40
Banks	0.26
Diversified financials	0.22
Asset backed securities	0.16
Real estate	0.14
Telecommunication services	0.04
<b>Total investments</b>	<b>96.61</b>
<b>Other assets/(liabilities)</b>	<b>3.39</b>
<b>Total net assets</b>	<b>100.00</b>

<u>Country</u>	<u>% net assets</u>
Canada	46.96
United States	27.61
Japan	12.15
Romania	1.12
Colombia	0.90
Hungary	0.83
Belgium	0.76
United Arab Emirates	0.58
Greece	0.49
Luxembourg	0.47
Israel	0.42
India	0.41
Brazil	0.41
Italy	0.36
Slovenia	0.35
Ireland	0.34
Portugal	0.34
Germany	0.32
United Kingdom	0.27
France	0.26
China	0.21
Oman	0.21
Serbia	0.21
Mexico	0.20
Dominican Republic	0.16
Netherlands	0.14
Poland	0.13
<b>Total investments</b>	<b>96.61</b>
<b>Other assets/(liabilities)</b>	<b>3.39</b>
<b>Total net assets</b>	<b>100.00</b>

### Investment Objective & Policy

The Fund is subject to the disclosure requirements of Article 8 of the SFDR.

The investment objective of the Fund is to seek long-term total returns in excess of the JP Morgan Emerging Markets Bond Index Global ex CCC (the "Index"), primarily through investment in a diversified portfolio of emerging markets debt securities and currency instruments.

The Sustainability Risks that are most frequently relevant to the investment process of this Fund include:

#### Environmental

- a. Transition Risks from Climate Change
  - (i) Implied Temperature Risk (ITR)
  - (ii) Greenhouse gas emissions (WACI)

#### Social

- a. Internal Social Factors
  - (i) Child & Forced Labour
  - (ii) Human Rights
- b. External Social Factors
  - (i) Social Controversy

#### Governance

- a. Corporate management practices
  - (i) Inadequate external or internal audit

Pre-contractual disclosure information relating to the ESG characteristics, or objectives, of the Fund is described in the Fund's Prospectus.

Further details on the Sustainability Risks considered and their potential impacts are included under Sustainability Risks within the section of the Prospectus entitled Risk Factors.

The Index may be considered during portfolio construction and is used for performance comparison purposes. Fund securities may be components of the Index but are not expected to have similar weightings.

The Fund will invest either directly or indirectly through FDIs; FDIs will primarily provide exposure to emerging markets, fixed income securities and currencies, and may be used for both investment purposes and for efficient portfolio management including hedging against risk.

The Fund is denominated in US Dollars.

A relative VaR approach is applied to monitor and measure the global exposure. The Fund's VaR is limited by twice the VaR of a reference portfolio, being the Index.

The use of financial derivative instruments will result in the creation of leverage. The level of leverage (calculated as the sum of all the gross notionals of all FDIs but not including the underlying investments of the Fund which make up 100% of total net assets) is not expected to be in excess of 200% of the Net Asset Value under normal circumstances (largely due to the use of forward contracts for currency hedging purposes), but investors should note the possibility of higher levels of leverage in certain circumstances. In order to be consistent with current regulatory guidance on leverage disclosure, these figures are calculated using the sum of the gross notional of each FDIs. Where FDIs are used for hedging purposes or are themselves hedged against equal and opposite trades, this calculation may not reflect the true economic risk of the Fund.

If the expected level of leverage were calculated on this basis (taking into account any netting of foreign exchange forward contracts) the level of leverage would be expected to be significantly lower and generally between 0 - 200% of the Net Asset Value. Further information on leverage and its calculation can be found in the section of the Prospectus entitled Leverage.

The full investment objective and policies are defined in the Fund's Prospectus.

# Wellington Management Funds (Luxembourg)

## Wellington Opportunistic Emerging Market Debt II Fund (continued)

Investment Manager's report (continued)  
June 30, 2024

### Performance

The Wellington Opportunistic Emerging Market Debt II Fund launched on October 15, 2012. The table below details the performance of all funded classes within the Fund.

	Total Returns (%)					Inception Date
	Periods ended June 30, 2024					
	6 Mths	1 Year	3 Years	5 Years	Since Inception*	
Class S EUR QI (hedged-distributing)	0.07%	5.02%	(5.51%)	(2.08%)	N/A	October 15, 2012
JP Morgan Emerging Markets Bond Index Global ex CCC hedged to EUR	(0.55%)	3.93%	(5.07%)	(1.82%)	N/A	

Fund returns are net of fees and expenses as adjusted for re-investment of distribution.

Returns for periods of greater than one year are annualised.

All classes are accumulating and unhedged unless otherwise noted.

The figures stated in this report are historical and not necessarily indicative of future performance.

\* The since inception total return is not disclosed for classes aged 10 years and more.

### Statistical information

<b>Fund information</b>	<b>June 30, 2024</b>	<b>December 31, 2023</b>	<b>December 31, 2022</b>
Total net assets	704,746,237	720,804,099	669,940,191

  

<b>Unit class information<sup>1</sup></b>	<b>June 30, 2024</b>	<b>December 31, 2023</b>	<b>December 31, 2022</b>
<b>Class S EUR QI (hedged-distributing)</b>			
Total net assets	657,565,591	652,518,002	627,725,919
Number of units outstanding	98,196,731.942	94,581,200.698	92,158,417.142
Net asset value per unit	6.6964	6.8990	6.8114
Net asset value per unit in USD*	7.1769	7.6210	7.2694

<sup>1</sup> All classes are accumulating and unhedged unless otherwise noted.

\* For information purposes only.

# Wellington Management Funds (Luxembourg)

## Wellington Opportunistic Emerging Market Debt II Fund (continued)

### Statement of investments June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing</b>					<b>Corporate bonds (continued)</b>				
<b>Fixed income securities</b>					<i>Finance (continued)</i>				
<b>Corporate bonds</b>									
<i>Energy</i>									
1,805,000	USD	Adani Green Energy Ltd. 4.38% 08/09/2024	1,791,553	0.26	3,520,000	USD	NBK SPC Ltd. 5.50% 06/06/2030 <sup>(i)</sup>	3,550,131	0.50
7,305,000	USD	Lamar Funding Ltd. 3.96% 07/05/2025	7,122,375	1.01	1,200,000	EUR	Nova Kreditna Banka Maribor DD 7.38% 29/06/2026 <sup>(i)</sup>	1,316,645	0.19
1,810,000	USD	Oryx Funding Ltd. 5.80% 03/02/2031	1,782,171	0.25	1,200,000	EUR	Nova Kreditna Banka Maribor DD 4.75% 03/04/2028 <sup>(i)</sup>	1,289,560	0.18
<i>Finance</i>									
1,350,000	USD	AIA Group Ltd. 3.20% 16/09/2040	981,281	0.14	1,100,000	EUR	Nova Ljubljanska Banka DD 7.13% 27/06/2027 <sup>(i)</sup>	1,235,396	0.18
500,000	EUR	Banca Comerciala Romana SA 7.63% 19/05/2027 <sup>(i)</sup>	560,783	0.08	1,100,000	EUR	Nova Ljubljanska Banka DD 4.50% 29/05/2030 <sup>(i)</sup>	1,172,076	0.17
1,650,000	EUR	Banca Transilvania SA 8.88% 27/04/2027 <sup>(i)</sup>	1,863,793	0.26	900,000	EUR	Nova Ljubljanska Banka DD 6.88% 24/01/2034 <sup>(i)</sup>	1,003,158	0.14
2,990,000	EUR	Banca Transilvania SA 7.25% 07/12/2028 <sup>(i)</sup>	3,332,235	0.47	2,300,000	EUR	OTP Bank Nyrt 4.75% 12/06/2028 <sup>(i)</sup>	2,458,247	0.35
1,525,000	USD	Banco de Credito del Peru SA 5.85% 11/01/2029	1,536,438	0.22	2,495,000	EUR	OTP Bank Nyrt 5.00% 31/01/2029 <sup>(i)</sup>	2,679,579	0.38
772,000	USD	Banco de Credito del Peru SA 3.13% 01/07/2030 <sup>(i)</sup>	744,980	0.11	1,320,000	USD	OTP Bank Nyrt 8.75% 15/05/2033 <sup>(i)</sup>	1,381,463	0.20
390,000	USD	Banco de Credito del Peru SA 3.25% 30/09/2031 <sup>(i)</sup>	361,904	0.05	1,840,000	USD	Pluspetrol Camisea SA/Pluspetrol Lote 56 SA 6.24% 03/07/2036	1,838,673	0.26
470,000	USD	Banco de Credito e Inversiones SA 3.50% 12/10/2027	445,325	0.06	400,000	EUR	Raiffeisen Bank SA 7.00% 12/10/2027 <sup>(i)</sup>	448,841	0.06
1,580,000	USD	Bancolumbia SA 4.63% 18/12/2029 <sup>(i)</sup>	1,520,750	0.22	1,700,000	EUR	Raiffeisenbank AS 4.96% 05/06/2030 <sup>(i)</sup>	1,817,421	0.26
1,130,000	USD	Bank of East Asia Ltd. 4.88% 22/04/2032 <sup>(i)</sup>	1,073,432	0.15	1,755,000	USD	Shriram Finance Ltd. 6.63% 22/04/2027	1,753,903	0.25
2,390,000	EUR	Bank Polska Kasa Opieki SA 5.50% 23/11/2027 <sup>(i)</sup>	2,606,412	0.37	2,525,000	USD	Standard Chartered PLC 7.88% 14/03/2028 <sup>(i),(ii)</sup>	2,529,563	0.36
1,710,000	USD	BBVA Bancomer SA 8.45% 29/06/2038 <sup>(i)</sup>	1,765,575	0.25	1,000,000	USD	Standard Chartered PLC 7.02% 08/02/2030 <sup>(i)</sup>	1,055,996	0.15
1,700,000	USD	BBVA Bancomer SA 8.13% 08/01/2039 <sup>(i)</sup>	1,723,520	0.24	1,000,000	EUR	Tatra Banka AS 4.97% 29/04/2030 <sup>(i)</sup>	1,081,643	0.15
600,000	EUR	Ceska sporitelna AS 5.74% 08/03/2028 <sup>(i)</sup>	662,355	0.09	495,000	USD	ZhongAn Online P&C Insurance Co. Ltd. 3.50% 08/03/2026	472,107	0.07
900,000	EUR	Ceska sporitelna AS 4.82% 15/01/2030 <sup>(i)</sup>	978,899	0.14	<i>Industrials</i>				
2,115,000	USD	EIG Pearl Holdings SARL 3.55% 31/08/2036	1,817,578	0.26	48,110,000	MXN	America Movil SAB de CV 9.50% 27/01/2031	2,471,605	0.35
1,000,000	EUR	Erste & Steiermaerkische Banka DD 4.88% 31/01/2029 <sup>(i)</sup>	1,088,341	0.15	2,115,000	USD	AngloGold Ashanti Holdings PLC 3.75% 01/10/2030	1,845,560	0.26
2,015,000	USD	First Abu Dhabi Bank PJSC 6.32% 04/04/2034 <sup>(i)</sup>	2,057,189	0.29	855,000	USD	Bimbo Bakeries USA, Inc. 6.05% 15/01/2029	876,909	0.12
440,000	USD	GTLK Europe Capital DAC 4.95% 18/02/2026	4,400	0.00	560,000	USD	Bimbo Bakeries USA, Inc. 5.38% 09/01/2036	545,300	0.08
600,000	USD	GTLK Europe Capital DAC 4.65% 10/03/2027	30,000	0.00	2,428,000	USD	Braskem Netherlands Finance BV 4.50% 31/01/2030	2,055,302	0.29
1,050,000	USD	GTLK Europe Capital DAC 4.80% 26/02/2028	52,500	0.01	250,000	USD	Braskem Netherlands Finance BV 8.50% 12/01/2031	255,156	0.04
935,000	USD	GTLK Europe Capital DAC 4.35% 27/02/2029	46,750	0.01	330,000	USD	Braskem Netherlands Finance BV 7.25% 13/02/2033	311,025	0.04
200,000	USD	Huarong Finance II Co. Ltd. 5.50% 16/01/2025	198,625	0.03	655,000	USD	Cemex SAB de CV 9.13% 14/03/2028 <sup>(i),(ii)</sup>	699,008	0.10
200,000	USD	Huarong Finance II Co. Ltd. 5.00% 19/11/2025	195,375	0.03	795,000	USD	Cencosud SA 5.95% 28/05/2031	798,230	0.11
695,000	USD	Huarong Finance II Co. Ltd. 4.63% 03/06/2026	668,938	0.10	1,495,000	USD	Central American Bottling Corp./CBC Bottling Holdco SL/Beliv Holdco SL 5.25% 27/04/2029	1,390,350	0.20
3,300,000	EUR	mBank SA 8.38% 11/09/2027 <sup>(i)</sup>	3,746,614	0.53	445,000	USD	Corp. Nacional del Cobre de Chile 5.13% 02/02/2033	421,916	0.06
1,520,000	USD	Muthoot Finance Ltd. 7.13% 14/02/2028	1,535,675	0.22	3,238,000	USD	Corp. Nacional del Cobre de Chile 5.95% 08/01/2034	3,223,429	0.46

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Opportunistic Emerging Market Debt II Fund (continued)

Statement of investments (continued)  
June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing (continued)</b>					<b>Corporate bonds (continued)</b>				
<b>Fixed income securities (continued)</b>					<i>Industrials (continued)</i>				
<b>Corporate bonds (continued)</b>									
<i>Industrials (continued)</i>									
1,148,000	USD	Corp. Nacional del Cobre de Chile 6.30% 08/09/2053	1,131,856	0.16	4,485,000	USD	OCP SA 7.50% 02/05/2054	4,569,856	0.65
985,000	USD	CSN Resources SA 5.88% 08/04/2032	821,859	0.12	1,435,000	USD	Pertamina Persero PT 6.50% 27/05/2041	1,525,584	0.22
810,000	USD	Ecopetrol SA 6.88% 29/04/2030	778,807	0.11	4,148,000	USD	Petroleos Mexicanos 6.70% 16/02/2032	3,470,507	0.49
2,235,000	USD	Ecopetrol SA 4.63% 02/11/2031	1,832,029	0.26	1,985,000	USD	Petroleos Mexicanos 6.63% 15/06/2038	1,389,500	0.20
2,000	USD	Ecopetrol SA 8.88% 13/01/2033	2,065	0.00	1,400,000	USD	Petroleos Mexicanos 6.50% 02/06/2041	952,000	0.14
1,330,000	USD	Empresa Nacional de Telecomunicaciones SA 3.05% 14/09/2032	1,070,650	0.15	11,926,000	USD	Petroleos Mexicanos 6.75% 21/09/2047	7,857,684	1.11
1,580,000	USD	Empresa Nacional del Petroleo 3.75% 05/08/2026	1,512,356	0.21	14,360,000	USD	Petroleos Mexicanos 7.69% 23/01/2050	10,350,401	1.47
3,935,000	USD	Empresa Nacional del Petroleo 5.25% 06/11/2029	3,836,625	0.54	2,085,000	USD	Sasol Financing USA LLC 5.50% 18/03/2031	1,755,309	0.25
1,503,000	USD	Energean Israel Finance Ltd. 5.88% 30/03/2031	1,271,444	0.18	1,680,000	USD	Sisecam U.K. PLC 8.63% 02/05/2032	1,708,875	0.24
3,285,000	USD	Energean Israel Finance Ltd. 8.50% 30/09/2033	3,108,431	0.44	695,000	USD	SK Hynix, Inc. 6.38% 17/01/2028	713,244	0.10
815,000	USD	Fortune Star BVI Ltd. 6.85% 02/07/2024	813,940	0.12	1,300,000	USD	SK Hynix, Inc. 2.38% 19/01/2031	1,072,383	0.15
1,065,000	USD	Fortune Star BVI Ltd. 5.95% 19/10/2025	1,022,400	0.15	1,575,000	USD	State Oil Co. of the Azerbaijan Republic 6.95% 18/03/2030	1,610,437	0.23
1,895,000	USD	Fortune Star BVI Ltd. 5.05% 27/01/2027	1,710,830	0.24	3,165,000	USD	Stillwater Mining Co. 4.50% 16/11/2029	2,579,475	0.37
1,460,000	USD	Freeport Indonesia PT 5.32% 14/04/2032	1,412,915	0.20	2,050,000	USD	Studio City Finance Ltd. 5.00% 15/01/2029	1,804,641	0.26
980,000	USD	Freeport Indonesia PT 6.20% 14/04/2052	960,094	0.14	3,000,000	PEN	Telefonica del Peru SAA 7.38% 10/04/2027	594,792	0.08
2,285,000	USD	FS Luxembourg SARL 8.88% 12/02/2031	2,190,030	0.31	2,990,000	USD	VEON Holdings BV 3.38% 25/11/2027	2,406,950	0.34
2,906,000	USD	IHS Holding Ltd. 6.25% 29/11/2028	2,591,789	0.37	401,000	USD	VTR Comunicaciones SpA 5.13% 15/01/2028	363,782	0.05
995,000	USD	IRB Infrastructure Developers Ltd. 7.11% 11/03/2032	996,555	0.14	1,720,000	USD	WE Soda Investments Holding PLC 9.50% 06/10/2028	1,764,075	0.25
1,150,000	USD	KazMunayGas National Co. JSC 6.38% 24/10/2048	1,084,235	0.15	1,075,000	USD	WE Soda Investments Holding PLC 9.38% 14/02/2031	1,096,500	0.16
500,000	USD	Melco Resorts Finance Ltd. 5.25% 26/04/2026	483,125	0.07	<i>Materials</i>				
600,000	USD	Melco Resorts Finance Ltd. 5.75% 21/07/2028	561,000	0.08	1,160,000	USD	Celulosa Arauco y Constitucion SA 4.50% 01/08/2024	1,153,864	0.16
710,000	USD	Melco Resorts Finance Ltd. 7.63% 17/04/2032	704,675	0.10	<i>Media &amp; entertainment</i>				
653,400	USD	Millicom International Cellular SA 6.25% 25/03/2029	627,068	0.09	415,000	USD	VTR Comunicaciones SpA 4.38% 15/04/2029	359,039	0.05
800,000	USD	Millicom International Cellular SA 4.50% 27/04/2031	687,000	0.10	<i>Non-US governments</i>				
820,000	USD	Millicom International Cellular SA 7.38% 02/04/2032	817,540	0.12	155,200,000	INR	Asian Infrastructure Investment Bank 6.65% 30/06/2033	1,804,666	0.25
1,317,000	USD	Minerva Luxembourg SA 4.38% 18/03/2031	1,087,842	0.15	75,000,000	INR	Inter-American Development Bank 7.35% 06/10/2030	905,994	0.13
1,505,000	USD	Minerva Luxembourg SA 8.88% 13/09/2033	1,558,616	0.22	<i>Real estate</i>				
1,175,000	USD	Network i2i Ltd. 5.65% 15/01/2025 <sup>(6),(iv)</sup>	1,162,662	0.16	1,440,000	USD	Country Garden Holdings Co. Ltd. 2.70% 12/07/2026	1,152,200	0.02
1,218,000	USD	OCP SA 6.88% 25/04/2044	1,166,235	0.17	270,000	USD	Country Garden Holdings Co. Ltd. 5.63% 14/01/2030	21,600	0.00
1,638,000	USD	OCP SA 5.13% 23/06/2051	1,233,107	0.17	1,925,000	USD	Fuqing Investment Management Ltd. 3.25% 23/06/2025	1,789,047	0.26
					1,780,000	USD	Trust Fibra Uno 4.87% 15/01/2030	1,565,065	0.22
					1,940,000	USD	Trust Fibra Uno 7.38% 13/02/2034	1,917,690	0.27

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Opportunistic Emerging Market Debt II Fund (continued)

### Statement of investments (continued)

#### June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing (continued)</b>					<b>Corporate bonds (continued)</b>				
<b>Fixed income securities (continued)</b>					<i>Utilities (continued)</i>				
<b>Corporate bonds (continued)</b>									
<i>Transportation</i>									
555,000	USD	Adani Ports & Special Economic Zone Ltd. 4.00% 30/07/2027	512,161	0.07	740,000	USD	Star Energy Geothermal Darajat II/Star Energy Geothermal Salak 4.85% 14/10/2038	676,406	0.10
205,000	USD	Adani Ports & Special Economic Zone Ltd. 4.20% 04/08/2027	189,881	0.03	661,635	USD	Star Energy Geothermal Wayang Windu Ltd. 6.75% 24/04/2033	664,116	0.09
1,835,000	USD	Adani Ports & Special Economic Zone Ltd. 4.38% 03/07/2029	1,643,472	0.23	1,214,500	USD	Termocandelaria Power Ltd. 7.88% 30/01/2029	1,217,916	0.17
845,000	USD	Adani Ports & Special Economic Zone Ltd. 3.10% 02/02/2031	670,455	0.10	<b>Total corporate bonds</b>				
1,040,000	USD	Adani Ports & Special Economic Zone Ltd. 3.83% 02/02/2032	843,050	0.12	<b>215,626,391 30.60</b>				
2,462,000	USD	Aeropuerto Internacional de Tocumen SA 5.13% 11/08/2061	1,815,725	0.26	<b>Government bonds</b>				
750,000	USD	DAE Funding LLC 2.63% 20/03/2025	730,313	0.10	<i>Finance</i>				
1,160,000	USD	Rumo Luxembourg SARL 5.25% 10/01/2028	1,117,587	0.16	2,040,000	USD	Bank Gospodarstwa Krajowego 5.38% 22/05/2033	2,020,416	0.28
600,000	USD	Rumo Luxembourg SARL 4.20% 18/01/2032	508,500	0.07	1,055,000	USD	Magyar Export-Import Bank Zrt 6.13% 04/12/2027	1,058,627	0.15
1,205,000	USD	Russian Railways Via RZD Capital PLC 5.70% 05/04/2022 <sup>(iii)</sup>	60,250	0.01	1,720,000	USD	MFB Magyar Fejlesztési Bank Zrt 6.50% 29/06/2028	1,749,562	0.25
<i>Utilities</i>					<i>Industrials</i>				
2,500,000	USD	Aegea Finance SARL 9.00% 20/01/2031	2,586,699	0.37	1,940,000	USD	Jordan Government International Bonds 6.13% 29/01/2026	1,879,375	0.27
2,750,000	USD	AES Andes SA 6.30% 15/03/2029	2,755,225	0.39	1,510,000	USD	Jordan Government International Bonds 5.75% 31/01/2027	1,434,028	0.20
2,565,000	USD	AI Candelaria Spain SA 5.75% 15/06/2033	2,062,420	0.29	<i>Non-US governments</i>				
2,870,592	USD	Alfa Desarrollo SpA 4.55% 27/09/2051	2,155,814	0.31	1,260,000	USD	Abu Dhabi Government International Bonds 5.50% 30/04/2054	1,280,475	0.18
1,330,000	USD	Buffalo Energy Mexico Holdings/Buffalo Energy Infrastructure/Buffalo Energy 7.88% 15/02/2039	1,379,460	0.20	3,950,000	USD	Abu Dhabi Government International Bonds 2.70% 02/09/2070	2,251,500	0.32
3,990,000	EUR	Bulgarian Energy Holding EAD 2.45% 22/07/2028	3,815,248	0.54	795,000	USD	Angola Government International Bonds 9.50% 12/11/2025	806,180	0.11
2,285,000	USD	Consorcio Transmantaro SA 5.20% 11/04/2038	2,143,616	0.30	2,633,000	USD	Angola Government International Bonds 8.00% 26/11/2029	2,366,409	0.34
770,000	USD	Energo-Pro AS 11.00% 02/11/2028	815,719	0.12	1,350,000	USD	Bahrain Government International Bonds 4.25% 25/01/2028	1,267,734	0.18
2,978,220	USD	Galaxy Pipeline Assets Bidco Ltd. 2.16% 31/03/2034	2,554,754	0.36	595,000	USD	Bahrain Government International Bonds 6.00% 19/09/2044	488,458	0.07
255,000	USD	Galaxy Pipeline Assets Bidco Ltd. 2.63% 31/03/2036	207,745	0.03	650,000	USD	Bahrain Government International Bonds 7.50% 20/09/2047	620,344	0.09
1,705,000	USD	Greensaif Pipelines Bidco SARL 6.13% 23/02/2038	1,742,830	0.25	200,000	EUR	Benin Government International Bonds 4.88% 19/01/2032	179,384	0.03
200,000	USD	Kallpa Generacion SA 4.88% 24/05/2026	196,000	0.03	4,874,000	USD	Benin Government International Bonds 7.96% 13/02/2038	4,523,681	0.64
2,140,000	USD	Kallpa Generacion SA 4.13% 16/08/2027	2,035,675	0.29	1,250,000	USD	Bermuda Government International Bonds 3.72% 25/01/2027	1,192,969	0.17
815,000	USD	OmGrid Funding Ltd. 5.20% 16/05/2027	795,456	0.11	4,005,000	USD	Bermuda Government International Bonds 4.75% 15/02/2029	3,878,202	0.55

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Opportunistic Emerging Market Debt II Fund (continued)

Statement of investments (continued)  
June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing (continued)</b>					<b>Government bonds (continued)</b>				
<b>Fixed income securities (continued)</b>					<i>Non-US governments (continued)</i>				
<b>Government bonds (continued)</b>									
<i>Non-US governments (continued)</i>									
665,000	USD	Bermuda Government International Bonds 2.38% 20/08/2030	559,223	0.08	5,551,600,000	COP	Colombia TES 13.25% 09/02/2033	1,521,581	0.22
3,215,000	USD	Bermuda Government International Bonds 5.00% 15/07/2032	3,104,484	0.44	35,490,400,000	COP	Colombia TES 7.25% 18/10/2034	6,694,160	0.95
4,282,000	USD	Brazil Government International Bonds 4.75% 14/01/2050	3,053,066	0.43	10,475,600,000	COP	Colombia TES 9.25% 28/05/2042	2,091,328	0.30
3,860,000	USD	Brazil Government International Bonds 7.13% 13/05/2054	3,726,830	0.53	4,218,000	USD	Costa Rica Government International Bonds 6.55% 03/04/2034	4,314,223	0.61
1,700,000	EUR	Bulgaria Government International Bonds 4.13% 23/09/2029	1,867,525	0.26	635,000	USD	Costa Rica Government International Bonds 5.63% 30/04/2043	566,142	0.08
3,365,000	EUR	Bulgaria Government International Bonds 4.38% 13/05/2031	3,743,936	0.53	2,100,000	USD	Costa Rica Government International Bonds 7.00% 04/04/2044	2,136,094	0.30
1,090,000	EUR	Bulgaria Government International Bonds 4.50% 27/01/2033	1,214,571	0.17	1,475,000	USD	Costa Rica Government International Bonds 7.16% 12/03/2045	1,522,016	0.22
1,090,000	EUR	Bulgaria Government International Bonds 4.63% 23/09/2034	1,222,238	0.17	7,875,000	USD	Costa Rica Government International Bonds 7.30% 13/11/2054	8,204,765	1.16
4,784,000	EUR	Bulgaria Government International Bonds 3.13% 26/03/2035	4,677,017	0.66	42,020,000	CZK	Czech Republic Government Bonds 2.00% 13/10/2033	1,496,480	0.21
6,097,000	EUR	Bulgaria Government International Bonds 4.88% 13/05/2036	6,902,026	0.98	1,295,000	USD	Dominican Republic International Bonds 6.88% 29/01/2026	1,309,569	0.19
4,585,000	USD	Chile Government International Bonds 4.95% 05/01/2036	4,394,722	0.62	6,387,000	USD	Dominican Republic International Bonds 5.95% 25/01/2027	6,348,678	0.90
1,015,000	USD	Colombia Government International Bonds 3.00% 30/01/2030	829,763	0.12	3,240,000	USD	Dominican Republic International Bonds 6.00% 19/07/2028	3,210,840	0.46
12,655,000	USD	Colombia Government International Bonds 3.13% 15/04/2031	9,972,140	1.41	2,140,000	USD	Dominican Republic International Bonds 5.50% 22/02/2029	2,066,438	0.29
6,360,000	USD	Colombia Government International Bonds 3.25% 22/04/2032	4,878,120	0.69	8,237,000	USD	Dominican Republic International Bonds 4.50% 30/01/2030	7,505,966	1.06
1,857,000	USD	Colombia Government International Bonds 8.00% 14/11/2035	1,907,139	0.27	2,885,000	USD	Dominican Republic International Bonds 7.05% 03/02/2031	2,969,747	0.42
7,205,000	USD	Colombia Government International Bonds 4.13% 22/02/2042	4,715,672	0.67	810,000	USD	Dominican Republic International Bonds 4.88% 23/09/2032	726,469	0.10
1,980,000	USD	Colombia Government International Bonds 5.00% 15/06/2045	1,390,950	0.20	1,278,000	USD	Dominican Republic International Bonds 6.60% 01/06/2036	1,273,527	0.18
2,516,000	USD	Colombia Government International Bonds 5.20% 15/05/2049	1,773,780	0.25	5,331,000	USD	Emirate of Dubai Government International Bonds 3.90% 09/09/2050	3,914,953	0.56
915,000	USD	Colombia Government International Bonds 4.13% 15/05/2051	549,458	0.08	1,830,000	USD	Finance Department Government of Sharjah 6.13% 06/03/2036	1,816,275	0.26
1,620,000	USD	Colombia Government International Bonds 8.75% 14/11/2053	1,705,860	0.24	915,000	USD	Guatemala Government Bonds 5.38% 24/04/2032	867,820	0.12
					3,970,000	USD	Guatemala Government Bonds 7.05% 04/10/2032	4,152,372	0.59
					980,000	USD	Guatemala Government Bonds 3.70% 07/10/2033	796,863	0.11
					5,505,000	USD	Guatemala Government Bonds 6.60% 13/06/2036	5,515,322	0.78
					200,000	USD	Guatemala Government Bonds 4.65% 07/10/2041	156,625	0.02
					2,100,000	USD	Guatemala Government Bonds 6.13% 01/06/2050	1,895,906	0.27

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Opportunistic Emerging Market Debt II Fund (continued)

### Statement of investments (continued) June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing (continued)</b>					<b>Government bonds (continued)</b>				
<b>Fixed income securities (continued)</b>					<i>Non-US governments (continued)</i>				
<b>Government bonds (continued)</b>					42,394,710	MXN	Mexico Cetes zero coupon 30/10/2025	2,009,202	0.29
<i>Non-US governments (continued)</i>					2,329,000	USD	Mexico Government International Bonds 3.50% 12/02/2034	1,894,642	0.27
3,520,000	USD	Hazine Mustesarligi Varlik Kiralama AS 8.51% 14/01/2029	3,721,300	0.53	8,720,000	USD	Mexico Government International Bonds 6.35% 09/02/2035	8,767,960	1.24
1,926,170,000	HUF	Hungary Government Bonds 2.25% 20/04/2033	3,685,317	0.52	4,177,000	USD	Mexico Government International Bonds 6.00% 07/05/2036	4,068,398	0.58
6,952,000	USD	Hungary Government International Bonds 6.13% 22/05/2028	7,082,349	1.00	2,075,000	USD	Mexico Government International Bonds 4.60% 23/01/2046	1,601,900	0.23
1,465,000	USD	Hungary Government International Bonds 5.25% 16/06/2029	1,437,531	0.20	999,000	USD	Mexico Government International Bonds 4.40% 12/02/2052	726,273	0.10
945,000	USD	Hungary Government International Bonds 2.13% 22/09/2031	747,495	0.11	4,055,000	USD	Mexico Government International Bonds 6.34% 04/05/2053	3,815,755	0.54
12,209,000	USD	Hungary Government International Bonds 6.25% 22/09/2032	12,563,061	1.78	6,510,000	USD	Mexico Government International Bonds 6.40% 07/05/2054	6,192,637	0.88
975,000	EUR	Hungary Government International Bonds 5.38% 12/09/2033	1,081,635	0.15	2,265,000	USD	Mongolia Government International Bonds 5.13% 07/04/2026	2,199,173	0.31
5,913,000	USD	Hungary Government International Bonds 5.50% 16/06/2034	5,741,153	0.82	1,235,000	USD	Mongolia Government International Bonds 3.50% 07/07/2027	1,112,658	0.16
15,877,000	USD	Hungary Government International Bonds 5.50% 26/03/2036	15,261,766	2.17	4,163,000	USD	Mongolia Government International Bonds 8.65% 19/01/2028	4,350,335	0.62
1,028,000	USD	Hungary Government International Bonds 6.75% 25/09/2052	1,102,402	0.16	2,470,000	USD	Morocco Government International Bonds 4.00% 15/12/2050	1,694,266	0.24
3,945,000	USD	Indonesia Government International Bonds 4.20% 15/10/2050	3,258,097	0.46	1,710,000	USD	Nigeria Government International Bonds 7.14% 23/02/2030	1,482,891	0.21
1,837,000	USD	Ivory Coast Government International Bonds 6.13% 15/06/2033	1,618,856	0.23	1,576,000	EUR	North Macedonia Government International Bonds 2.75% 18/01/2025	1,661,631	0.24
1,860,000	USD	Ivory Coast Government International Bonds 8.25% 30/01/2037	1,794,900	0.25	5,660,000	EUR	North Macedonia Government International Bonds 3.68% 03/06/2026	5,887,916	0.84
1,820,000	EUR	Ivory Coast Government International Bonds 6.88% 17/10/2040	1,630,568	0.23	120,000	EUR	North Macedonia Government International Bonds 6.96% 13/03/2027	133,353	0.02
1,770,000	USD	Jordan Government International Bonds 4.95% 07/07/2025	1,722,984	0.24	754,000	EUR	North Macedonia Government International Bonds 1.63% 10/03/2028	703,047	0.10
6,459,000	USD	Jordan Government International Bonds 7.75% 15/01/2028	6,392,392	0.91	5,105,000	USD	Oman Government International Bonds 5.38% 08/03/2027	5,061,927	0.71
8,059,000	USD	Jordan Government International Bonds 7.50% 13/01/2029	7,857,525	1.11	2,725,000	USD	Oman Government International Bonds 6.75% 28/10/2027	2,806,750	0.40
935,000	USD	Jordan Government International Bonds 5.85% 07/07/2030	836,825	0.12	2,785,000	USD	Oman Government International Bonds 6.25% 25/01/2031	2,866,809	0.41
3,568,000	USD	KSA Sukuk Ltd. 5.25% 04/06/2030	3,572,460	0.51	1,720,000	USD	Oman Government International Bonds 7.38% 28/10/2032	1,898,450	0.27
3,568,000	USD	KSA Sukuk Ltd. 5.25% 04/06/2034	3,573,423	0.51	5,100,000	USD	Oman Government International Bonds 6.75% 17/01/2048	5,194,031	0.74
101,225,900	MXN	Mexico Bonos 7.75% 29/05/2031	4,939,755	0.70					
37,691,700	MXN	Mexico Bonos 7.75% 23/11/2034	1,773,430	0.25					

The accompanying notes are an integral part of these financial statements.



# Wellington Management Funds (Luxembourg)

## Wellington Opportunistic Emerging Market Debt II Fund (continued)

### Statement of investments (continued)

#### June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing (continued)</b>					<b>Government bonds (continued)</b>				
<b>Fixed income securities (continued)</b>					<i>Non-US governments (continued)</i>				
<b>Government bonds (continued)</b>									
<i>Non-US governments (continued)</i>									
6,135,000	USD	Oman Government International Bonds 7.00% 25/01/2051	6,457,087	0.92	4,687,000	USD	Republic of South Africa Government International Bonds 5.75% 30/09/2049	3,526,967	0.50
2,580,000	USD	Panama Government International Bonds 3.16% 23/01/2030	2,176,230	0.31	2,061,000	USD	Republic of South Africa Government International Bonds 7.30% 20/04/2052	1,862,629	0.26
2,800,000	USD	Panama Government International Bonds 7.50% 01/03/2031	2,928,625	0.42	956,000	USD	Romania Government International Bonds 5.25% 25/11/2027	938,792	0.13
3,205,000	USD	Panama Government International Bonds 2.25% 29/09/2032	2,305,998	0.33	7,230,000	USD	Romania Government International Bonds 6.63% 17/02/2028	7,383,953	1.05
865,000	USD	Panama Government International Bonds 6.88% 31/01/2036	846,348	0.12	242,000	EUR	Romania Government International Bonds 5.50% 18/09/2028	266,172	0.04
1,031,000	USD	Panama Government International Bonds 4.50% 16/04/2050	694,636	0.10	2,356,000	USD	Romania Government International Bonds 5.88% 30/01/2029	2,340,539	0.33
3,702,000	USD	Panama Government International Bonds 4.30% 29/04/2053	2,372,982	0.34	1,555,000	EUR	Romania Government International Bonds 6.63% 27/09/2029	1,784,899	0.25
5,360,000	PEN	Peru Government Bonds 6.15% 12/08/2032	1,346,930	0.19	951,000	EUR	Romania Government International Bonds 1.38% 02/12/2029	842,780	0.12
9,266,000	PEN	Peru Government Bonds 7.30% 12/08/2033	2,479,700	0.35	316,000	USD	Romania Government International Bonds 3.00% 14/02/2031	262,280	0.04
1,045,000	PEN	Peru Government Bonds 5.40% 12/08/2034	240,037	0.03	1,104,000	EUR	Romania Government International Bonds 5.38% 22/03/2031	1,169,901	0.17
11,077,000	PEN	Peru Government Bonds 7.60% 12/08/2039	2,919,696	0.41	64,000	USD	Romania Government International Bonds 7.13% 17/01/2033	67,440	0.01
3,015,000	USD	Peru Government International Bonds 2.78% 23/01/2031	2,582,347	0.37	1,346,000	USD	Romania Government International Bonds 6.38% 30/01/2034	1,351,653	0.19
3,753,000	USD	Peru Government International Bonds 3.00% 15/01/2034	3,055,177	0.43	1,056,000	EUR	Romania Government International Bonds 3.50% 03/04/2034	946,795	0.13
330,000	USD	Peru Government International Bonds 2.78% 01/12/2060	185,109	0.03	8,230,000	USD	Romania Government International Bonds 6.00% 25/05/2034	8,083,403	1.15
7,660,000	USD	Republic of Azerbaijan International Bonds 3.50% 01/09/2032	6,534,937	0.93	2,005,000	EUR	Romania Government International Bonds 5.63% 22/02/2036	2,094,923	0.30
610,000	USD	Republic of Kenya Government International Bonds 9.75% 16/02/2031	581,025	0.08	2,200,000	EUR	Romania Government International Bonds 5.63% 30/05/2037	2,274,589	0.32
550,000	USD	Republic of Kenya Government International Bonds 6.30% 23/01/2034	410,609	0.06	1,382,000	USD	Romania Government International Bonds 7.63% 17/01/2053	1,495,151	0.21
34,228,000	ZAR	Republic of South Africa Government Bonds 8.50% 31/01/2037	1,474,822	0.21	1,420,000	USD	Saudi Government International Bonds 4.75% 16/01/2030	1,388,050	0.20
1,390,000	USD	Republic of South Africa Government International Bonds 5.88% 22/06/2030	1,318,763	0.19	3,590,000	USD	Saudi Government International Bonds 5.00% 16/01/2034	3,527,175	0.50
1,180,000	USD	Republic of South Africa Government International Bonds 5.88% 20/04/2032	1,092,975	0.16	5,510,000	USD	Saudi Government International Bonds 4.50% 26/10/2046	4,671,447	0.66
520,000	USD	Republic of South Africa Government International Bonds 5.38% 24/07/2044	390,650	0.06	11,599,000	USD	Saudi Government International Bonds 5.75% 16/01/2054	11,297,426	1.60
2,748,000	USD	Republic of South Africa Government International Bonds 5.65% 27/09/2047	2,071,305	0.29					

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Opportunistic Emerging Market Debt II Fund (continued)

### Statement of investments (continued)

#### June 30, 2024

Holding/ nominal	CCY*	Investment	Market value USD	% net assets	Holding/ nominal	CCY*	Investment	Market value USD	% net assets
<b>Transferable securities admitted to an official stock exchange listing (continued)</b>					<b>Government bonds (continued)</b>				
<b>Fixed income securities (continued)</b>					<i>Non-US governments (continued)</i>				
<b>Government bonds (continued)</b>					<i>Non-US governments (continued)</i>				
8,100,000	USD	Saudi Government International Bonds 3.75% 21/01/2055	5,720,625	0.81	408,000	USD	Turkiye Government International Bonds 9.13% 13/07/2030	444,720	0.06
3,960,000	USD	Saudi Government International Bonds 4.50% 22/04/2060	3,210,075	0.46	2,867,000	USD	Turkiye Government International Bonds 5.88% 26/06/2031	2,639,432	0.37
7,054,000	EUR	Senegal Government International Bonds 4.75% 13/03/2028	6,983,668	0.99	1,240,000	USD	Turkiye Government International Bonds 9.38% 19/01/2033	1,386,088	0.20
705,000	EUR	Serbia International Bonds 1.50% 26/06/2029	642,483	0.09	3,590,000	USD	Turkiye Government International Bonds 7.63% 15/05/2034	3,615,803	0.51
1,995,000	USD	Serbia International Bonds 2.13% 01/12/2030	1,589,766	0.23	3,080,000	USD	Turkiye Government International Bonds 4.88% 16/04/2043	2,180,063	0.31
3,707,000	USD	Serbia International Bonds 6.50% 26/09/2033	3,759,130	0.53	6,158,000	USD	Turkiye Government International Bonds 5.75% 11/05/2047	4,732,038	0.67
3,600,000	USD	Serbia International Bonds 6.00% 12/06/2034	3,541,500	0.50	99,351,500	UYU	Uruguay Government International Bonds 9.75% 20/07/2033	2,514,398	0.36
780,000	USD	Turkiye Government International Bonds 6.00% 25/03/2027	768,544	0.11	620,000	USD	Uruguay Government International Bonds 4.98% 20/04/2055	566,138	0.08
1,300,000	USD	Turkiye Government International Bonds 5.13% 17/02/2028	1,235,406	0.18	<b>Total government bonds</b>				
2,310,000	USD	Turkiye Government International Bonds 9.38% 14/03/2029	2,512,125	0.36	<b>472,293,247 67.01</b>				
510,000	USD	Turkiye Government International Bonds 5.25% 13/03/2030	466,491	0.07	<b>Total fixed income securities</b>				
1,825,000	EUR	Turkiye Government International Bonds 5.88% 21/05/2030	1,956,551	0.28	<b>687,919,638 97.61</b>				
					<b>Total transferable securities admitted to an official stock exchange listing</b>				
					<b>687,919,638 97.61</b>				
					<b>Total investments in securities</b>				
					<b>687,919,638 97.61</b>				

### Financial derivative instruments

#### Forward foreign exchange contracts

#### Portfolio management forwards

Maturity date	Amount bought	Amount sold	Counterparty	Unrealised appreciation/ (depreciation) USD	% net assets
18/09/2024	RON 3,275,000	USD 702,790	Bank of America Merrill Lynch	1,798	0.00
18/09/2024	USD 339,370	PEN 1,293,000	Bank of America Merrill Lynch	1,856	0.00
18/09/2024	TRY 42,892,000	USD 1,200,276	Barclays Bank	4,329	0.00
18/09/2024	USD 3,307,239	PEN 12,463,000	Barclays Bank	54,005	0.01
18/09/2024	USD 1,468,054	TRY 52,480,000	Barclays Bank	(5,827)	(0.00)
18/09/2024	INR 119,610,000	USD 1,427,717	Citibank	3,795	0.00
18/09/2024	USD 6,405,550	COP 27,073,058,000	Citibank	(49,557)	(0.01)
18/09/2024	USD 1,613,042	PEN 6,145,000	Citibank	9,005	0.00
17/10/2024	EGP 33,910,000	USD 657,171	Citibank	16,635	0.00
29/10/2024	EGP 16,955,000	USD 333,104	Citibank	2,061	0.00
18/09/2024	EUR 605,000	USD 650,868	Credit Agricole	(44)	(0.00)
18/09/2024	CZK 27,900,000	USD 1,206,904	Deutsche Bank	(10,975)	(0.00)
18/09/2024	EUR 3,037,000	USD 3,263,834	Deutsche Bank	3,196	0.00
18/09/2024	PLN 5,455,000	USD 1,337,944	Deutsche Bank	17,754	0.00
18/09/2024	USD 2,761,789	CZK 63,780,000	Deutsche Bank	27,871	0.00
18/09/2024	USD 99,546,903	EUR 92,628,482	Deutsche Bank	(97,488)	(0.01)

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Opportunistic Emerging Market Debt II Fund (continued)

### Statement of investments (continued) June 30, 2024

#### Financial derivative instruments (continued)

#### Forward foreign exchange contracts (continued)

#### Portfolio management forwards (continued)

Maturity date	Amount bought	Amount sold	Counterparty	Unrealised appreciation/ (depreciation) USD	% net assets
18/09/2024	USD 2,728,335	PEN 10,344,000	Deutsche Bank	28,227	0.00
15/08/2024	EGP 16,450,000	USD 337,782	Goldman Sachs	(2,025)	(0.00)
18/09/2024	KZT 972,600,000	USD 2,113,278	Goldman Sachs	(84,742)	(0.01)
18/09/2024	TRY 41,176,000	USD 1,158,419	Goldman Sachs	(2,007)	(0.00)
15/07/2024	USD 1,457,117	UYU 57,427,000	HSBC	21,801	0.00
15/08/2024	USD 164,077	UYU 6,420,000	HSBC	4,017	0.00
04/09/2024	BRL 5,635,000	USD 1,086,768	HSBC	(79,187)	(0.01)
04/09/2024	USD 594,974	BRL 3,085,000	HSBC	43,352	0.01
18/09/2024	USD 11,589,124	MXN 218,066,000	HSBC	(194,147)	(0.03)
19/08/2024	EGP 16,450,000	USD 339,806	JPMorgan Chase	(4,562)	(0.00)
18/09/2024	EUR 6,620,000	USD 7,163,470	JPMorgan Chase	(42,056)	(0.01)
18/09/2024	USD 110,500	EUR 102,000	JPMorgan Chase	774	0.00
22/10/2024	EGP 16,955,000	USD 325,120	JPMorgan Chase	11,057	0.00
18/09/2024	EUR 428,000	USD 461,024	Morgan Stanley	(606)	(0.00)
18/09/2024	HUF 763,500,000	USD 2,047,027	Morgan Stanley	19,402	0.00
18/09/2024	TRY 41,174,000	USD 1,156,086	Morgan Stanley	270	0.00
18/09/2024	USD 3,625,763	HUF 1,352,337,000	Morgan Stanley	(34,366)	(0.01)
18/09/2024	USD 356,810	EUR 331,000	State Street Bank	739	0.00
18/09/2024	USD 1,544,509	ZAR 28,585,000	State Street Bank	(11,823)	(0.00)
18/09/2024	TRY 46,323,000	USD 1,296,194	UBS	4,770	0.00
18/09/2024	USD 3,014,020	COP 12,740,262,000	UBS	(23,677)	(0.00)
<b>Total portfolio management forwards</b>				<b>(366,375)</b>	<b>(0.07)</b>

#### Hedged classes forwards

Maturity date	Amount bought	Amount sold	Counterparty	Unrealised appreciation/ (depreciation) USD	% net assets
<b>Class S EUR Q1 (hedged-distributing)</b>					
31/07/2024	EUR 676,854,732	USD 724,288,712	State Street Bank	2,119,090	0.30
31/07/2024	EUR 478,345	USD 514,098	State Street Bank	(733)	(0.00)
31/07/2024	USD 11,887,480	EUR 11,109,732	State Street Bank	(35,604)	(0.00)
<b>Total class S EUR Q1 (hedged-distributing)</b>				<b>2,082,753</b>	<b>0.30</b>
<b>Total hedge classes forwards</b>				<b>2,082,753</b>	<b>0.30</b>
Unrealised appreciation on forward foreign exchange contracts				2,395,804	0.32
Unrealised depreciation on forward foreign exchange contracts				(679,426)	(0.09)
<b>Total forward foreign exchange contracts</b>				<b>1,716,378</b>	<b>0.23</b>

#### Traded future contracts

Number of contracts long/short	CCY	Investment	Delivery date	Counterparty	Commitment USD	Unrealised appreciation/ (depreciation) USD	% net assets
214	USD	CBOT 2 Year U.S. Treasury Notes Futures	30/09/2024	JPMorgan Chase	6,535,000	15,141	0.00
175	USD	CBOT 5 Year U.S. Treasury Notes Futures	30/09/2024	JPMorgan Chase	16,306,453	61,461	0.01
116	USD	CBOT 10 Year U.S. Treasury Notes Futures	19/09/2024	JPMorgan Chase	3,519,500	33,500	0.00
(2)	USD	CBOT U.S. Long Bond Futures	19/09/2024	JPMorgan Chase	67,201,500	673,219	0.09
(25)	USD	CME Ultra Long Term U.S. Treasury Bond Futures	19/09/2024	JPMorgan Chase	16,169,343	209,803	0.03

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Opportunistic Emerging Market Debt II Fund (continued)

Statement of investments (continued)  
June 30, 2024

### Financial derivative instruments (continued)

#### Traded future contracts (continued)

Number of contracts long/(short)	CCY	Investment	Delivery date	Counterparty	Commitment USD	Unrealised appreciation/ (depreciation) USD	% net assets
514	EUR	Eurex 2 Year Euro SCHATZ Futures	06/09/2024	JPMorgan Chase	21,184,113	(91,190)	(0.01)
(15)	EUR	Eurex 5 Year Euro BOBL Futures	06/09/2024	JPMorgan Chase	22,712,622	(169,380)	(0.02)
(86)	EUR	Eurex 10 Year Euro BUND Futures	06/09/2024	JPMorgan Chase	25,955,739	(269,160)	(0.04)
(4)	EUR	Eurex 30 Year Euro BUXL Futures	06/09/2024	JPMorgan Chase	1,256,263	(20,642)	(0.00)
20	USD	Ultra 10-Year U.S. Treasury Notes Futures	19/09/2024	JPMorgan Chase	42,687,750	(495,906)	(0.07)
Unrealised appreciation on future contracts						993,124	0.13
Unrealised depreciation on future contracts						(1,046,278)	(0.14)
<b>Total traded future contracts</b>						<b>(53,154)</b>	<b>(0.01)</b>

A positive number of contracts indicates that the Fund is long of the underlying asset and a negative number of contracts indicates that the Fund is short of the underlying asset.

### Swaps

#### Credit default swaps

Notional amount	CCY	Underlying security	Premium	Termination date	Counterparty	Market value USD	% net assets
<b>Protection bought</b>							
3,848,000	USD	CDS on 5 Year Emerging Markets High Yield, Series 41, Version 1	1.000%	20/06/2029	JPMorgan Chase	303,475	0.04
47,665,000	USD	CDS on 5 Year Emerging Markets, Series 41, Version 1	1.000%	20/06/2029	JPMorgan Chase	1,511,020	0.22
<b>Protection sold</b>							
2,120,000	USD	CDS on Saudi Government International Bond, 4.000%, 20/04/2025	1.000%	20/12/2028	JPMorgan Chase	(42,340)	(0.01)
2,214,000	USD	CDS on Turkey Government International Bond, 11.875%, 15/01/2030	1.000%	20/06/2028	JPMorgan Chase	(106,241)	(0.01)
<b>Total credit default swaps</b>						<b>1,665,914</b>	<b>0.24</b>

#### Interest rate swaps

Notional amount	CCY	Fund pays	Fund receives	Termination date	Counterparty	Market value USD	% net assets
13,673,632	BRL	1 Day BRCDI	10.148%	01/07/2026	JPMorgan Chase	(86,547)	(0.01)
5,167,114	BRL	1 Day BRCDI	9.903%	02/01/2029	JPMorgan Chase	(88,635)	(0.01)
5,247,472	BRL	1 Day BRCDI	9.906%	02/01/2029	JPMorgan Chase	(90,198)	(0.01)
5,164,047	BRL	1 Day BRCDI	9.953%	02/01/2029	JPMorgan Chase	(92,315)	(0.01)
9,955,800	BRL	1 Day BRCDI	9.963%	02/01/2029	JPMorgan Chase	(177,146)	(0.03)
9,973,440	BRL	1 Day BRCDI	9.983%	02/01/2029	JPMorgan Chase	(165,508)	(0.03)
<b>Total interest rate swaps</b>						<b>(700,349)</b>	<b>(0.10)</b>

	Market value USD	% net assets
Total swaps at positive market value	1,814,495	0.26
Total swaps at negative market value	(848,930)	(0.12)
<b>Total swaps</b>	<b>965,565</b>	<b>0.14</b>

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Opportunistic Emerging Market Debt II Fund (continued)

Statement of investments (continued)  
June 30, 2024

	Fair value USD	% net assets
<b>Net other assets/(liabilities)</b>	<b>14,197,810</b>	<b>2.03</b>
<b>Total net assets</b>	<b>704,746,237</b>	<b>100.00</b>

\* CCY is the trade currency of the holding.

- (i) Indicates a variable rate security. The interest rate shown reflects the rate in effect at June 30, 2024.
- (ii) Perpetual bond. The maturity date presented represents the next call date.
- (iii) Security is in default.

The accompanying notes are an integral part of these financial statements.

# Wellington Management Funds (Luxembourg)

## Wellington Opportunistic Emerging Market Debt II Fund (continued)

**Classifications**  
**June 30, 2024**

<u>Industry</u>	<u>% net assets</u>
Non-US governments	66.24
Industrials	14.76
Finance	9.01
Utilities	3.95
Energy	1.52
Transportation	1.15
Real estate	0.77
Materials	0.16
Media & entertainment	0.05
<b>Total investments</b>	<b>97.61</b>
<b>Other assets/(liabilities)</b>	<b>2.39</b>
<b>Total net assets</b>	<b>100.00</b>

<u>Country</u>	<u>% net assets</u>
Mexico	10.32
Hungary	8.24
Colombia	6.45
Saudi Arabia	5.76
Romania	5.31
Oman	4.82
Turkey	4.30
Dominican Republic	3.60
Chile	3.33
Bulgaria	3.31
Peru	3.15
Jordan	2.85
Brazil	2.73
Guatemala	2.40
Costa Rica	2.37
South Africa	2.29
United Arab Emirates	2.10
Panama	1.88
India	1.58
Serbia	1.35
Bermuda	1.24
Morocco	1.23
Indonesia	1.21
Macedonia	1.20
China	1.20
Poland	1.18
Azerbaijan	1.16
Mongolia	1.09
Senegal	0.99
Slovenia	0.86
Czech Republic	0.82
Ivory Coast	0.71
Benin	0.67
Israel	0.62
Nigeria	0.58
Hong Kong	0.54
United Kingdom	0.51
Kuwait	0.50
Angola	0.45
Uruguay	0.44
Bahrain	0.34
Netherlands	0.34
Australia	0.26
Macau	0.26
South Korea	0.25
Kazakhstan	0.15

# Wellington Management Funds (Luxembourg)

## Wellington Opportunistic Emerging Market Debt II Fund (continued)

Classifications (continued)  
June 30, 2024

<u>Country (continued)</u>	<u>% net assets</u>
Croatia	0.15
Slovakia	0.15
Kenya	0.14
United States	0.13
British Virgin Islands	0.07
Russia	0.03
<b>Total investments</b>	<b>97.61</b>
<b>Other assets/(liabilities)</b>	<b>2.39</b>
<b>Total net assets</b>	<b>100.00</b>

June 30, 2024

### 1. Significant events during the financial period

(a) *With effect from March 7, 2024, the following changes were implemented to the Prospectus:*

- Wellington Management Company LLP ("WMC") has been appointed as Investment Manager of Wellington Asia Technology Fund and Wellington Asian Opportunities Fund. For both Funds, the previous Investment Manager, Wellington Management Singapore Pte. Ltd. has been appointed by WMC as sub-Investment Manager to ensure continuity of investment management;
- Wellington Global Opportunities Equity Fund will now offer E unit classes;
- The Sustainability Risk disclosures in the Chapter the Risk Factors has been updated to more accurately describe the approach taken by the Investment Manager when assessing Sustainability Risk, as well as providing an updated list of sustainability risks being actively managed by the Investment Manager. The Sustainability Risk disclosure included in the supplement of each Article 8 and 9 SFDR product has thus also been amended to list the most relevant Sustainability Risks to each of these products;
- The definition of an Institutional Investor has been updated to provide greater clarification regarding the categories of entities that can qualify as institutional investors;
- The definition of Valuation Point has been amended to clarify the point in time when the Fund's investments are valued.

(b) *With effect from April 8, 2024, the following changes were implemented to the Prospectus:*

- The Prospectus has been amended to clarify that the subscription and redemptions of units will be prohibited in the case where there is no depositary, or it is under winding up processes;
- The Prospectus has been amended to clarify that the calculation of the NAV of the Units may be suspended in force majeure events and cyber-attacks in addition to the other outlined circumstances. The Fund will bear any costs resulting from the suspension;
- For Wellington Asia Technology Fund, the Dealing Deadline has changed to T Day and the Settlement Date for payment of units and payment of redemptions proceeds has changed from two Business Days following the relevant Dealing Day (T+2) to three Business Days following the relevant Dealing Day (T+3);
- For Wellington Asia Technology Fund, Wellington Asian Opportunities Fund and Wellington Emerging Markets Research Equity Fund, the definition of Dealing Day/Non-Dealing Day has been updated to clarify that a Non-Dealing Day will not be called automatically in the context of an unexpected closure of a named bank or exchange. If the closure is expected as per the Holiday Calendar, then a Non-Dealing Day will be called. If the closure is at short notice and the operations of the relevant Fund are impacted, then a Non-Dealing Day may be called at the discretion of the Board.

(c) *With effect from April 12, 2024, the following change was implemented to the Prospectus:*

- The distribution fee of the DL unit class has increased to 1.65% for Wellington Asian Opportunities Fund, Wellington Climate Strategy Fund, Wellington Emerging Markets Research Equity Fund, Wellington Global Innovation Fund, Wellington Global Quality Growth Fund; 1.10% for Wellington Global Total Return Fund (UCITS) and 1.50% for Wellington US Research Equity Fund.

(d) *Changes to the Board of Managers of the Management Company:*

- Thomas Nummer was appointed as an Independent Manager of the Management Company with effect from January 1, 2024;
- Nicole Fortmann was appointed as a Manager of the Management Company, effective from April 1, 2024.

(e) *Unit classes launched or liquidated during the financial period*

- Details of unit classes launched and liquidated during the financial period ended June 30, 2024 are listed in the relevant Investment Manager's Reports.

### 2. Summary of significant accounting policies

(a) *Presentation of financial statements*

The financial statements are prepared in accordance with Luxembourg regulations relating to Undertakings for Collective Investments in Transferable Securities.

The financial statements are prepared on a going concern basis.



June 30, 2024

### 2. Summary of significant accounting policies (continued)

#### (b) Valuation of the investments in securities

The value of the assets held by each Fund is determined as follows:

- the value of any cash in hand or on deposit, bills and demand notes and accounts receivable, prepaid expenses, cash dividends and interest declared or accrued as aforesaid, and not yet received shall be deemed to be the full amount thereof, unless, however, the same is unlikely to be paid or received in full, in which case the value thereof shall be determined after making such discount as the Management Company may consider appropriate in such case to reflect the true value thereof;
- the value of Transferable Securities and Money Market Instruments and any other assets which are quoted or dealt in on any stock exchange shall be based on the latest available closing price and each of the Transferable Securities and Money Market Instruments and any other assets traded on any Other Regulated Market shall be valued in a manner as similar as possible to that provided for quoted securities;
- for non-quoted assets or assets not traded or dealt in on any stock exchange or Other Regulated Market, as well as quoted or non-quoted assets on such other market for which no valuation price is available, or assets for which the quoted prices are not representative of the fair market value, the value thereof shall be determined prudently and in good faith by the Management Company on the basis of foreseeable purchase and sale prices;
- shares or units in underlying open-ended UCIs shall be valued at their last determined and available net asset value or, if such price is not representative of the fair market value of such assets, then the price shall be determined by the Management Company on a fair and equitable basis. Units or shares of a Closed End Fund will be valued at their last available stock market value;

Money Market Instruments with a remaining maturity of less than 90 days at the time of purchase or securities whose applicable interest rate or reference interest rate is adjusted at least every 90 days on the basis of market conditions shall be valued at cost plus accrued interest from its date of acquisition, adjusted by an amount equal to the sum of (i) any accrued interest paid on its acquisition and (ii) any premium or discount from its face amount paid or credited at the time of its acquisition, multiplied by a fraction the numerator of which is the number of days elapsed from its date of acquisition to the relevant Dealing Day and the denominator of which is the number of days between such acquisition date and the maturity date of such instruments;

Money Market Instruments with a remaining maturity of more than 90 days at the time of purchase shall be valued at their market price. When their remaining maturity falls under 90 days, the Management Company may decide to value them as stipulated above;

- liquid assets may be valued at nominal value plus any accrued interest or on an amortised cost basis. All other assets, where practice allows, may be valued in the same manner;
- the liquidating value of futures, forward and options contracts not traded on exchanges or on Other Regulated Markets shall mean their net liquidating value determined, pursuant to the policies established by the Management Company, on a basis consistently applied for each different variety of contracts. The liquidating value of futures, forward and options contracts traded on exchanges or on Other Regulated Markets shall be based upon the last available settlement prices of these contracts on exchanges and/or Regulated Markets on which the particular futures, forward or options contracts are traded by the Umbrella Fund; provided that if a futures, forward or options contract could not be liquidated on the day with respect to which net assets are being determined, the basis for determining the liquidating value of such contract shall be such value as the Management Company may deem fair and reasonable;
- all other assets of any kind or nature will be valued at their net realisable value as determined in good faith by or under the responsibility of the Management Company in accordance with generally accepted valuation principles and procedures.

Whenever a foreign exchange rate is needed in order to determine the net asset value of a Fund, the last available mean rate at 11 a.m. New York time on the Dealing Day will be used.

The Management Company is authorised to apply other adequate valuation principles for the total assets of the Umbrella Fund and the assets of an individual Fund if the aforementioned valuation criteria appear impossible or inappropriate, or due to extraordinary circumstances or events.

In the case of extraordinary circumstances, the Management Company may cancel a valuation and replace it with another valuation.

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### 2. Summary of significant accounting policies (continued)

#### (b) Valuation of the investments in securities (continued)

In the case of extensive or unusually large redemption applications, the Management Company may establish the value of the units of the relevant Fund on the basis of the prices at which the necessary sales of securities are effected. In such an event, the same basis for calculation shall be applied for conversion and subscription applications submitted at the same time.

Funds may suffer dilution of the net asset value per units due to investors buying or selling units at a price that does not take into account dealing and other costs arising when the Investment Manager makes or sells investments to accommodate cash inflows or outflows. To counteract this, a Partial Swing Pricing mechanism may be adopted to protect Unitholders' interests.

#### (c) Net realised appreciation/(depreciation) on sales of securities

The net realised appreciation/(depreciation) on sales of securities is calculated on the basis of the average cost of the securities sold.

#### (d) Foreign exchange translations

The combined financial statements are expressed in US Dollars and the financial statements of the Funds are expressed in the relevant base currency. The net assets of a Fund that is denominated in another currency than US Dollars is translated into US Dollars at the exchange rate prevailing at the financial period-end. The average exchange rate for the financial period is used to translate the foreign currency amounts in the combined statement of operations and changes in net assets into US Dollars for the combined financial statements.

Bank accounts, market value of the investment portfolios, and other assets or liabilities expressed in currencies other than the base currency of the relevant Fund are translated into the base currency of the relevant Fund at applicable exchange rates prevailing at the end of the financial period.

Dividends are converted using currency exchange rates prevailing at the ex-dividend date.

Other income and expenses expressed in currencies other than US dollars are translated into US dollars at the applicable exchange rates prevailing at payment date or at the exchange rates prevailing at the end of the financial period if they are accrued. Resulting realised and unrealised foreign exchange appreciations or depreciations are included in the combined statement of operations and changes in net assets.

As at June 30, 2024 the Umbrella Fund applied the following foreign exchange rates to US Dollars:

AED	3.6730	KZT	473.6100
AUD	1.4973	MXN	18.2855
BRL	5.5545	MYR	4.7175
CAD	1.3684	NOK	10.6475
CHF	0.8986	NZD	1.6411
CLP	943.9250	PEN	3.8308
CNH	7.3009	PHP	58.6090
CNY	7.2661	PLN	4.0201
COP	4,144.1500	RON	4.6440
CZK	23.3688	RUB	86.2500
DKK	6.9582	SAR	3.7516
EGP	48.0300	SEK	10.5902
EUR	0.9331	SGD	1.3553
GBP	0.7911	THB	36.6975
HKD	7.8074	TRY	32.7835
HUF	368.4862	TWD	32.4415
IDR	16,375.0000	UYU	39.4350
INR	83.3875	VND	25,455.0000
JPY	160.8600	ZAR	18.2600
KRW	1,376.5000		

#### (e) Cost of investment securities

The cost of investment securities expressed in currencies other than the base currency of the relevant Fund is translated into the base currency of the relevant Fund at the exchange rate prevailing at the transaction date.

June 30, 2024

### 2. Summary of significant accounting policies (continued)

#### (f) Dividend and interest income

Dividend income is recorded on the ex-dividend date and is shown net of non-recoverable withholding taxes. Dividend income not yet received is included in "dividend income receivable" in the combined statement of net assets. Dividend expenses is included in "dividend payments on derivatives" in the combined statement of operations and changes in net assets. Interest income (including amortisation of premium and discount) is accrued daily. Interest income not yet received is included in "interest receivable" in the combined statement of net assets. Interest expenses are included in "interest expense on derivatives" in the combined statement of operations and changes in net assets.

#### (g) Financial derivative instruments

Realised appreciation or depreciation and change in unrealised appreciation or depreciation are recorded under "net realised appreciation/(depreciation) on sale of investments, currency transactions and financial derivative instruments" and under "net change in unrealised appreciation/(depreciation) on sale of investments, currency transactions and financial derivative instruments" in the combined statement of operations and changes in net assets respectively.

#### (i) Forward and spot foreign exchange contracts

The unrealised gain or loss on open forward foreign exchange contracts and open spot foreign exchange contracts is calculated by reference to the difference between the contracted rate and the forward rate to close out the contract as at the financial period-end. The forward rates applied at period end were pulled at 11:00 a.m. New York time. For each relevant Fund, gains or losses on open spot foreign exchange contracts are included in "cash and cash equivalents" in the combined statement of net assets.

#### (ii) Future contracts

Initial margin deposits are made to the broker upon entering into future contracts. During the period the future contract is open, changes in the value of the contract are recognised as unrealised appreciations or depreciations by "marking-to-market" on a daily basis to reflect the market value of the contract at the end of each day's trading. Variation margin payments are made or received, depending upon whether unrealised depreciations or appreciations are incurred. When the contract is closed, a realised appreciation or depreciation is recorded.

This realised appreciation or depreciation is equal to the difference between the proceeds from (or cost of) the closing transaction and the Fund's basis in the contract. Margin accounts are currently recorded under "margin cash held with/due to brokers" in the combined statement of net assets.

#### (iii) Options purchased and options written

When an option is purchased, an amount equal to the premium paid is recorded as an investment and is subsequently adjusted to the current market value of the option purchased.

Premiums paid for the purchase of options which expire unexercised are treated on the expiration date as realised depreciations. If a purchased put option is exercised, the premium is subtracted from the proceeds of the sale of the underlying security, foreign currency or index in determining whether the relevant Fund has realised an appreciation or a depreciation. If a purchased call option is exercised, the premium increases the cost basis of the security, foreign currency or index purchased by the Fund.

When an option is written, an amount equal to the premium received by the relevant Fund is recorded as a liability and is subsequently adjusted to the current market value of the option written. Premiums received from written options which expire unexercised are treated by the relevant Fund on the expiration date as realised appreciations.

If a written call option is exercised, the premium is added to the proceeds from the sale of the underlying security, foreign currency or index in determining whether the relevant Fund has realised an appreciation or a depreciation.

If a written put option is exercised, the premium reduces the cost basis of the security, foreign currency or index purchased by the relevant Fund.

Options purchased are recorded under "Investment in options purchased at market value" and options written are recorded under "Investment in options written at market value" in the combined statement of net assets.

Over The Counter options ("OTC options") are marked to market based upon daily prices obtained from third party pricing agents and verified against the value from the counterparty.

June 30, 2024

### 2. Summary of significant accounting policies (continued)

#### (g) Financial derivative instruments (continued)

##### (iv) Swaptions

A swaption is an option (see Note 2g(iii)) that grants the right, with no obligation, to enter into an underlying swap on pre-agreed terms. A payer swaption gives the owner of the swaption the right to enter into a swap where they pay the fixed leg and receive the floating leg. A receiver swaption gives the owner of the swaption the right to enter into a swap where they pay the floating leg and receive the fixed leg.

Premiums paid for the purchase of swaptions which expire unexercised are treated on the expiration date as realised depreciations. If a purchased payer swaption is exercised, the premium is subtracted from the proceeds of the underlying swap in determining whether the relevant Fund has realised an appreciation or a depreciation. If a purchased receiver swaption is exercised, the premium is added to the cost basis of the floating rate investment that has been 'swapped'.

When a swaption is written, an amount equal to the premium received by the relevant Fund is recorded as a liability and is subsequently adjusted to the current market value of the swaption written. Premiums received from written swaptions that expire unexercised are treated by the relevant Fund on the expiration date as realised appreciations. If a written swaption is exercised, the premium is added to the proceeds of the underlying swap in determining whether the relevant Fund has realised an appreciation or a depreciation.

##### (v) Swaps

The change in the value of the swap is reported within "investment in swaps at market value" in the combined statement of net assets, until termination of the contract when it is realised.

Periodic interest payments to be paid or received are accrued on a daily basis and included in interest income or interest expense. Premiums paid or received when entering into the agreement are recorded at cost and reflected under either "receivable from brokers" or "payable to brokers" in the combined statement of net assets.

- Credit default swaps

The buyer of protection in a credit default swap agreement is obligated to pay the seller a periodic stream of payments over the term of the contract in return for a contingent payment upon the occurrence of a credit event with respect to an underlying reference obligation.

- Interest rate swaps

An interest rate swap is a bilateral agreement in which each of the parties agrees to exchange a series of interest payments for another series of interest payments (usually fixed/floating) based on a notional amount that serves as a computation basis and that is usually not exchanged.

##### (h) Partial Swing Pricing

Funds may suffer dilution of the net asset value per units due to investors buying or selling units at a price that does not take into account dealing and other costs arising when the Investment Manager makes or sells investments to accommodate cash inflows or outflows. To counteract this, a Partial Swing Pricing mechanism may be adopted to protect Unitholders' interests.

If on any valuation point on any dealing day, the aggregate net transactions in units for a Fund exceed a pre-determined threshold, as determined by the Management Company from time to time, the net asset value may be adjusted upwards or downwards to reflect net inflows and net outflows respectively, and is a means of apportioning expected trading costs associated with such transactions to the investors that create these costs in order to protect existing or remaining Unitholders.

The extent of the swing factor price adjustment will be set by the Management Company to reflect bid-ask spreads, transaction taxes, dealing and other costs and may include an adjustment reflecting some portion, or the full value, of illiquid securities, which cannot be sold at the time of the redemption due to unforeseen events such as sanctions, capital controls or absence of trading activity. The adjustment for the illiquid securities will be accounted for as a valuation reserve until such time as the securities become liquid, are sold, or are written off. As a result, redeeming Unitholders may not realise any value on these illiquid securities if they ultimately become liquid and have value. Partial swing pricing may be applied by the Management Company to any Fund of the Umbrella Fund and is not aimed at addressing the specific circumstances of each individual investor transaction.

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### 2. Summary of significant accounting policies (continued)

#### (h) *Partial Swing Pricing (continued)*

The swing factor and swing thresholds are set and reviewed on a quarterly basis by a Wellington Management group swing pricing review governance group, which reports to the Board of Managers of the Management Company on a quarterly basis. This group has the ability to respond to market events (e.g. higher market volatility) and make intra quarter adjustments. In any other cases where there are net subscriptions or redemptions in the Funds and the Management Company reasonably believes that imposing a partial swing price is in the best interests of existing Unitholders, the Management Company may, at its discretion, impose one.

#### (i) *Collateral*

In order to limit counterparty risk the Umbrella Fund put a collateralisation process in place. Broker cash received as collateral for financial derivative instruments transactions is recorded as an asset on the combined statement of net assets under "cash collateral received from brokers" and a related liability to repay the collateral is disclosed as "cash collateral due to brokers".

A Fund's assets may be deposited with brokers by or on behalf of the Fund for collateral purposes. Such assets remain in the ownership of the relevant Fund and are recorded as an asset on the combined statement of net assets. Cash pledged by the Funds as collateral is recognised on the combined statement of net assets as "cash collateral deposited with brokers".

#### (j) *Capital gains tax*

No tax is payable in Luxembourg on realised or unrealised capital appreciation of the assets of the Funds, however, the Funds may incur foreign taxes on capital gains upon realization of their assets.

### 3. Charges and expenses

#### (a) *Investment management fees*

An Investment Management Agreement ("IMA") was entered into for the Funds for an indefinite period of time between the Management Company and the Investment Manager.

The Investment Manager shall be paid an investment management fee out of the assets of each of the Funds. The investment management fee is calculated as a percentage of the daily net assets attributable to the relevant unit class, accrued daily in the net asset value of the relevant unit class and paid monthly in arrears at the annual rates.

In addition to the investment management fee, a performance fee will also be payable in respect of certain Funds as described in further detail in the Performance fee section (Note 3d).

Where permitted by applicable regulation, the Investment Manager may in its own discretion, rebate out of its own assets all or a portion of its fees to financial intermediaries who purchase or solicit sales of units of the Funds for their underlying clients. Investors should ask their financial intermediaries about any such payments they may receive, and any associated conflicts of interest they may have in recommending a Fund. Financial intermediaries may impose additional costs and fees in connection with their own programs or services. In addition, the Investment Manager may enter into an alternative fee arrangement, or may vary the structure of existing fee arrangements, for any single Unitholder. This will result in some investors paying lower investment management or performance fees than other investors.

The investment management fee rates applicable to each of the unit classes are outlined in Note 3e.

#### (b) *Distribution fees*

Unitholders in the class D units, class G units and class DL units of each Fund will be paid a distribution fee, out of the assets of the relevant Fund attributable to those unit classes. The distribution fee is calculated as a percentage of the daily net assets attributable to those units held by the relevant Unitholder, accrued daily in the net asset value of the relevant unit class and paid quarterly in arrears at the annual rates.

The distribution fee is paid to intermediaries holding these unit classes to compensate them for distribution and Unitholder services provided to underlying beneficial owners of these units. Investors considering investing via an intermediary should be aware of these fees and the potential for conflicts of interest that they create where, for example, an intermediary might be incentivised to recommend a particular Fund, or unit class within a Fund, that has a higher distribution fee.

The distribution fee rates applicable to each of the unit classes are outlined in Note 3e.

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### 3. Charges and expenses (continued)

#### (c) Administrative fee

The Management Company shall be paid an administrative fee out of the assets of each of the Funds attributable to the relevant unit classes. This administrative fee is calculated as a percentage of the daily net assets of that unit class, accrued daily in the net asset value of the relevant unit class and paid quarterly in arrears.

The administrative fee rate will vary across Funds and unit classes reflecting the differing expenses of such Funds and/or unit classes but the maximum administrative fee that is paid shall not exceed 0.25% per annum for all unit classes with the exception of unit classes BN, D, N, DL, G and NE where the maximum administrative fee that is paid shall not exceed 0.40% per annum.

The purpose of the administrative fee is to provide a fixed rate of fees which covers the expenses of the Funds which expenses might otherwise be subject to fluctuation over time. The administrative fee ensures that the Funds are protected from these fluctuations, which would not be the case if the Funds had chosen to pay such charges directly. Any increase in the maximum rate of the administrative fee shown above will only be implemented upon giving not less than 1 month notice to affected Unitholders.

The administrative fees are fixed which means that the Management Company, or other Wellington Management affiliate elected by the Management Company will bear any costs and expenses incurred by the relevant unit classes in any period in excess of the administrative fee charged to the unit classes. The Management Company will at all times be entitled to receive the entire amount of the administrative fee paid to it and retain the portion which exceeds the actual operating expenses incurred by the relevant unit classes during the period, if any. The Management Company in its discretion may choose to waive a portion of the administrative fee as the level of assets in a particular Fund increases; however, as the level of assets in a particular Fund decreases, the Management Company withdraw any waiver of the administrative fee. The maximum administrative fee per unit class is disclosed above.

Further, the Management Company may instruct the Umbrella Fund to pay a portion of the administrative fee directly out of the assets of the Fund to any third party service providers. In such case, the administrative fee due to the Management Company will be reduced by the same amount.

The administrative fee covers the following expenses, if applicable to the relevant unit class:

- Depository fees and reasonable out of pocket expenses;
- Administrator Agent fees and reasonable out of pocket expenses;
- Transfer Agent fees and reasonable out of pocket expenses;
- Management Company fees relating to the provision, procuring, overseeing and/or monitoring of various services to the Umbrella Fund and the Funds by the Management Company and its affiliates, including, but not limited to, administrative, domiciliary, corporate, company secretarial, risk management, regulatory compliance and reporting services and fees incurred by affiliates of the Management Company and payable to third parties providing infrastructure and other support services;
- fees in consideration of the services provided by the Distributor (and its affiliates) in establishing, servicing on an ongoing basis and administering relationships with financial intermediaries and distributors and the cost incurred, including the costs of performing diligence on financial intermediaries/distributors, the additional oversight of third parties service providers, and the provision of additional marketing support. For the avoidance of doubt, these fees do not include the distribution fees payable to financial intermediaries and / or other distributors described under the 'Distribution fees' section above;
- fees of Managers of the Management Company who are not employed by affiliates of the Management Company as well as reasonable out of pocket expenses incurred in discharging their Management Company duties;
- Auditor's fees and reasonable out of pocket expenses;
- professional costs (including, without limitation, the fees and disbursements of counsel, consultants, tax and other advisers or third party support services) that may be incurred by the Management Company, the Depository, the correspondents or the Administrator while acting in the interest of the Unitholders;
- the cost of any insurance policy in relation to the Umbrella Fund, the Management Company and/or the Managers;
- the Luxembourg tax d'abonnement being 0.05% per annum for class BN units, class D units, class N units, class DL units or 0.01% per annum for class S units, class G units, class J units, class SP units, class SF units and class T units;
- any start-up costs associated with the creation of a new Fund or class and the offer of its units;
- the costs associated with preparing and/or filing, translating, distributing, or maintaining any materials or documents of the Umbrella Fund, including, without limitation, the Prospectus (as well as any amendments or supplements), KIDs, Fact sheets, websites, annual and semi-annual reports or other documents as may be required under the Management Regulations or under the applicable laws or regulations as well as registration or private placement costs incurred for purposes of distributing units of the Umbrella Fund (including any paying agents', lawyers', auditors' and other experts' fee in connection with the foregoing, as well as any administrative charges or taxes incurred) and the costs associated with ratings and/or ranking of Funds;

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### 3. Charges and expenses (continued)

#### (c) Administrative fee (continued)

- fees payable to third parties for class currency management services in relation to the execution of currency hedging transactions for hedged unit classes.

The following expenses are not covered by the administrative fee and will be paid by the Umbrella Fund out of the assets of each Fund:

- investment management fees;
- performance fees;
- distribution fees as described under the 'Distribution fees' section above;
- all taxes (including, without limitation, all income and franchise taxes but excluding the Luxembourg tax d'abonnement), levies, duties or similar charge which may be due on or with respect to the assets and the income of the Umbrella Fund;
- all costs (including brokerage fees) of purchasing or selling assets of the Umbrella Fund including but not limited to brokerage charges, subscription and redemption charges, anti-dilution levies, implicit transactions costs, costs associated with execution/trading or settlement platforms, costs associated with derivative use and any losses incurred in connection therewith are for the account of the relevant Fund;
- the costs of borrowing including interest expenses;
- any extraordinary expenses, such as litigation (for instance, fees connected with the filing of class action lawsuits), exceptional measures, particularly, legal, business or tax expert appraisals or legal proceedings undertaken to protect unitholders' interests and all similar charges and expenses.

Such fees, duties and charges will be charged to a Fund or unit class in respect of which they were incurred or, where an expense is not considered by the Managers to be attributable to any one Fund, the expense will be allocated by the Managers with the approval of the Depositary, in such manner and on such basis as the Managers in their discretion deem fair and equitable.

The Management Company implemented a volume discount mechanism ("VDM") on the administrative fee which allows the Funds to pass on economies of scale achieved by a Fund reaching significant level of assets.

The administrative fee rates applicable to each of the unit classes of each of the Funds are outlined in Note 3e.

#### (d) Performance fees

In addition to the base investment management fee, the Investment Manager may also be paid a performance fee, based on the unswung unit class' net return or net asset value per unit but inclusive of any performance fee previously accrued in respect of such performance period.

The performance fee is accrued daily in the net asset value of each relevant class and is calculated as described below in respect of the relevant performance fee mechanism.

The period at the end of which the accrued performance fee is crystallised and paid (the "performance period") is generally the Fund's fiscal year (January 1 – December 31), but may also a) begin mid-year in certain circumstances from the launch of a Fund or unit class and b) end mid-year from the previous performance period's end to the closure of a Fund or unit class. For Funds using the High Water Mark and performance benchmark with High Water Mark mechanisms in cases of a launch of a Fund or a unit class in the ongoing performance period the performance fee will crystallise at the end of the current performance period. When this occurs, the performance period may be less than one calendar year. For Funds using the performance benchmark mechanism in cases of a launch of a Fund or a unit class in the ongoing performance period the performance fee will crystallise at the end of the immediately following performance period. When this occurs, the performance period may be longer than one calendar year.

Subject to the exceptions above, the performance fee is crystallised at the end of each performance period and is paid annually in arrears as soon as practicable after the end of the relevant performance period. The end of the performance period is generally the Fund's fiscal year end, except where a Fund or unit class closes mid-year as described above. As well as crystallising at the end of each performance period, performance fees are crystallised on any Dealing Day (other than the last Business Day of the performance period) in which there is a net reduction in the number of units in a unit class. Any accrued performance fee with respect to such net redemption of units will crystallise on that Dealing Day and will be paid as soon as is practicable to the Investment Manager.

June 30, 2024

### 3. Charges and expenses (continued)

#### (d) Performance fees (continued)

For certain unit classes a High Water Mark, Performance Benchmark or Performance Benchmark with a High Water Mark may also be applicable:

##### (i) High water mark (HWM)

Where a HWM mechanism applies, a performance fee will be accrued on the basis of a unit class' net asset value per unit in excess of the HWM, over a performance period multiplied by the average number of units in issue for the fiscal year calculated on each Business Day. The average number of units used for the performance fee calculation is calculated on each Business Day and adjusted on any Dealing Day in which there is a net reduction of units in a unit class. At the launch of a unit class, the HWM means the Initial Issue Price and is taken as the starting point for the performance fee calculation. If the net asset value per unit on the last Business Day of a performance period is higher than the previous HWM, the HWM is set to the net asset value per unit calculated at the end of the performance period. To the extent that the unit class' net asset value per unit did not exceed its HWM at the end of a performance period, the HWM is carried forward, and no performance fees will be accrued until the net asset value per unit of that unit class exceeds its HWM in a subsequent performance period. When this occurs, the performance period will extend beyond one year and continue until the end of the next performance period when a performance fee does crystallise. The HWM will be adjusted for any distributions in the case of a distributing unit class.

##### (ii) Performance benchmark

Where a performance benchmark applies, a performance fee may be accrued on the basis of a unit class' net return per unit in excess of the return of the performance benchmark over a performance period, multiplied by the average number of units in issue for the fiscal year calculated on each Business Day. The average number of units used for the performance fee calculation is calculated on each Business Day and adjusted on any Dealing Day in which there is a net reduction of units in a unit class. The performance benchmark is expressed in the denomination currency of the relevant unit class, or for hedged unit classes, hedged to the denomination currency of the relevant class.

If the net return per unit on the last Business Day of a performance period is higher than the performance benchmark over the same period, the performance fee will crystallise. The return per unit may exceed the performance benchmark and crystallise a performance fee even where the unit class' net asset value per unit decreases. This means that a performance fee may be paid even in the event where the unit class' net asset value per unit decreases, as long as the return per unit exceeds the performance benchmark. To the extent that a unit class' net return per unit did not exceed its performance benchmark at the end of a performance period, no performance fee will accrue until the unit class' net return per unit's cumulative net return exceeds the cumulative performance benchmark return over the same period. When this occurs, the performance period will extend beyond one year and continue until the end of the next performance period when a performance fee does crystallise. The performance benchmark will be adjusted for any distributions in the case of a distributing unit class.

##### (iii) Performance benchmark with HWM

Where a performance benchmark with a HWM applies, a performance fee will be accrued on the basis of a unit class' net return per unit in excess of the performance benchmark and the net asset value in excess of the HWM, over a performance period, multiplied by the average number of units in issue for the fiscal year calculated on each Business Day. The average number of units used for the performance fee calculation is calculated on each Business Day and adjusted on any Dealing Day in which there is a net reduction of units in a unit class.

The performance benchmark is expressed in the denomination currency of the relevant unit class, or for hedged unit classes, hedged to the denomination currency of the relevant class. At the launch of a unit class, the HWM means the Initial Issue Price and is taken as the starting point for the performance fee calculation. If (i) the net return per unit on the last valuation day of a performance period is higher than the performance benchmark over the same period and (ii) the net asset value per unit is higher than the previous HWM, then the performance fee will crystallise. If the net asset value per unit on the last Business Day of a performance period is higher than the previous HWM, the HWM is set to the unswung net asset value calculated at the end of the performance period. To the extent that a unit class' net return per unit did not exceed its performance benchmark and the net asset value per unit did not exceed the HWM at the end of a performance period, no performance fee will accrue until the unit class' cumulative net return exceeds the cumulative performance benchmark return and the net asset value per unit exceeds the HWM over the same period. When this occurs, the performance period will extend beyond one year and continue until the next performance period when a performance fee does crystallise. The HWM and performance benchmark will be adjusted for any distributions in the case of a distributing unit class.



# Wellington Management Funds (Luxembourg)

## Notes to the financial statements (continued)

June 30, 2024

### 3. Charges and expenses (continued)

(d) Performance fees (continued)

(iii) Performance benchmark with HWM (continued)

The mechanisms employed in respect of performance fees are detailed for each relevant Fund below.

Fund name	Performance benchmark	High Water Mark	Unit class	Performance fee
Wellington US Research Equity Fund	S&P 500 Net Index	N/A	SP	20%
Wellington Global Total Return Fund (UCITS)	ICE Bank of America 3-Month T-Bill Index	Yes	S, D, DL, N	20%

In respect to hedged classes the performance benchmark is expressed hedged to the denomination currency of the relevant unit class.

(iv) Further Considerations

Due to differences in timing between their date(s) of investment and a unit class' performance fee calculation period, subscribers and Unitholders of the Fund should be aware that their own individual performance experience as a Unitholder may not be equivalent to the actual performance of the Fund on which the performance fee is calculated and paid, and the performance fee paid to the Fund may be higher or lower than the actual performance they experience as a Unitholder. Although a daily accrual of a portion of the performance fee in a unit class' net asset value mitigates some of these timing differences, the performance fee is calculated and paid based on the unit class' fiscal year assets and performance, not on the basis of a Unitholder's specific assets or performance.

The unit class' net return on which the performance fee is based, includes net unrealised gains and losses as at the end of each calculation period and as a result, a performance fee may be paid on unrealised gains which may subsequently never be realised. The performance fee is calculated prior to any dilution adjustments and the methodology is verified by the Depositary on a periodic basis.

Performance fees are paid even where the relevant HWM is surpassed, which may be achieved due to market movements.

There were no performance fees incurred during the financial period nor at the financial period-end.

(e) Summary of fee rates per unit class and Total Expense Ratios (TER)

The investment management fees, distribution fees, administrative fees and ongoing charges rates (which is the sum of those three fee types) applicable to each of the unit classes of each of the Funds for the financial period ended June 30, 2024 are outlined below. Details of unit class launches and closures during the financial period ended June 30, 2024 are listed in the relevant Investment Manager's Report.

Ongoing charges are equivalent to the Total Expense Ratios calculated for the twelve months ended June 30, 2024. Total Expense Ratios have been calculated in accordance with the Asset Management Association Switzerland ("AMAS") guidelines dated August 5, 2021 and effective from January 1, 2022.

All percentages are unchanged from December 31, 2023 unless otherwise stated.

Fund	Investment management fee rate	Distribution fee rate	Administrative fee rate	Ongoing charges (TER)
<b>Wellington Asia Technology Fund</b>				
D USD	0.90%	0.90%	0.34%	<b>2.14%</b>
N USD	0.90%	-	0.34%	<b>1.24%</b>
S USD	0.90%	-	0.15%	<b>1.05%</b>
D EUR (hedged)	0.90%	0.90%	0.34%	<b>2.14%</b>
S EUR	0.90%	-	0.15%	<b>1.05%</b>
N GBP	0.90%	-	0.34%	<b>1.24%</b>
N GBP (hedged)	0.90%	-	0.34%	<b>1.24%</b>
D JPY (hedged)	0.90%	0.90%	0.34%	<b>2.14%</b>
D SGD (hedged)	0.90%	0.90%	0.34%	<b>2.14%</b>
<b>Wellington Asian Opportunities Fund</b>				
D USD	0.90%	0.90%	0.34%	<b>2.14%</b>

# Wellington Management Funds (Luxembourg)

## Notes to the financial statements (continued)

June 30, 2024

### 3. Charges and expenses (continued)

(e) Summary of fee rates per unit class and Total Expense Ratios (TER) (continued)

Fund	Investment management fee rate	Distribution fee rate	Administrative fee rate	Ongoing charges (TER)
<b>Wellington Asian Opportunities Fund (continued)</b>				
N USD	0.90%	-	0.34%	<b>1.24%</b>
S USD	0.90%	-	0.15%	<b>1.05%</b>
DL EUR	0.90%	1.65% <sup>1</sup>	0.34%	<b>2.89%</b>
N EUR	0.90%	-	0.34%	<b>1.24%</b>
S EUR	0.90%	-	0.15%	<b>1.05%</b>
N GBP	0.90%	-	0.34%	<b>1.24%</b>
T JPY	-	-	0.15%	<b>0.15%</b>
<b>Wellington Climate Strategy Fund</b>				
D USD	0.65%	0.65%	0.34%	<b>1.64%</b>
N USD	0.65%	-	0.34%	<b>0.99%</b>
S USD	0.65%	-	0.15%	<b>0.80%</b>
S USD QI (distributing)	0.65%	-	0.15%	<b>0.80%</b>
T USD	-	-	0.15%	<b>0.15%</b>
DL EUR	0.65%	1.65% <sup>2</sup>	0.34%	<b>2.64%</b>
N EUR	0.65%	-	0.34%	<b>0.99%</b>
S EUR	0.65%	-	0.15%	<b>0.80%</b>
N GBP	0.65%	-	0.34%	<b>0.99%</b>
S GBP	0.65%	-	0.15%	<b>0.80%</b>
T GBP	-	-	0.15%	<b>0.15%</b>
D SEK	0.65%	0.65%	0.34%	<b>1.64%</b>
<b>Wellington Downside Alpha Opportunities Fund</b>				
D USD	0.60%	0.60%	0.34%	<b>1.54%</b>
N USD	0.60%	-	0.34%	<b>0.94%</b>
S USD	0.60%	-	0.15%	<b>0.75%</b>
T USD	-	-	0.15%	<b>0.15%</b>
S CAD 0%	0.60%	-	0.15%	<b>0.75%</b>
<b>Wellington Emerging Markets Research Equity Fund</b>				
D USD	0.75%	0.75%	0.35%	<b>1.85%</b>
DL USD	0.75%	1.65% <sup>3</sup>	0.35%	<b>2.75%</b>
N USD	0.75%	-	0.35%	<b>1.10%</b>
S USD	0.75%	-	0.20%	<b>0.95%</b>
T USD	-	-	0.20%	<b>0.20%</b>
S CAD	0.75%	-	0.20%	<b>0.95%</b>
T CAD	-	-	0.20%	<b>0.20%</b>
D EUR	0.75%	0.75%	0.35%	<b>1.85%</b>
DL EUR	0.75%	1.65% <sup>3</sup>	0.35%	<b>2.75%</b>
N EUR	0.75%	-	0.35%	<b>1.10%</b>
S EUR	0.75%	-	0.20%	<b>0.95%</b>
N GBP	0.75%	-	0.35%	<b>1.10%</b>
J JPY	0.60%	-	0.20%	<b>0.80%</b>
<b>Wellington Global Innovation Fund</b>				
D USD	0.75%	0.75%	0.34%	<b>1.84%</b>
DL USD	0.75%	1.65% <sup>3</sup>	0.34%	<b>2.74%</b>
N USD	0.75%	-	0.34%	<b>1.09%</b>
S USD	0.75%	-	0.15%	<b>0.90%</b>
T USD	-	-	0.15%	<b>0.15%</b>
D EUR	0.75%	0.75%	0.34%	<b>1.84%</b>
D EUR (hedged)	0.75%	0.75%	0.34%	<b>1.84%</b>
N EUR (hedged)	0.75%	-	0.34%	<b>1.09%</b>
S EUR	0.75%	-	0.15%	<b>0.90%</b>
N GBP	0.75%	-	0.34%	<b>1.09%</b>
T SGD	-	-	0.15%	<b>0.15%</b>
T SGD (hedged)	-	-	0.15%	<b>0.15%</b>

# Wellington Management Funds (Luxembourg)

## Notes to the financial statements (continued)

June 30, 2024

### 3. Charges and expenses (continued)

(e) Summary of fee rates per unit class and Total Expense Ratios (TER) (continued)

Fund	Investment management fee rate	Distribution fee rate	Administrative fee rate	Ongoing charges (TER)
<b>Wellington Global Opportunities Equity Fund</b>				
D USD	0.75%	0.75%	0.33%	<b>1.83%</b>
N USD	0.75%	-	0.33%	<b>1.08%</b>
S USD	0.75%	-	0.14%	<b>0.89%</b>
T USD	-	-	0.14%	<b>0.14%</b>
<b>Wellington Global Quality Growth Fund</b>				
D USD	0.75%	0.75%	0.29%	<b>1.79%</b>
DL USD	0.75%	1.65% <sup>3</sup>	0.29%	<b>2.69%</b>
N USD	0.75%	-	0.29%	<b>1.04%</b>
S USD	0.75%	-	0.10%	<b>0.85%</b>
S USD A1 (distributing)	0.75%	-	0.10%	<b>0.85%</b>
T USD	-	-	0.10%	<b>0.10%</b>
S CAD 0%	0.75%	-	0.10%	<b>0.85%</b>
D CHF (hedged)	0.75%	0.75%	0.29%	<b>1.79%</b>
S CHF (hedged)	0.75%	-	0.10%	<b>0.85%</b>
D EUR	0.75%	0.75%	0.29%	<b>1.79%</b>
DL EUR	0.75%	1.65% <sup>3</sup>	0.29%	<b>2.69%</b>
N EUR	0.75%	-	0.29%	<b>1.04%</b>
N EUR (hedged)	0.75%	-	0.29%	<b>1.04%</b>
S EUR	0.75%	-	0.10%	<b>0.85%</b>
S EUR (hedged)	0.75%	-	0.10%	<b>0.85%</b>
N GBP	0.75%	-	0.29%	<b>1.04%</b>
N GBP (hedged)	0.75%	-	0.29%	<b>1.04%</b>
S GBP (hedged)	0.75%	-	0.10%	<b>0.85%</b>
S GBP A1 (distributing)	0.75%	-	0.10%	<b>0.85%</b>
J JPY	0.55%	-	0.10%	<b>0.65%</b>
S JPY	0.75%	-	0.10%	<b>0.85%</b>
S JPY (hedged)	0.75%	-	0.10%	<b>0.85%</b>
D SGD (hedged)	0.75%	0.75%	0.29%	<b>1.79%</b>
T SGD	-	-	0.10%	<b>0.10%</b>
<b>Wellington Global Research Equity Fund</b>				
D USD	0.50%	0.75%	0.34%	<b>1.59%</b>
N USD	0.50%	-	0.34%	<b>0.84%</b>
S USD	0.50%	-	0.15%	<b>0.65%</b>
T USD	-	-	0.15%	<b>0.15%</b>
T CAD A1 (distributing)	-	-	0.15%	<b>0.15%</b>
S EUR (hedged)	0.50%	-	0.15%	<b>0.65%</b>
S EUR A1 (distributing)	0.50%	-	0.15%	<b>0.65%</b>
T GBP	-	-	0.15%	<b>0.15%</b>
T SGD	-	-	0.15%	<b>0.15%</b>
T SGD (hedged)	-	-	0.15%	<b>0.15%</b>
<b>Wellington Global Select Capital Appreciation Equity Fund</b>				
N USD	0.95%	-	0.34%	<b>1.29%</b>
S USD	0.95%	-	0.15%	<b>1.10%</b>
T USD	-	-	0.15%	<b>0.15%</b>
S EUR	0.95%	-	0.15%	<b>1.10%</b>
<b>Wellington US Research Equity Fund</b>				
D USD	0.60%	0.75%	0.30%	<b>1.65%</b>
DL USD	0.60%	1.50% <sup>4</sup>	0.30%	<b>2.40%</b>
G USD	0.60%	0.50%	0.26%	<b>1.36%</b>
N USD	0.60%	-	0.30%	<b>0.90%</b>
N USD A1 (distributing)	0.60%	-	0.30%	<b>0.90%</b>
S USD	0.60%	-	0.11%	<b>0.71%</b>
S USD A1 (distributing)	0.60%	-	0.11%	<b>0.71%</b>

# Wellington Management Funds (Luxembourg)

## Notes to the financial statements (continued)

June 30, 2024

### 3. Charges and expenses (continued)

(e) Summary of fee rates per unit class and Total Expense Ratios (TER) (continued)

Fund	Investment management fee rate	Distribution fee rate	Administrative fee rate	Ongoing charges (TER)
<b>Wellington US Research Equity Fund (continued)</b>				
SP USD	0.35%	-	0.11%	<b>0.46%</b>
T USD	-	-	0.11%	<b>0.11%</b>
D EUR	0.60%	0.75%	0.30%	<b>1.65%</b>
D EUR (hedged)	0.60%	0.75%	0.30%	<b>1.65%</b>
G EUR (hedged)	0.60%	0.50%	0.26%	<b>1.36%</b>
N EUR	0.60%	-	0.30%	<b>0.90%</b>
N EUR (hedged)	0.60%	-	0.30%	<b>0.90%</b>
S EUR	0.60%	-	0.11%	<b>0.71%</b>
S EUR (hedged)	0.60%	-	0.11%	<b>0.71%</b>
N GBP	0.60%	-	0.30%	<b>0.90%</b>
N GBP AI (distributing)	0.60%	-	0.30%	<b>0.90%</b>
S GBP	0.60%	-	0.11%	<b>0.71%</b>
T GBP	-	-	0.11%	<b>0.11%</b>
<b>Wellington Global Total Return Fund (UCITS)</b>				
D USD	0.20%	0.50%	0.29%	<b>0.99%</b>
DL USD	0.20%	1.10% <sup>5</sup>	0.29%	<b>1.59%</b>
N USD	0.20%	-	0.29%	<b>0.49%</b>
S USD	0.20%	-	0.15%	<b>0.35%</b>
S USD QI (distributing)	0.20%	-	0.15%	<b>0.35%</b>
D EUR (hedged)	0.20%	0.50%	0.29%	<b>0.99%</b>
S EUR QI (hedged-distributing)	0.20%	-	0.15%	<b>0.35%</b>
N GBP (hedged)	0.20%	-	0.29%	<b>0.49%</b>
S GBP QI (hedged-distributing)	0.20%	-	0.15%	<b>0.35%</b>
T GBP (hedged)	-	-	0.15%	<b>0.15%</b>
T SGD (hedged)	-	-	0.15%	<b>0.15%</b>
<b>Wellington Opportunistic Emerging Market Debt II Fund</b>				
S EUR QI (hedged-distributing)	0.55%	-	0.12%	<b>0.67%</b>

<sup>1</sup> Prior to April 12, 2024 the distribution fee was 1.40%.

<sup>2</sup> Prior to April 12, 2024 the distribution fee was 1.15%.

<sup>3</sup> Prior to April 12, 2024 the distribution fee was 1.25%.

<sup>4</sup> Prior to April 12, 2024 the distribution fee was 1.10%.

<sup>5</sup> Prior to April 12, 2024 the distribution fee was 0.80%.

### 4. Transaction costs

Transaction costs are the costs incurred by a Fund in connection with transactions on its portfolio of investments. These costs are both incremental and directly attributable to the acquisition, issue or disposal of financial assets and liabilities, with incremental costs being those that would not have been incurred if the Fund had not entered into the transaction. These costs comprise fees and commissions paid to agents, advisers, brokers and dealers, in addition to any taxes associated with the transaction.

Transaction costs for each Fund for the financial period ended June 30, 2024 are disclosed below:

Fund	CCY	Brokerage Cost	Local Market Taxes	Total
Wellington Asia Technology Fund	USD	87,537	107,552	195,089
Wellington Asian Opportunities Fund	USD	217,398	232,006	449,404
Wellington Climate Strategy Fund	USD	56,610	7,559	64,169
Wellington Downside Alpha Opportunities Fund	USD	22,460	17,882	40,342
Wellington Emerging Markets Research Equity Fund	USD	438,747	533,316	972,063
Wellington Global Innovation Fund	USD	130,996	97,331	228,327
Wellington Global Opportunities Equity Fund	USD	2,647	2,404	5,051
Wellington Global Quality Growth Fund	USD	1,444,041	1,931,183	3,375,224
Wellington Global Research Equity Fund	USD	162,056	165,535	327,591
Wellington Global Select Capital Appreciation Equity Fund	USD	12,551	20,510	33,061

# Wellington Management Funds (Luxembourg)

## Notes to the financial statements (continued)

June 30, 2024

### 4. Transaction costs (continued)

Fund	CCY	Brokerage Cost	Local Market Taxes	Total
Wellington US Research Equity Fund	USD	168,813	-	168,813
Wellington Global Total Return Fund (UCITS)	USD	-	-	-
Wellington Opportunistic Emerging Market Debt II Fund	USD	-	-	-

For debt securities and derivatives, transaction costs are not separately identifiable from the purchase price of the security and therefore cannot be disclosed separately.

These amounts are included in "net realised appreciation/(depreciation) on sale of investments, currency transactions and financial derivative instruments" and in "net change in unrealised appreciation/(depreciation) on sale of investments, currency transactions and financial derivative instruments" in the combined statement of operations and changes in net assets.

### 5. Dividend distributions

The Management Company may decide whether and to what extent net investment income and net realised and unrealised capital appreciations will be distributed with respect to any Fund.

The following distributions were declared for the financial period ended June 30, 2024.

#### Wellington Climate Strategy Fund

Class	Ex. date	Pay date	Distribution rate	Total amount paid USD
Class S USD QI (distributing)	March 28, 2024	April 05, 2024	0.004627	20,822
	June 28, 2024	July 05, 2024	0.016295	73,328
			<b>Total</b>	<b>94,150</b>

#### Wellington Global Total Return Fund (UCITS)

Class	Ex. date	Pay date	Distribution rate	Total amount paid USD
Class S EUR QI (hedged-distributing)	March 28, 2024	April 05, 2024	0.103554	527,299
	June 28, 2024	July 05, 2024	0.101535	492,797
Class S GBP QI (hedged-distributing)	March 28, 2024	April 05, 2024	0.100532	14,734
	June 28, 2024	July 05, 2024	0.105037	13,453
Class S USD QI (distributing)	March 28, 2024	April 05, 2024	0.109611	111
	June 28, 2024	July 05, 2024	0.106820	110
			<b>Total</b>	<b>1,048,504</b>

#### Wellington Opportunistic Emerging Market Debt II Fund

Class	Ex. date	Pay date	Distribution rate	Total amount paid USD
Class S EUR QI (hedged-distributing)	March 28, 2024	April 05, 2024	0.103370	10,776,072
	June 28, 2024	July 05, 2024	0.104034	10,943,193
			<b>Total</b>	<b>21,719,265</b>

For equity Funds, distributions to the holders of distributing unit classes generally will be declared and paid quarterly or annually. For fixed income Funds, distributions to the holders of distributing unit classes will generally be declared and paid monthly or quarterly.

### 6. Partial Swing Pricing

The following table provides details of the swing factors in place as at June 30, 2024:

Fund	Swing factor %	Methodology
Wellington Asia Technology Fund	0.10	In/Out
Wellington Asian Opportunities Fund	0.15	In/Out
Wellington Climate Strategy Fund	0.01	In/Out

# Wellington Management Funds (Luxembourg)

## Notes to the financial statements (continued)

June 30, 2024

### 6. Partial Swing Pricing (continued)

Fund	Swing factor %	Methodology
Wellington Downside Alpha Opportunities Fund	0.05	In/Out
Wellington Emerging Markets Research Equity Fund	0.15	In/Out
Wellington Global Innovation Fund	0.02	In/Out
Wellington Global Opportunities Equity Fund	0.05	In/Out
Wellington Global Quality Growth Fund	0.05	In/Out
Wellington Global Research Equity Fund	0.02	In/Out
Wellington Global Select Capital Appreciation Equity Fund	0.05	In/Out
Wellington US Research Equity Fund	0.01	In/Out
Wellington Global Total Return Fund (UCITS)	0.20	In Only
Wellington Opportunistic Emerging Market Debt II Fund	0.35	In Only

As at June 30, 2024, no swing pricing was applied to the Funds with exception of Wellington Global Research Equity Fund and Wellington Global Total Return Fund (UCITS). The following table provides details of the un-swung and swung net asset value per unit. The values are presented in the currency of the unit classes.

	Un-swung net asset value per unit	Swung net asset value per unit
<b>Wellington Global Research Equity Fund</b>		
D USD	21.6461	21.6504
N USD	23.5679	23.5726
S USD	86.6976	86.7149
T USD	13.0984	13.1010
T CAD AI (distributing)	14.8831	14.8860
S EUR (hedged)	11.0007	11.0029
S EUR AI (distributing)	13.4507	13.4534
T GBP	20.5969	20.6010
T SGD	14.5140	14.5169
T SGD (hedged)	12.4160	12.4185
<b>Wellington Global Total Return Fund (UCITS)</b>		
D USD	10.4066	10.4274
DL USD	10.6613	10.6826
N USD	11.7549	11.7784
S USD	12.0286	12.0527
S USD QI (distributing)	10.0333	10.0533
D EUR (hedged)	9.5347	9.5537
S EUR QI (hedged-distributing)	9.3476	9.3663
N GBP (hedged)	10.6587	10.6800
S GBP QI (hedged-distributing)	9.8142	9.8338
T GBP (hedged)	12.1034	12.1276
T SGD (hedged)	10.4271	10.4480

### 7. Subsequent events

(a) With effect from July 22, 2024, the following changes were implemented to the Prospectus:

- The Wellington Global Research Equity Fund and Wellington US Research Equity Fund transitioned from a low carbon approach to an engagement-focused, outcomes-based approach, and changed to use science-based targets and commitments in place of the previous weighted average carbon intensity ("WACI") measure to achieve long term net zero carbon intensity by 2050, and additionally the thermal coal mining exclusion will be amended from companies which derive more than 5% of their revenue from thermal coal mining activities, to those which derive any such revenue.

(b) Changes to the Board of Managers of the Management Company:

- Roy Smale was appointed as a Manager of the Management Company, effective from July 2, 2024.

June 30, 2024

The SFTR introduces, inter alia, reporting requirements for securities financing transactions ("SFTs") and total return swaps. Article 13 of SFTR, which sets out the information to be included in semi-annual reports, came into effect on January 13, 2017 and impacted Funds reporting after this date.

A Securities Financing Transaction (SFT) is defined as per Article 3(11) of the SFTR as:

- a repurchase/reverse repurchase agreement
- securities or commodities lending and securities or commodities borrowing
- a buy-sell back transaction or sell-buy back transaction, or
- a margin lending transaction

As at June 30, 2024, the Funds did not hold any SFTR instruments to be reported.

June 30, 2024

The following table presents acronyms and their corresponding full name used within this report.

### Acronyms

ADR  
ESG  
ETF  
FDI  
GDR  
KPI  
MSCI  
OTC  
REIT  
SFDR  
SFTR  
TBA  
UCITS  
WACI

### Full name

american depository receipt  
environmental, social and governance  
exchange traded fund  
financial derivative instrument  
global depository receipt  
key performance indicators  
Morgan Stanley Capital International  
over the counter  
real estate investment trust  
Sustainable Finance Disclosure Regulation  
Securities Financing Transactions Regulations  
to be announced  
Undertakings for Collective Investment in Transferable Securities  
weighted average carbon intensity