



T. Rowe Price Funds SICAV

An open-ended investment company organised
under the laws of Luxembourg

UNAUDITED SEMI-ANNUAL REPORT

30 June 2022

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* Fund is authorised for public distribution in Hong Kong.

No subscriptions can be received on the basis of this report alone. Subscriptions for shares of each fund are only valid if made on the basis of the latest Prospectus or the Key Investor Information Documents ("KIID") of T. Rowe Price Funds SICAV (as applicable) together with the latest audited annual report (and, if published, subsequent semi-annual report).

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Dynamic Credit Fund

INVESTMENT OBJECTIVE

The fund's objective is to seek total return through a combination of income and capital appreciation.

The fund is actively managed and invests mainly in a diversified portfolio of bonds of all types from issuers around the world, including emerging markets.

The fund invests primarily in debt securities issued by governments, government agencies, companies and banks and/or derivatives of these debt securities. These debt securities can be of any credit rating (including investment grade, non-investment grade or high-yield and/or unrated securities). Under most market conditions, the average credit quality of the portfolio will be of below investment grade (i.e. below BBB credit rating as rated by Standard & Poor's or equivalent). On occasion, for defensive purposes, the average credit quality of the portfolio may fall within the investment grade range of BBB to AAA. In accordance with its own internal rating system, the investment manager will ensure that the unrated debt securities in which the fund invests are of the same average quality as the rated securities of the same type. Portfolio debt securities can include fixed and floating rate bonds, inflation-linked bonds, warrants and other transferable debt securities of any type. Portfolio debt securities may also include asset-backed securities (ABS) and mortgage-backed securities (MBS) up to a limit of 20% of net assets, convertible bonds (including contingent convertible bonds) up to a limit of 10% of net assets as well as distressed or defaulted bonds up to a limit of 10% of net assets.

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other types of eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in currencies, debt securities, credit indices and equities. The fund may use total return swaps (TRS) and any use is expected to be on a temporary basis and dependent on

market conditions or when prevailing market conditions cause TRS to offer the most efficient or only way to express a view. Use of TRS is expected when they offer the most efficient or only way to express a view and the impact is expected to be negligible. Investors should refer to the "Total Return Swaps" section of the current prospectus for more details of the expected and maximum use of total return swaps by the fund. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
BAHAMAS				
Commonwealth of the Bahamas, Reg. S 8.95% 15/10/2032	USD	200,000	140,595	0.54
			140,595	0.54
CHINA				
Kaisa Group Holdings Ltd., Reg. S 11.95% 22/10/2022	USD	695,000	97,261	0.37
			97,261	0.37
COLOMBIA				
GCM Mining Corp., 144A 6.875% 09/08/2026	USD	280,000	219,226	0.84
			219,226	0.84
DOMINICAN REPUBLIC				
Dominican Republic Government Bond, 144A 6% 22/02/2033	USD	545,000	451,315	1.73
			451,315	1.73
FRANCE				
Alice France SA, Reg. S 2.125% 15/02/2025	EUR	450,000	406,411	1.56
Banjay Entertainment SASU, Reg. S 3.5% 01/03/2025	EUR	100,000	93,276	0.36
			499,687	1.92
INDONESIA				
Freeport Indonesia PT, 144A 5.315% 14/04/2032	USD	270,000	246,105	0.95
Freeport Indonesia PT, 144A 6.2% 14/04/2052	USD	200,000	172,690	0.66
			418,795	1.61
JORDAN				
Jordan Government Bond, 144A 7.75% 15/01/2028	USD	200,000	187,500	0.72
			187,500	0.72
LUXEMBOURG				
Alice Financing SA, 144A 2.25% 15/01/2025	EUR	200,000	183,401	0.70
			183,401	0.70
MAURITIUS				
Axian Telecom, 144A 7.375% 16/02/2027	USD	200,000	193,257	0.74
			193,257	0.74

Dynamic Credit Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
PANAMA				
Aeropuerto Internacional de Tocumen SA, 144A 4% 11/08/2041	USD	200,000	163,835	0.63
			163,835	0.63
SRI LANKA				
Sri Lanka Government Bond, Reg. S 6.85% 03/11/2025	USD	330,000	112,471	0.43
			112,471	0.43
SURINAME				
Suriname Government Bond, Reg. S 9.25% 26/10/2026	USD	215,000	175,548	0.67
			175,548	0.67
UNITED KINGDOM				
CPUK Finance Ltd., Reg. S 4.5% 28/08/2027	GBP	100,000	108,903	0.42
			108,903	0.42
UNITED STATES OF AMERICA				
Aptiv plc 4.15% 01/05/2052	USD	215,000	164,627	0.63
Burlington Northern Santa Fe LLC 4.45% 15/01/2053	USD	130,000	124,872	0.48
Jackson Financial, Inc. 5.67% 08/06/2032	USD	405,000	390,237	1.50
Lowe's Cos., Inc. 4.45% 01/04/2062	USD	240,000	205,724	0.79
US Treasury Bill 0% 01/12/2022	USD	900,000	891,446	3.42
Yum! Brands, Inc. 5.375% 01/04/2032	USD	685,000	629,981	2.41
			2,406,887	9.23
Total Bonds			5,358,681	20.55
Equities				
CHINA				
Pinduoduo, Inc., ADR	USD	1,900	114,703	0.44
			114,703	0.44
UNITED STATES OF AMERICA				
Seagen, Inc.	USD	750	133,163	0.51
United Therapeutics Corp.	USD	520	122,704	0.47
UnitedHealth Group, Inc.	USD	216	110,795	0.42
Vertex Pharmaceuticals, Inc.	USD	710	197,671	0.76
			564,333	2.16
Total Equities			679,036	2.60
Total Transferable securities and money market instruments admitted to an official exchange listing			6,037,717	23.15
Transferable securities and money market instruments dealt in on another regulated market				
Bonds				
BRAZIL				
ERO Copper Corp., 144A 6.5% 15/02/2030	USD	255,000	204,264	0.78
Globo Comunicacao e Participacoes SA, 144A 4.875% 22/01/2030	USD	550,000	435,974	1.67
			640,238	2.45
CANADA				
Air Canada, 144A 3.875% 15/08/2026	USD	85,000	72,267	0.28
			72,267	0.28
ITALY				
International Game Technology plc, 144A 4.125% 15/04/2026	USD	200,000	181,409	0.70
			181,409	0.70
MEXICO				
Petroleos Mexicanos 6.7% 16/02/2032	USD	480,000	358,608	1.37
			358,608	1.37

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
PERU				
Consorcio Transmantaro SA, 144A 5.2% 11/04/2038	USD	200,000	179,873	0.69
Minsur SA, 144A 4.5% 28/10/2031	USD	200,000	169,386	0.65
			349,259	1.34
PUERTO RICO				
Commonwealth of Puerto Rico 5.25% 01/07/2023	USD	39,706	40,152	0.15
Commonwealth of Puerto Rico 0% 01/07/2024	USD	18,286	16,745	0.07
Commonwealth of Puerto Rico 5.375% 01/07/2025	USD	39,594	41,113	0.16
Commonwealth of Puerto Rico 5.625% 01/07/2027	USD	39,235	41,692	0.16
Commonwealth of Puerto Rico 5.625% 01/07/2029	USD	38,598	41,290	0.16
Commonwealth of Puerto Rico 5.75% 01/07/2031	USD	37,490	41,029	0.16
Commonwealth of Puerto Rico 0% 01/07/2033	USD	45,752	25,766	0.10
Commonwealth of Puerto Rico 4% 01/07/2033	USD	35,551	32,686	0.13
Commonwealth of Puerto Rico 4% 01/07/2035	USD	31,955	28,815	0.11
Commonwealth of Puerto Rico 4% 01/07/2037	USD	27,426	24,265	0.09
Commonwealth of Puerto Rico 4% 01/07/2041	USD	37,289	31,729	0.12
Commonwealth of Puerto Rico 4% 01/07/2046	USD	38,781	32,026	0.12
Commonwealth of Puerto Rico, FRN 0% 01/11/2043	USD	673,849	336,082	1.29
Puerto Rico Electric Power Authority 5.95% 01/07/2030 ⁹	USD	30,000	24,000	0.09
Puerto Rico Electric Power Authority 6.05% 01/07/2032 ⁹	USD	225,000	180,844	0.69
			938,234	3.60
UNITED KINGDOM				
Merlin Entertainments Ltd., 144A 5.75% 15/06/2026	USD	400,000	373,000	1.43
			373,000	1.43
UNITED STATES OF AMERICA				
Advanced Drainage Systems, Inc., 144A 6.375% 15/06/2030	USD	150,000	146,558	0.56
Altera Infrastructure LP, 144A 8.5% 15/07/2023	USD	250,000	135,125	0.52
American Airlines, Inc., 144A 5.75% 20/04/2029	USD	220,000	186,800	0.72
Ardagh Metal Packaging Finance USA LLC, 144A 6% 15/06/2027	USD	200,000	197,091	0.76
Avis Budget Rental Car Funding AESOP LLC 'D', 144A 5.25% 20/09/2024	USD	215,000	213,405	0.82
Blackbird Capital Aircraft Lease Securitization Ltd., STEP, Series 2016-1A 'A', 144A 4.213% 16/12/2041	USD	242,393	214,635	0.82
Calpine Corp., 144A 3.75% 01/03/2031	USD	525,000	423,008	1.62
Cano Health LLC, 144A 6.25% 01/10/2028	USD	140,000	115,461	0.44
Central Parent, Inc., 144A 7.25% 15/06/2029	USD	420,000	404,857	1.55
Citigroup Commercial Mortgage Trust, FRN, Series 2013-375P 'C', 144A 3.518% 10/05/2035	USD	115,000	110,272	0.42
Citigroup Commercial Mortgage Trust, Series 2016-P5 'D', 144A 3% 10/10/2049	USD	230,000	184,804	0.71

Dynamic Credit Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Cologix Canadian Issuer LP 'A2', 144A 4.94% 25/01/2052	CAD	175,000	126,626	0.49	Papa John's International, Inc., 144A 3.875% 15/09/2029	USD	190,000	156,442	0.60
Colorado Health Facilities Authority 4.48% 01/12/2040	USD	255,000	241,995	0.93	Peace Park CLO Ltd., FRN 'D', 144A 4.013% 20/10/2034	USD	255,000	235,068	0.90
COMM Mortgage Trust, FRN, Series 2014-CR19 'E', 144A 4.197% 10/08/2047	USD	250,000	218,944	0.84	PNC Financial Services Group, Inc. (The), FRN 4.626% 06/06/2033	USD	415,000	402,946	1.54
Connecticut Avenue Securities Trust, FRN '1B1', 144A 4.076% 25/12/2041	USD	275,000	235,901	0.90	Port Beaumont Navigation District, 144A 6% 01/01/2025	USD	315,000	317,530	1.22
Connecticut Avenue Securities Trust, FRN '1M1', 144A 1.926% 25/12/2041	USD	110,567	108,254	0.42	Progress Residential Trust 'B', 144A 2.578% 17/06/2037	USD	170,000	161,891	0.62
Connecticut Avenue Securities Trust, FRN '1M1', 144A 3.026% 25/03/2042	USD	211,705	208,153	0.80	Rivian Holdings LLC, FRN, 144A 7.177% 15/10/2026	USD	365,000	328,135	1.26
Connecticut Avenue Securities Trust, FRN '1M1', 144A 2.926% 25/03/2042	USD	183,877	180,671	0.69	Sabre GLBL, Inc., 144A 7.375% 01/09/2025	USD	35,000	32,268	0.12
Connecticut Avenue Securities Trust, FRN '1M2', 144A 4.026% 25/03/2042	USD	35,000	32,829	0.13	SLIDE, FRN, Series 2018-FUN 'D', 144A 2.975% 15/06/2031	USD	54,123	52,146	0.20
Connecticut Avenue Securities Trust, FRN '2M1', 144A 2.826% 25/04/2042	USD	250,022	246,273	0.94	SLIDE, FRN, Series 2018-FUN 'E', 144A 3.425% 15/06/2031	USD	142,189	135,282	0.52
Darling Ingredients, Inc., 144A 6% 15/06/2030	USD	155,000	154,291	0.59	State of Illinois 7.1% 01/07/2035	USD	210,000	228,974	0.88
FHLMC Stacr Remic Trust, FRN 'M1A', 144A 2.551% 25/05/2042	USD	406,104	401,535	1.54	Stonepeak ABS, 144A 3.821% 28/02/2033	USD	226,554	204,954	0.79
FHLMC Stacr Remic Trust, FRN 'M1A', 144A 3.026% 25/03/2042	USD	365,935	361,718	1.39	Tenneco, Inc., 144A 5.125% 15/04/2029	USD	200,000	188,734	0.72
FHLMC STACR Trust, FRN 'M1A', 144A 2.926% 25/04/2042	USD	285,829	281,505	1.08	Tobacco Settlement Finance Authority 0% 01/06/2047	USD	640,000	50,671	0.19
FHLMC STACR Trust, FRN 'M1B', 144A 3.826% 25/04/2042	USD	235,000	221,507	0.85	Tobacco Settlement Finance Authority 4.875% 01/06/2049	USD	115,000	105,396	0.40
FHLMC Structured Agency Credit Risk Debt Notes, FRN 'M2', 144A 2.726% 25/11/2041	USD	235,000	212,236	0.81	Tobacco Settlement Financing Corp. 6.706% 01/06/2046	USD	350,000	325,101	1.25
FHLMC Structured Agency Credit Risk Debt Notes, FRN 'M2', 144A 4.676% 25/02/2042	USD	490,000	441,931	1.69	Townsquare Media, Inc., 144A 6.875% 01/02/2026	USD	285,000	258,499	0.99
FOCUS Brands Funding LLC, Series 2018-1 'A2', 144A 5.184% 30/10/2048	USD	612,775	586,486	2.25	Transocean Phoenix 2 Ltd., 144A 7.75% 15/10/2024	USD	38,250	36,964	0.14
GS Mortgage Securities Trust, Series 2017-GS7 'E', 144A 3% 10/08/2050	USD	135,000	106,796	0.41	Transocean Pontus Ltd., 144A 6.125% 01/08/2025	USD	18,450	16,815	0.06
Hightower Holding LLC, 144A 6.75% 15/04/2029	USD	475,000	356,723	1.37	Transocean Proteus Ltd., 144A 6.25% 01/12/2024	USD	96,750	91,271	0.35
Howard Hughes Corp. (The), 144A 4.125% 01/02/2029	USD	195,000	150,868	0.58	Venture Global Calcasieu Pass LLC, 144A 3.875% 15/08/2029	USD	125,000	108,778	0.42
Howard Hughes Corp. (The), 144A 4.375% 01/02/2031	USD	195,000	144,781	0.56	Venture Global Calcasieu Pass LLC, 144A 4.125% 15/08/2031	USD	105,000	89,360	0.34
LCPR Senior Secured Financing DAC, 144A 5.125% 15/07/2029	USD	455,000	380,792	1.46	Verus Securitization Trust, FRN 'A2', 144A 4.74% 25/04/2067	USD	234,017	227,339	0.87
LSTAR Commercial Mortgage Trust, FRN, Series 2016-4 'C', 144A 4.585% 10/03/2049	USD	146,000	137,556	0.53	Vistra Corp., FRN, 144A 7% Perpetual	USD	70,000	63,665	0.24
LSTAR Commercial Mortgage Trust, FRN, Series 2015-3 'D', 144A 3.146% 20/04/2048	USD	205,000	189,083	0.72	Vistra Corp., FRN, 144A 8% 31/12/2164	USD	120,000	115,829	0.44
LSTAR Commercial Mortgage Trust, FRN 'D', 144A 4.675% 10/03/2050	USD	230,000	194,951	0.75	Vistra Operations Co. LLC, 144A 5.125% 13/05/2025	USD	340,000	337,904	1.30
Michigan Tobacco Settlement Finance Authority 0% 01/06/2046	USD	45,000	4,890	0.02				13,619,880	52.22
NGL Energy Operating LLC, 144A 7.5% 01/02/2026	USD	390,000	352,375	1.35	Total Bonds			16,532,895	63.39
Octane Receivables Trust 'C', 144A 5.21% 21/08/2028	USD	400,000	392,554	1.51	Convertible Bonds				
Organon & Co., 144A 4.125% 30/04/2028	USD	390,000	343,678	1.32	CHINA				
					Vnet Group, Inc. 0% 01/02/2026	USD	338,000	278,850	1.07
								278,850	1.07
					UNITED STATES OF AMERICA				
					Radius Health, Inc. 3% 01/09/2024	USD	210,000	206,119	0.79
								206,119	0.79
					Total Convertible Bonds			484,969	1.86
					Total Transferable securities and money market instruments dealt in on another regulated market			17,017,864	65.25

Dynamic Credit Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Units of authorised UCITS or other collective investment undertakings				
Exchange Traded Funds				
IRELAND				
KraneShares CSI China Internet Fund	USD	5,675	122,268	0.47
			122,268	0.47
Total Exchange Traded Funds			122,268	0.47
Total Units of authorised UCITS or other collective investment undertakings			122,268	0.47
Total Investments			23,177,849	88.87

Credit Default Swap Contracts

Nominal Amount	Currency	Counterparty	Reference Entity	Buy/Sell	Interest (Paid)/Received Rate	Maturity Date	Market Value USD	% of Net Assets
5,545,000	USD	Morgan Stanley	CDX.NA.HY.38-V2	Buy	(5.00)%	20/06/2027	144,749	0.55
2,300,000	USD	Morgan Stanley	CMBX.NA.BBB-	Buy	(3.00)%	18/11/2054	332,964	1.28
555,000	USD	Morgan Stanley	Apache Corp. 4.875% 15/11/2027	Buy	(1.00)%	20/06/2027	33,074	0.13
325,000	USD	Morgan Stanley	Bausch Health Cos Inc 7% 15/01/2028	Buy	(5.00)%	20/06/2026	115,376	0.44
165,000	USD	Morgan Stanley	Community Health Systems, Inc. 6.875% 01/02/2022	Buy	(5.00)%	20/06/2026	47,346	0.18
30,000	USD	Morgan Stanley	Community Health Systems, Inc. 6.875% 01/04/2028	Buy	(5.00)%	20/12/2026	9,138	0.04
197,000	USD	Morgan Stanley	FedEx Corp. 3.25% 01/04/2026	Sell	1.00%	20/06/2027	1,947	0.01
1,180,000	USD	Morgan Stanley	Marriott International, Inc. 3.125% 15/06/2026	Buy	(1.00)%	20/12/2026	3,221	0.01
510,000	USD	Morgan Stanley	Realogy Group LLC / Realogy Co-Issuer Corp 4.875% 01/06/2023	Buy	(5.00)%	20/12/2026	51,246	0.20
265,000	USD	Morgan Stanley	Tesla, Inc. 5.3% 15/08/2025	Buy	(1.00)%	20/06/2026	11,545	0.04
Total Credit Default Swap Contracts at Fair Value - Assets							750,606	2.88
950,000	USD	Merrill Lynch	CDX.NA.HY.37-V1	Buy	(5.00)%	20/12/2026	(25,075)	(0.09)
6,195,000	USD	Morgan Stanley	CDX.NA.HY.38-V2	Buy	(5.00)%	20/06/2027	(161,718)	(0.62)
510,000	USD	Morgan Stanley	ConocoPhillips 5.9% 15/10/2032	Buy	(1.00)%	20/06/2027	(6,854)	(0.03)
1,000,000	USD	Morgan Stanley	DaVita, Inc. 5% 01/05/2025	Buy	(5.00)%	20/12/2024	(25,218)	(0.10)
158,000	USD	Morgan Stanley	DISH DBS Corp 7.375% 01/07/2028	Sell	5.00%	20/06/2027	(39,594)	(0.15)
750,000	USD	Morgan Stanley	Goodyear Tire & Rubber Co. 5% 31/05/2026	Sell	5.00%	20/06/2027	(5,672)	(0.02)
375,000	USD	Goldman Sachs	iStar, Inc. 5.25% 15/09/2022	Buy	(5.00)%	20/12/2024	(22,959)	(0.09)
140,000	EUR	Barclays	Jaguar Land Rover Automotive plc 5% 15/02/2022	Sell	5.00%	20/06/2025	(12,371)	(0.05)

Nominal Amount	Currency	Counterparty	Reference Entity	Buy/Sell	Interest (Paid)/Received Rate	Maturity Date	Market Value USD	% of Net Assets
1,275,000	USD	Morgan Stanley	Macy's Retail Holdings LLC 4.5% 15/12/2034	Sell	1.00%	20/06/2027	(210,703)	(0.81)
140,000	USD	Morgan Stanley	Murphy Oil Corp. 7.05% 01/05/2029	Sell	1.00%	20/12/2022	(1,350)	-
Total Credit Default Swap Contracts at Fair Value - Liabilities							(511,514)	(1.96)
Net Market Value on Credit Default Swap Contracts - Assets							239,092	0.92

Financial Futures Contracts

Security Description	Number of Contracts	Currency	Unrealised Gain/(Loss) USD	% of Net Assets
FTSE 100 Index, 16/09/2022	(3)	GBP	(1,984)	(0.01)
SPI 200 Index, 15/09/2022	(2)	AUD	(2,864)	(0.01)
US 5 Year Note, 30/09/2022	(21)	USD	(24,634)	(0.10)
US Ultra Bond, 21/09/2022	2	USD	(11,545)	(0.04)
Total Unrealised Loss on Financial Futures Contracts - Liabilities			(41,027)	(0.16)
Net Unrealised Loss on Financial Futures Contracts - Liabilities			(41,027)	(0.16)

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
CAD	61,000	USD	47,208	22/07/2022	J.P. Morgan	104	-
CHF	260,000	USD	268,756	22/07/2022	Citibank	3,656	0.01
MXN	2,840,000	USD	140,053	15/07/2022	Morgan Stanley	118	-
USD	264,113	AUD	355,000	22/07/2022	RBC	19,052	0.07
USD	36,811	AUD	53,000	29/07/2022	Bank of America	222	-
USD	249,290	BRL	1,300,000	02/09/2022	Goldman Sachs	6,093	0.02
USD	269,193	BRL	1,405,000	02/09/2022	HSBC	6,353	0.02
USD	239,108	BRL	1,220,000	02/09/2022	Morgan Stanley	10,876	0.04
USD	138,024	CAD	173,934	22/07/2022	Canadian Imperial Bank of Commerce	3,119	0.01
USD	44,324	CAD	57,000	22/07/2022	J.P. Morgan	115	-
USD	126,517	CLP	112,395,000	09/09/2022	Morgan Stanley	7,817	0.03
USD	525,081	CLP	463,500,000	09/09/2022	UBS	35,579	0.14
USD	623,089	EUR	595,490	19/08/2022	BNP Paribas	719	-
USD	447,732	EUR	420,375	19/08/2022	State Street	8,382	0.03
USD	273,164	EUR	260,000	19/08/2022	UBS	1,427	0.01
USD	125,729	GBP	102,929	19/08/2022	Morgan Stanley	459	-
USD	401,272	IDR	5,892,675,000	08/07/2022	Barclays	7,011	0.03
USD	268,793	IDR	3,893,465,000	08/07/2022	Goldman Sachs	8,293	0.03
USD	123,956	IDR	1,828,745,000	08/07/2022	Morgan Stanley	1,600	0.01
USD	519,157	IDR	7,721,420,000	07/10/2022	UBS	5,057	0.02
USD	260,305	ILS	900,000	21/07/2022	Citibank	3,033	0.01
USD	519,625	ILS	1,795,000	21/07/2022	UBS	6,511	0.03
USD	238,370	INR	18,395,000	08/07/2022	Barclays	5,752	0.02
USD	269,126	INR	20,650,000	08/07/2022	HSBC	7,992	0.03
USD	79,891	INR	6,134,000	08/07/2022	Standard Chartered	2,322	0.01
USD	392,619	JPY	51,575,000	22/07/2022	Barclays	12,695	0.05
USD	537,170	JPY	69,145,000	22/07/2022	Citibank	27,818	0.11
USD	137,114	JPY	17,785,000	22/07/2022	HSBC	6,102	0.02
USD	261,350	JPY	34,385,000	22/07/2022	Morgan Stanley	8,055	0.03
USD	394,097	JPY	51,175,000	22/07/2022	RBC	17,120	0.07

Dynamic Credit Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
USD	534,910	KRW	650,995,000	08/07/2022	Morgan Stanley	33,683	0.13
USD	48,773	NZD	78,000	22/07/2022	J.P. Morgan	99	-
USD	47,848	NZD	70,000	22/07/2022	Morgan Stanley	4,166	0.02
USD	273,338	NZD	400,000	22/07/2022	RBC	23,728	0.09
USD	265,700	SEK	2,675,000	19/08/2022	Bank of America	5,055	0.02
USD	133,302	SEK	1,345,000	19/08/2022	RBC	2,249	0.01
USD	521,274	SEK	5,265,000	23/09/2022	BNP Paribas	7,396	0.03
USD	270,278	SEK	2,735,000	23/09/2022	UBS	3,334	0.01
USD	270,386	TWD	7,895,000	08/07/2022	Barclays	5,189	0.02
USD	263,914	TWD	7,810,000	08/07/2022	HSBC	1,572	0.01
USD	136,493	TWD	3,990,910	07/10/2022	Barclays	1,377	0.01
USD	130,657	TWD	3,819,090	07/10/2022	Goldman Sachs	1,358	0.01
USD	373,641	ZAR	6,090,000	15/07/2022	Morgan Stanley	3,447	0.01
USD	206,283	ZAR	3,060,000	15/07/2022	Standard Chartered	19,274	0.07
Total Unrealised Gain on Forward Currency Exchange Contracts						335,379	1.29
AUD	355,000	USD	270,293	22/07/2022	Citibank	(25,232)	(0.10)
AUD	58,000	USD	40,243	29/07/2022	J.P. Morgan	(203)	-
BRL	3,890,000	USD	791,563	02/09/2022	Goldman Sachs	(63,841)	(0.25)
CAD	340,000	USD	266,821	22/07/2022	Canadian Imperial Bank of Commerce	(3,115)	(0.01)
CAD	165,000	USD	128,854	22/07/2022	Deutsche Bank	(879)	-
CAD	360,000	USD	281,812	22/07/2022	HSBC	(2,594)	(0.01)
CAD	345,000	USD	268,669	22/07/2022	Morgan Stanley	(1,084)	-
CAD	865,000	USD	672,018	22/07/2022	Standard Chartered	(1,118)	-
CLP	230,470,000	USD	251,703	09/09/2022	Goldman Sachs	(8,304)	(0.03)
CLP	109,210,000	USD	118,649	09/09/2022	UBS	(3,312)	(0.01)
EUR	43,600	USD	45,984	29/07/2022	HSBC	(490)	-
EUR	106,000	USD	111,791	19/08/2022	Bank of America	(1,006)	-
EUR	465,000	USD	492,451	19/08/2022	BNP Paribas	(6,461)	(0.03)
EUR	122,000	USD	131,430	19/08/2022	Deutsche Bank	(3,923)	(0.02)
IDR	3,893,465,000	USD	270,098	08/07/2022	HSBC	(9,598)	(0.04)
IDR	7,721,420,000	USD	520,785	08/07/2022	UBS	(4,168)	(0.02)
INR	3,596,000	USD	46,387	08/07/2022	J.P. Morgan	(914)	-
JPY	34,495,000	USD	269,210	22/07/2022	Barclays	(15,105)	(0.06)
JPY	43,950,000	USD	333,622	22/07/2022	BNP Paribas	(9,867)	(0.04)
JPY	52,435,000	USD	410,196	22/07/2022	Morgan Stanley	(23,937)	(0.09)
JPY	93,225,000	USD	720,842	22/07/2022	Standard Chartered	(34,107)	(0.13)
KRW	312,355,000	USD	246,123	08/07/2022	Goldman Sachs	(5,629)	(0.02)
KRW	338,640,000	USD	264,780	08/07/2022	Standard Chartered	(4,047)	(0.02)
NOK	2,605,000	USD	266,433	22/07/2022	Goldman Sachs	(3,639)	(0.01)
NZD	420,000	USD	293,339	22/07/2022	Citibank	(31,249)	(0.12)
NZD	111,000	USD	69,862	22/07/2022	J.P. Morgan	(595)	-
SEK	4,020,000	USD	409,007	19/08/2022	Barclays	(17,309)	(0.07)
SEK	1,270,000	USD	125,704	23/09/2022	HSBC	(1,748)	(0.01)
SEK	1,655,000	USD	162,963	23/09/2022	Morgan Stanley	(1,431)	(0.01)
SEK	5,075,000	USD	499,081	23/09/2022	State Street	(3,747)	(0.01)
TWD	3,990,910	USD	135,033	08/07/2022	Barclays	(976)	-
TWD	7,895,000	USD	267,319	08/07/2022	Citibank	(2,122)	(0.01)
TWD	3,819,090	USD	129,250	08/07/2022	Goldman Sachs	(965)	-
USD	506,888	AUD	735,000	29/07/2022	BNP Paribas	(521)	-
USD	399,032	CAD	515,000	22/07/2022	HSBC	(406)	-
USD	395,479	CAD	515,000	22/07/2022	Morgan Stanley	(3,959)	(0.02)
USD	407,248	CAD	530,000	22/07/2022	RBC	(3,824)	(0.02)
USD	257,073	CAD	335,000	22/07/2022	Standard Chartered	(2,755)	(0.01)
USD	134,855	CAD	175,000	22/07/2022	State Street	(1,077)	-
USD	379,340	EUR	363,052	19/08/2022	Barclays	(100)	-
USD	236,750	GBP	195,000	19/08/2022	Standard Chartered	(574)	-
USD	129,699	MXN	2,675,000	15/07/2022	UBS	(2,328)	(0.01)

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
USD	259,957	NOK	2,605,000	22/07/2022	Deutsche Bank	(2,837)	(0.01)
ZAR	3,060,000	USD	205,742	15/07/2022	UBS	(19,733)	(0.08)
Total Unrealised Loss on Forward Currency Exchange Contracts						(330,829)	(1.27)
Net Unrealised Gain on Forward Currency Exchange Contracts						4,550	0.02

Inflation Rate Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
2,005,000	USD	Morgan Stanley	Pay floating US CPI 1 month Receive fixed 2.843%	22/06/2032	24,023	0.09
2,660,000	USD	Morgan Stanley	Pay floating US CPI 1 month Receive fixed 3.095%	22/06/2027	20,349	0.08
Total Market Value on Inflation Rate Swap Contracts - Assets					44,372	0.17
Net Market Value on Inflation Rate Swap Contracts - Assets					44,372	0.17

Interest Rate Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
4,125,000	BRL	Morgan Stanley	Pay fixed 12.5% Receive floating CDI 1 day	04/01/2027	3,838	0.02
9,600,000	CNY	Morgan Stanley	Pay fixed 2.515% Receive floating CNREPOFIX=CFXS 1 week	23/06/2027	7,597	0.03
7,800,000	BRL	Morgan Stanley	Pay fixed 12.449% Receive floating CDI 1 day	04/01/2027	9,179	0.04
4,500,000	NZD	Morgan Stanley	Pay fixed 4.02% Receive floating BBR 3 month	09/06/2027	13,729	0.05
320,000	USD	Morgan Stanley	Pay floating SOFR 1 day Receive fixed 2.915%	21/06/2052	14,167	0.05
4,300,000	USD	Morgan Stanley	Pay fixed 1.504% Receive floating LIBOR 3 month	09/11/2031	577,434	2.21
Total Interest Rate Swap Contracts at Fair Value - Assets					625,944	2.40
1,555,000	USD	Morgan Stanley	Pay floating LIBOR 3 month Receive fixed 1.504%	09/11/2031	(208,816)	(0.80)
800,000	USD	Morgan Stanley	Pay floating LIBOR 3 month Receive fixed 1.504%	09/11/2031	(107,430)	(0.41)
500,000	USD	Morgan Stanley	Pay floating LIBOR 3 month Receive fixed 1.504%	09/11/2031	(67,143)	(0.26)
675,000	USD	Morgan Stanley	Pay fixed 2.915% Receive floating SOFR 1 day	21/06/2052	(29,884)	(0.11)
Total Interest Rate Swap Contracts at Fair Value - Liabilities					(413,273)	(1.58)
Net Market Value on Interest Rate Swap Contracts - Assets					212,671	0.82

Dynamic Credit Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Option Purchased Contracts

Quantity	Security Description	Currency	Counterparty	Market Value USD	% of Net Assets
1,303,000	Foreign Exchange USD/INR, Call, 80.250, 31/10/2022	USD	HSBC	14,015	0.06
1,280,000	S&P 500 Index, Put, 3,200.000, 15/07/2022	USD	Barclays	704	-
Total Market Value on Option Purchased Contracts - Assets				14,719	0.06

Total Return Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
126,360	USD	Morgan Stanley	Receive Spread of 0.20% on Notional Pay Blackstone Mortgage Tru-CI A	16/01/2024	3,644	0.01
62,694	USD	Morgan Stanley	Receive Spread of 0.00% on Notional Pay Blackstone Mortgage Tru-CI A	16/01/2024	2,033	0.01
575,000	USD	J.P. Morgan	Receive Spread of 0.00% on Notional Pay Goodyear Tire & Rubber Co.	20/09/2022	22,440	0.09
365,000	USD	J.P. Morgan	Receive Spread of 0.00% on Notional Pay Halliburton Co.	20/09/2022	76	-
1,235,000	USD	J.P. Morgan	Receive Spread of 0.00% on Notional Pay Macy's Retail Holdings LLC	20/09/2022	6,586	0.02
Total Market Value on Total Return Swap Contracts - Assets					34,779	0.13
75,600	USD	Citibank	Receive Spread of 0.18% on Notional Pay Amn Healthcare Services Inc	16/01/2024	(8,628)	(0.03)
445,000	USD	J.P. Morgan	Receive Spread of 0.00% on Notional Pay Mozart Debt Merger Sub Inc	20/09/2022	(1,880)	(0.01)
Total Market Value on Total Return Swap Contracts - Liabilities					(10,508)	(0.04)
Net Market Value on Total Return Swap Contracts - Assets					24,271	0.09

Cash	2,256,162	8.65
Other assets/(liabilities)	646,024	2.48
Total net assets	26,080,035	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	64.40
Puerto Rico	3.60
Brazil	2.45
France	1.92
China	1.88
United Kingdom	1.85
Dominican Republic	1.73
Indonesia	1.61
Mexico	1.37
Peru	1.34
Colombia	0.84
Mauritius	0.74
Jordan	0.72
Luxembourg	0.70
Italy	0.70
Suriname	0.67
Panama	0.63
Bahamas	0.54
Ireland	0.47
Sri Lanka	0.43
Canada	0.28
Total Investments	88.87
Cash and Other assets/(liabilities)	11.13
Total	100.00

[§] Security is currently in default.

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

Dynamic Emerging Markets Bond Fund

INVESTMENT OBJECTIVE

The fund's objective is to maximise the value of its shares through both growth in the value of, and income from, its investments.

The fund is actively managed and invests mainly in a portfolio of bonds of all types from emerging markets issuers.

The fund invests primarily in debt securities issued by governments, government agencies, supra-national organisations and companies that are either incorporated in one of the economically emerging countries of Latin America, Asia, Europe, Africa and the Middle East or conduct most of their business in such countries. These debt securities can be of any credit rating (including investment grade, non-investment grade or high-yield and/or unrated securities). Typically, the average credit quality of the portfolio will be within the range BBB to BB (as rated by Standard & Poor's or equivalent). The average credit quality of the portfolio may at times be higher or lower depending on market conditions. In accordance with its own internal rating system, the investment manager will ensure that the unrated debt securities in which the fund invests are of the same average quality as the rated securities of the same type. Portfolio debt securities can include fixed and floating rate bonds, warrants and other transferable debt securities of any type, including high yield securities and up to 10% in distressed and/or defaulted bonds. The fund may invest up to 10% of its net assets in asset-backed securities (ABS) and mortgage-backed securities (MBS), up to 10% in convertible bonds and up to 20% in contingent convertible bonds.

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

For temporary defensive purposes, and during exceptional market conditions, investments in money market securities may exceed 30% of net assets.

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

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in currencies, debt securities, credit indices and equities. The fund may use total return swaps (TRS) and any use is expected to be on a temporary basis and dependent on market conditions or when prevailing market conditions cause TRS to be the most efficient instrument to express a view in a fixed income market. Use of TRS is expected for efficient portfolio management and the impact is expected to be negligible. Investors should refer to the "Total Return Swaps" section of the current prospectus for more details on the expected and maximum use of total return swaps by the fund. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
ALBANIA				
Albania Government Bond, Reg. S 3.5% 23/11/2031	EUR	170,000	132,128	0.72
			132,128	0.72
BAHAMAS				
Commonwealth of the Bahamas, 144A 6% 21/11/2028	USD	200,000	145,111	0.79
			145,111	0.79
BARBADOS				
Barbados Government Bond, Reg. S 6.5% 01/10/2029	USD	200,000	193,000	1.05
			193,000	1.05
BENIN				
Benin Government International Bond, Reg. S 4.875% 19/01/2032	EUR	180,000	135,040	0.73
			135,040	0.73
BRAZIL				
Brazil Government Bond 4.5% 30/05/2029	USD	200,000	179,257	0.97
Brazil Notas do Tesouro Nacional 10% 01/01/2025	BRL	110,000	207,124	1.13
Brazil Notas do Tesouro Nacional 10% 01/01/2027	BRL	103,000	187,083	1.02
Suzano Austria GmbH 3.125% 15/01/2032	USD	200,000	151,216	0.82
			724,680	3.94

Dynamic Emerging Markets Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
CHILE					INDONESIA				
AES Andes SA, Reg. S, FRN 7.125% 26/03/2079	USD	200,000	179,607	0.98	Azure Power Energy Ltd., Reg. S 3.575% 19/08/2026	USD	192,740	159,762	0.87
Empresa de los Ferrocarriles del Estado, Reg. S 3.068% 18/08/2050	USD	200,000	119,853	0.65	Export-Import Bank of India, Reg. S 2.25% 13/01/2031	USD	200,000	158,163	0.86
Empresa de Transporte de Pasajeros Metro SA, Reg. S 3.65% 07/05/2030	USD	200,000	179,720	0.98				808,233	4.39
			479,180	2.61	INDONESIA				
CHINA					Bank Negara Indonesia Persero Tbk. PT, Reg. S 3.75% 30/03/2026	USD	200,000	181,982	0.99
CNAC HK Finbridge Co. Ltd., Reg. S 3% 22/09/2030	USD	200,000	173,688	0.94	Bank Negara Indonesia Persero Tbk. PT, Reg. S, FRN 4.3% 31/12/2164	USD	200,000	175,250	0.95
Huarong Finance 2017 Co. Ltd., Reg. S 4.95% 07/11/2047	USD	250,000	176,250	0.96	Minejesa Capital BV, Reg. S 4.625% 10/08/2030	USD	200,000	180,070	0.98
West China Cement Ltd., Reg. S 4.95% 08/07/2026	USD	200,000	160,250	0.87	Pertamina Persero PT, Reg. S 1.4% 09/02/2026	USD	200,000	178,080	0.97
Yunda Holding Investment Ltd., Reg. S 2.25% 19/08/2025	USD	200,000	181,929	0.99				715,382	3.89
Zhongsheng Group Holdings Ltd., Reg. S 3% 13/01/2026	USD	200,000	186,664	1.02	ISRAEL				
			878,781	4.78	Bank Hapoalim BM, Reg. S, FRN, 144A 3.255% 21/01/2032	USD	200,000	172,000	0.93
COLOMBIA					Bank Leumi Le-Israel BM, Reg. S, FRN, 144A 3.275% 29/01/2031	USD	215,000	189,738	1.03
Banco de Bogota SA, Reg. S 6.25% 12/05/2026	USD	200,000	189,494	1.03	Leviathan Bond Ltd., Reg. S, 144A 6.125% 30/06/2025	USD	200,000	188,574	1.03
Colombia Government Bond 3.875% 25/04/2027	USD	200,000	175,560	0.95				550,312	2.99
Colombia Government Bond 7.5% 26/08/2026	COP	808,000,000	173,787	0.95	IVORY COAST				
Ecopetrol SA 6.875% 29/04/2030	USD	200,000	177,397	0.96	Ivory Coast Government Bond, Reg. S 6.375% 03/03/2028	USD	200,000	178,284	0.97
			716,238	3.89	Ivory Coast Government Bond, Reg. S 4.875% 30/01/2032	EUR	100,000	75,696	0.41
DOMINICAN REPUBLIC								253,980	1.38
Dominican Republic Government Bond, Reg. S 5.95% 25/01/2027	USD	200,000	191,515	1.04	JORDAN				
Dominican Republic Government Bond, Reg. S 6% 19/07/2028	USD	150,000	140,250	0.76	Jordan Government Bond, Reg. S 5.85% 07/07/2030	USD	200,000	159,130	0.87
			331,765	1.80				159,130	0.87
ECUADOR					KAZAKHSTAN				
Ecuador Government Bond, STEP, 144A 5% 31/07/2030	USD	200,000	127,709	0.69	KazMunayGas National Co. JSC, Reg. S 5.375% 24/04/2030	USD	200,000	177,190	0.96
			127,709	0.69				177,190	0.96
EGYPT					MAURITIUS				
Egypt Government Bond, Reg. S 3.875% 16/02/2026	USD	200,000	146,820	0.80	Axian Telecom, Reg. S 7.375% 16/02/2027	USD	200,000	193,257	1.05
			146,820	0.80				193,257	1.05
GEORGIA					MEXICO				
Georgian Railway JSC, Reg. S 4% 17/06/2028	USD	200,000	167,080	0.91	Banco Mercantil del Norte SA, Reg. S, FRN 6.75% Perpetual	USD	200,000	189,248	1.03
			167,080	0.91	Mexico City Airport Trust, Reg. S 3.875% 30/04/2028	USD	220,000	189,607	1.03
GUATEMALA					Mexico City Airport Trust, Reg. S 5.5% 31/07/2047	USD	200,000	137,884	0.75
Guatemala Government Bond, Reg. S 4.875% 13/02/2028	USD	200,000	187,418	1.02	Sigma Finance Netherlands BV, Reg. S 4.875% 27/03/2028	USD	200,000	185,826	1.01
Guatemala Government Bond, Reg. S 4.9% 01/06/2030	USD	200,000	183,050	0.99				702,565	3.82
			370,468	2.01	MOROCCO				
HUNGARY					Morocco Government Bond, Reg. S 3% 15/12/2032	USD	200,000	137,766	0.75
Hungary Government Bond 3% 27/10/2027	HUF	84,000,000	171,891	0.93	Vivo Energy Investments BV, Reg. S 5.125% 24/09/2027	USD	200,000	190,950	1.04
			171,891	0.93				328,716	1.79
INDIA					OMAN				
ABJA Investment Co. Pte. Ltd., Reg. S 5.45% 24/01/2028	USD	200,000	189,639	1.03	Oman Government Bond, Reg. S 6.25% 25/01/2031	USD	200,000	193,677	1.05
Adani International Container Terminal Pvt Ltd., Reg. S 3% 16/02/2031	USD	192,000	163,365	0.89	OmGrid Funding Ltd., Reg. S 5.196% 16/05/2027	USD	200,000	189,812	1.03
Adani Renewable Energy RJ Ltd., Reg. S 4.625% 15/10/2039	USD	183,500	137,304	0.74	Oryx Funding Ltd., Reg. S 5.8% 03/02/2031	USD	200,000	189,196	1.03
								572,685	3.11

Dynamic Emerging Markets Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
PARAGUAY				
Paraguay Government Bond, Reg. S 2.739% 29/01/2033	USD	240,000	178,414	0.97
			178,414	0.97
PHILIPPINES				
Globe Telecom, Inc., Reg. S, FRN 4.2% Perpetual	USD	200,000	188,555	1.03
			188,555	1.03
ROMANIA				
Romania Government Bond, Reg. S 3% 27/02/2027	USD	170,000	150,282	0.82
Romania Government Bond, Reg. S 2.125% 07/03/2028	EUR	140,000	120,108	0.65
			270,390	1.47
SAUDI ARABIA				
Dar Al-Arkan Sukuk Co. Ltd., Reg. S 6.75% 15/02/2025	USD	200,000	198,052	1.08
			198,052	1.08
SENEGAL				
Senegal Government Bond, Reg. S 6.25% 23/05/2033	USD	200,000	154,258	0.84
			154,258	0.84
SERBIA				
Serbia Government Bond, Reg. S 2.125% 01/12/2030	USD	200,000	147,357	0.80
			147,357	0.80
SOUTH AFRICA				
South Africa Government Bond 4.85% 30/09/2029	USD	200,000	171,708	0.93
South Africa Government Bond 5.375% 24/07/2044	USD	200,000	137,398	0.75
South Africa Government Bond 10.5% 21/12/2026	ZAR	2,650,000	170,760	0.93
South Africa Government Bond 8% 31/01/2030	ZAR	3,300,000	174,075	0.94
South Africa Government Bond 7% 28/02/2031	ZAR	3,500,000	167,117	0.91
			821,058	4.46
SRI LANKA				
Sri Lanka Government Bond, Reg. S 6.825% 18/07/2026	USD	200,000	69,222	0.38
			69,222	0.38
SURINAME				
Suriname Government Bond, Reg. S 9.25% 26/10/2026	USD	200,000	163,300	0.89
			163,300	0.89
THAILAND				
Indorama Ventures Global Services Ltd., Reg. S 4.375% 12/09/2024	USD	200,000	197,790	1.07
Kasikornbank PCL, Reg. S, FRN 3.343% 02/10/2031	USD	200,000	180,401	0.98
Thaioil Treasury Center Co. Ltd., Reg. S 2.5% 18/06/2030	USD	200,000	161,301	0.88
Thaioil Treasury Center Co. Ltd., Reg. S 3.5% 17/10/2049	USD	200,000	130,385	0.71
			669,877	3.64
TRINIDAD AND TOBAGO				
Trinidad & Tobago Government Bond, Reg. S 4.5% 04/08/2026	USD	200,000	190,219	1.03
			190,219	1.03

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
UNITED ARAB EMIRATES				
DAE Sukuk Difo Ltd., Reg. S 3.75% 15/02/2026	USD	200,000	189,339	1.03
Emirates NBD Bank PJSC, Reg. S, FRN 6.125% Perpetual	USD	200,000	200,400	
			389,739	2.12
UNITED STATES OF AMERICA				
Kosmos Energy Ltd., Reg. S 7.125% 04/04/2026	USD	200,000	172,539	0.94
			172,539	0.94
UZBEKISTAN				
Uzbekistan Government Bond, Reg. S 3.7% 25/11/2030	USD	200,000	145,350	0.79
			145,350	0.79
VIETNAM				
Mong Duong Finance Holdings BV, Reg. S 5.125% 07/05/2029	USD	250,000	202,188	1.10
			202,188	1.10
Total Bonds			13,141,859	71.44
Total Transferable securities and money market instruments admitted to an official exchange listing			13,141,859	71.44
Transferable securities and money market instruments dealt in on another regulated market				
Bonds				
BRAZIL				
Globo Comunicacao e Participacoes SA, Reg. S 5.5% 14/01/2032	USD	200,000	157,724	0.86
			157,724	0.86
CHILE				
Agrosuper SA, Reg. S 4.6% 20/01/2032	USD	150,000	129,254	0.70
Mercury Chile Holdco LLC, Reg. S 6.5% 24/01/2027	USD	200,000	173,932	0.95
VTR Comunicaciones SpA, Reg. S 5.125% 15/01/2028	USD	200,000	148,663	0.81
			451,849	2.46
COLOMBIA				
Canacol Energy Ltd., Reg. S 5.75% 24/11/2028	USD	200,000	165,154	0.90
			165,154	0.90
GUATEMALA				
CT Trust, Reg. S 5.125% 03/02/2032	USD	200,000	166,396	0.90
			166,396	0.90
INDIA				
CA Magnum Holdings, Reg. S 5.375% 31/10/2026	USD	200,000	174,414	0.95
			174,414	0.95
ISRAEL				
ICL Group Ltd., Reg. S, 144A 6.375% 31/05/2038	USD	200,000	199,000	1.08
			199,000	1.08
KAZAKHSTAN				
Tengizchevroil Finance Co. International Ltd., Reg. S 3.25% 15/08/2030	USD	200,000	152,580	0.83
			152,580	0.83
MALAYSIA				
Malaysia Treasury Bill 0% 09/08/2022	MYR	1,700,000	384,816	2.09
			384,816	2.09

Dynamic Emerging Markets Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
MEXICO				
BBVA Bancomer SA, Reg. S, FRN 5.125% 18/01/2033	USD	200,000	171,094	0.93
Cemex SAB de CV, Reg. S 5.45% 19/11/2029	USD	200,000	180,750	0.98
Electricidad Firme de Mexico Holdings SA de CV, Reg. S 4.9% 20/11/2026	USD	200,000	165,675	0.90
Petroleos Mexicanos 5.35% 12/02/2028	USD	200,000	156,694	0.85
Petroleos Mexicanos 5.5% 27/06/2044	USD	200,000	114,828	0.63
			789,041	4.29
PANAMA				
Aeropuerto Internacional de Tocumen SA, Reg. S 4% 11/08/2041	USD	200,000	163,835	0.89
Banco General SA, Reg. S, FRN 5.25% 31/12/2164	USD	200,000	183,614	1.00
Banco Nacional de Panama, Reg. S 2.5% 11/08/2030	USD	200,000	158,970	0.86
C&W Senior Financing DAC, Reg. S 6.875% 15/09/2027	USD	200,000	180,368	0.98
			686,787	3.73
PERU				
Banco de Credito del Peru SA, Reg. S, FRN 3.125% 01/07/2030	USD	200,000	182,901	0.99
InRetail Consumer, Reg. S 3.25% 22/03/2028	USD	200,000	166,782	0.91
Peru Government Bond, Reg. S 5.94% 12/02/2029	PEN	800,000	193,384	1.05
Peru Government Bond, Reg. S 8.2% 12/08/2026	PEN	750,000	207,536	1.13
			750,603	4.08
SOUTH AFRICA				
Eskom Holdings SOC Ltd., Reg. S 6.75% 06/08/2023	USD	200,000	184,691	1.00
			184,691	1.00
THAILAND				
Bangkok Bank PCL, Reg. S, FRN 3.733% 25/09/2034	USD	200,000	176,275	0.96
			176,275	0.96
Total Bonds			4,439,330	24.13
Total Transferable securities and money market instruments dealt in on another regulated market			4,439,330	24.13
Total Investments			17,581,189	95.57

Financial Futures Contracts

Security Description	Number of Contracts	Currency	Unrealised Gain/(Loss) USD	% of Net Assets
US 10 Year Note, 21/09/2022	(13)	USD	(21,891)	(0.12)
Total Unrealised Gain on Financial Futures Contracts - Assets			(21,891)	(0.12)
Net Unrealised Gain on Financial Futures Contracts - Assets			(21,891)	(0.12)

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
CNH	1,290,000	USD	189,262	15/07/2022	Canadian Imperial Bank of Commerce	3,349	0.02
MXN	11,775,423	USD	575,740	15/07/2022	J.P. Morgan	5,446	0.03
MXN	4,000,000	USD	194,813	15/07/2022	Standard Chartered	2,610	0.01
USD	285,962	AUD	407,000	22/07/2022	HSBC	5,004	0.03
USD	46,258	BRL	230,000	02/09/2022	J.P. Morgan	3,231	0.02
USD	139,449	CLP	128,887,023	08/07/2022	BNP Paribas	1,642	0.01
USD	70,604	CLP	64,443,511	08/07/2022	J.P. Morgan	1,701	0.01
USD	142,906	CLP	128,887,022	08/07/2022	UBS	5,100	0.03
USD	238,349	CNH	1,525,953	15/07/2022	Bank of America	10,509	0.06
USD	231,625	CNH	1,481,104	15/07/2022	HSBC	10,481	0.06
USD	198,680	CNH	1,272,000	15/07/2022	Morgan Stanley	8,757	0.05
USD	1,058	EUR	1,000	29/07/2022	J.P. Morgan	14	-
USD	231,894	EUR	221,263	19/08/2022	BNP Paribas	644	-
USD	153,285	EUR	143,000	19/08/2022	J.P. Morgan	3,830	0.02
USD	165,489	EUR	157,000	19/08/2022	RBC	1,402	0.01
USD	286,027	EUR	270,934	19/08/2022	State Street	2,863	0.02
USD	198,151	HUF	70,013,000	15/07/2022	Bank of America	14,504	0.08
USD	1,347,294	IDR	19,658,050,360	08/07/2022	UBS	32,033	0.17
USD	192,740	ILS	653,000	21/07/2022	Citibank	6,075	0.03
USD	390,839	ILS	1,295,000	21/07/2022	J.P. Morgan	20,654	0.11
USD	368,185	ILS	1,264,000	21/07/2022	UBS	6,861	0.04
USD	198,217	INR	15,227,000	08/07/2022	Barclays	5,661	0.03
USD	210,506	INR	16,163,000	08/07/2022	Standard Chartered	6,114	0.03
USD	99,165	KRW	124,308,000	08/07/2022	Barclays	3,455	0.02
USD	290,679	KRW	365,000,000	08/07/2022	Goldman Sachs	9,651	0.05
USD	103,692	KRW	130,415,000	08/07/2022	J.P. Morgan	3,281	0.02
USD	498,590	KRW	606,792,000	08/07/2022	Morgan Stanley	31,396	0.17
USD	189,990	KRW	236,579,000	08/07/2022	Standard Chartered	7,838	0.04
USD	193,606	KRW	243,612,000	08/07/2022	UBS	6,040	0.03
USD	375,992	KRW	484,928,000	07/10/2022	Barclays	1,773	0.01
USD	256,354	PEN	941,000	08/07/2022	UBS	7,589	0.04
USD	201,542	PHP	10,703,880	09/09/2022	Bank of America	7,915	0.04
USD	192,211	PHP	10,284,120	09/09/2022	Barclays	6,177	0.03
USD	48,820	THB	1,671,500	09/09/2022	BNP Paribas	1,394	0.01
USD	73,530	THB	2,507,250	09/09/2022	Deutsche Bank	2,392	0.01
USD	32,877	THB	1,128,263	09/09/2022	Goldman Sachs	865	-
USD	40,206	THB	1,378,988	09/09/2022	HSBC	1,080	0.01
USD	194,564	TWD	5,655,000	08/07/2022	Barclays	4,609	0.03
USD	196,693	TWD	5,792,000	08/07/2022	BNP Paribas	2,137	0.01
USD	200,055	TWD	5,849,417	07/10/2022	Barclays	2,018	0.01
USD	191,501	TWD	5,597,583	07/10/2022	Goldman Sachs	1,990	0.01
USD	190,384	ZAR	2,928,000	15/07/2022	Bank of America	12,399	0.07
Total Unrealised Gain on Forward Currency Exchange Contracts						272,484	1.48
AUD	407,000	USD	283,158	22/07/2022	HSBC	(2,200)	(0.01)
CLP	192,686,098	USD	241,693	08/07/2022	J.P. Morgan	(35,672)	(0.19)
CLP	129,531,458	USD	162,779	08/07/2022	UBS	(24,284)	(0.13)
CLP	128,887,023	USD	137,215	07/10/2022	BNP Paribas	(1,773)	(0.01)
CLP	64,443,511	USD	69,510	07/10/2022	J.P. Morgan	(1,789)	(0.01)
CLP	128,887,022	USD	140,594	07/10/2022	UBS	(5,153)	(0.03)
CNH	1,272,000	USD	198,548	15/07/2022	HSBC	(8,625)	(0.05)
CNH	4,283,058	USD	660,717	15/07/2022	Morgan Stanley	(21,212)	(0.11)
CZK	9,072,000	USD	400,085	15/07/2022	J.P. Morgan	(18,622)	(0.10)
EUR	40,775	USD	43,005	29/07/2022	HSBC	(458)	-
HUF	34,799,000	USD	98,451	15/07/2022	Goldman Sachs	(7,172)	(0.04)
HUF	35,214,000	USD	99,495	15/07/2022	J.P. Morgan	(7,127)	(0.04)
IDR	5,600,000,000	USD	384,549	08/07/2022	Deutsche Bank	(9,670)	(0.05)
IDR	2,705,439,000	USD	183,656	08/07/2022	Goldman Sachs	(2,643)	(0.01)
IDR	227,803,650	USD	15,827	08/07/2022	HSBC	(585)	-

Dynamic Emerging Markets Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
IDR	11,124,807,710	USD	772,905	08/07/2022	UBS	(28,577)	(0.16)
IDR	8,305,439,000	USD	558,424	07/10/2022	UBS	(5,440)	(0.03)
ILS	650,000	USD	189,709	21/07/2022	Citibank	(3,902)	(0.02)
ILS	652,000	USD	194,116	21/07/2022	Morgan Stanley	(7,737)	(0.04)
INR	31,390,000	USD	401,002	08/07/2022	J.P. Morgan	(4,054)	(0.02)
JPY	36,700,000	USD	290,025	22/07/2022	BNP Paribas	(19,677)	(0.11)
KRW	484,928,000	USD	375,143	08/07/2022	Barclays	(1,777)	(0.01)
KRW	490,882,000	USD	383,139	08/07/2022	HSBC	(5,190)	(0.03)
KRW	247,066,000	USD	191,216	08/07/2022	Standard Chartered	(990)	(0.01)
KRW	483,830,000	USD	381,262	08/07/2022	UBS	(8,742)	(0.05)
PHP	20,988,000	USD	387,500	09/09/2022	HSBC	(7,839)	(0.04)
PLN	847,000	USD	189,583	12/08/2022	State Street	(2,793)	(0.01)
SGD	680,000	USD	489,681	16/09/2022	Morgan Stanley	(1,270)	(0.01)
THB	13,337,000	USD	389,147	09/09/2022	BNP Paribas	(10,740)	(0.06)
TWD	5,849,417	USD	197,916	08/07/2022	Barclays	(1,431)	(0.01)
TWD	5,597,583	USD	189,440	08/07/2022	Goldman Sachs	(1,414)	(0.01)
USD	381,139	CNH	2,566,000	15/07/2022	HSBC	(1,991)	(0.01)
USD	429,352	EUR	410,917	19/08/2022	Barclays	(113)	-
USD	386,487	MXN	7,972,423	15/07/2022	Canadian Imperial Bank of Commerce	(6,999)	(0.04)
USD	384,019	MXN	7,803,000	15/07/2022	J.P. Morgan	(1,105)	(0.01)
USD	161,144	PEN	620,000	08/07/2022	BNP Paribas	(2,761)	(0.01)
ZAR	1,463,000	USD	98,237	15/07/2022	J.P. Morgan	(9,306)	(0.05)
ZAR	1,465,000	USD	99,270	15/07/2022	UBS	(10,217)	(0.06)
Total Unrealised Loss on Forward Currency Exchange Contracts						(291,250)	(1.58)
Net Unrealised Loss on Forward Currency Exchange Contracts						(18,766)	(0.10)

Interest Rate Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
29,300,000	INR	J.P. Morgan	Pay floating MIBOR 1 day Receive fixed 6.87%	22/06/2024	1,019	-
30,000,000	INR	J.P. Morgan	Pay fixed 6.835% Receive floating MIBOR 1 day	30/05/2027	1,507	0.01
Total Interest Rate Swap Contracts at Fair Value - Assets					2,526	0.01
29,300,000	INR	J.P. Morgan	Pay fixed 7.068% Receive floating MIBOR 1 day	22/06/2027	(1,553)	(0.01)
30,000,000	INR	J.P. Morgan	Pay floating MIBOR 1 day Receive fixed 6.59%	30/05/2024	(340)	-
Total Interest Rate Swap Contracts at Fair Value - Liabilities					(1,893)	(0.01)
Net Market Value on Interest Rate Swap Contracts - Assets					633	-

Cash	598,832	3.26
Other assets/(liabilities)	215,308	1.17
Total net assets	18,395,329	100.00

Geographic Allocation of Portfolio

	% of Net Assets
Mexico	8.11
South Africa	5.46
India	5.34
Chile	5.07
Brazil	4.80
Colombia	4.79
China	4.78
Thailand	4.60
Peru	4.08
Israel	4.07
Indonesia	3.89
Panama	3.73
Oman	3.11
Guatemala	2.91
United Arab Emirates	2.12
Malaysia	2.09
Dominican Republic	1.80
Kazakhstan	1.79
Morocco	1.79
Romania	1.47
Ivory Coast	1.38
Vietnam	1.10
Saudi Arabia	1.08
Mauritius	1.05
Barbados	1.05
Trinidad and Tobago	1.03
Philippines	1.03
Paraguay	0.97
United States of America	0.94
Hungary	0.93
Georgia	0.91
Suriname	0.89
Jordan	0.87
Senegal	0.84
Serbia	0.80
Egypt	0.80
Uzbekistan	0.79
Bahamas	0.79
Benin	0.73
Albania	0.72
Ecuador	0.69
Sri Lanka	0.38
Total Investments	95.57
Cash and Other assets/(liabilities)	4.43
Total	100.00

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

Dynamic Global Bond Fund

INVESTMENT OBJECTIVE

The fund's objective is to generate income while offering some protection against rising interest rates and a low correlation with equity markets.

The fund is actively managed and invests mainly in a portfolio of bonds of all types from issuers around the world, including emerging markets.

The fund invests primarily in debt securities issued by governments, government agencies, companies and banks. Portfolio debt securities can include fixed and floating rate bonds, warrants and other transferable debt securities of any type, including high yield securities (including up to 10% in distressed and/or defaulted bonds). The fund may invest more than 20% of net assets in asset-backed securities (ABS) and mortgage-backed securities (MBS) and invest up to 25% in convertible bonds (including up to 20% in contingent convertible bonds).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

For temporary defensive purposes, and during exceptional market conditions, investments in money market securities may exceed 30% of net assets.

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

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in currencies, debt securities, credit indices and equities. The fund may use total return swaps (TRS) and any use is expected to be on a temporary basis and dependent on market conditions or when prevailing market conditions cause TRS to be the most efficient instrument to express a view in a fixed income market. Use of TRS is expected for efficient portfolio management and the impact is expected to be negligible. Investors should refer to the "Total Return Swaps" section of the current prospectus for more details of the expected and maximum use of total return swaps by the fund. For a

summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
AUSTRALIA				
Australia Government Bond, Reg. S 1.75% 21/06/2051	AUD	34,700,000	15,229,058	1.06
			15,229,058	1.06
BAHRAIN				
Bahrain Government Bond, Reg. S 5.625% 18/05/2034	USD	4,270,000	3,514,658	0.24
			3,514,658	0.24
BRAZIL				
Braskem Netherlands Finance BV, 144A 5.875% 31/01/2050	USD	6,550,000	5,249,612	0.37
Brazil Notas do Tesouro Nacional 10% 01/01/2031	BRL	49,935	8,540,518	0.60
Brazil Notas do Tesouro Nacional 100% 01/01/2033	BRL	6,814,000	11,408,662	0.79
Brazil Notas do Tesouro Nacional 10% 01/01/2027	BRL	24,014,900	43,619,197	3.03
			68,817,989	4.79
CHILE				
Bonos de la Tesoreria de la Republica en pesos 4.5% 01/03/2026	CLP	37,665,000,000	37,856,221	2.63
			37,856,221	2.63
CHINA				
China Development Bank 3.09% 18/06/2030	CNY	33,000,000	4,918,936	0.34
China Government Bond 2.68% 21/05/2030	CNY	92,000,000	13,538,404	0.94
China Government Bond 3.27% 19/11/2030	CNY	252,000,000	38,787,028	2.70
CIFI Holdings Group Co. Ltd., Reg. S 4.375% 12/04/2027	USD	4,440,000	2,409,810	0.17
Country Garden Holdings Co. Ltd., Reg. S 3.3% 12/01/2031	USD	5,575,000	2,327,562	0.16
Kaisa Group Holdings Ltd., Reg. S 8.5% 30/06/2022	USD	5,880,000	825,514	0.06
Kaisa Group Holdings Ltd., Reg. S 11.95% 22/10/2022	USD	5,025,000	703,217	0.05
Kaisa Group Holdings Ltd., Reg. S 11.5% 30/01/2023	USD	3,164,000	439,539	0.03
Kaisa Group Holdings Ltd., Reg. S 11.7% 11/11/2025 ³	USD	1,100,000	150,401	0.01
Longfor Group Holdings Ltd., Reg. S 3.85% 13/01/2032	USD	3,560,000	2,510,094	0.17
Shimao Group Holdings Ltd., Reg. S 5.2% 16/01/2027	USD	850,000	94,880	0.01
Shimao Group Holdings Ltd., Reg. S 3.45% 11/01/2031	USD	6,500,000	725,888	0.05
Times China Holdings Ltd., Reg. S 6.75% 08/07/2025	USD	4,900,000	686,000	0.05

Dynamic Global Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Times China Holdings Ltd., Reg. S 6.2% 22/03/2026	USD	1,400,000	196,000	0.01	QATAR				
Yanlord Land HK Co. Ltd., Reg. S 5.125% 20/05/2026	USD	4,900,000	3,730,370	0.26	Qatar Energy, Reg. S 2.25% 12/07/2031	USD	8,800,000	7,534,296	0.52
			72,043,643	5.01				7,534,296	0.52
CYPRUS					ROMANIA				
Cyprus Government Bond, Reg. S 2.75% 03/05/2049	EUR	6,292,000	5,512,806	0.38	Romania Government Bond 5% 12/02/2029	RON	105,095,000	18,016,460	1.25
			5,512,806	0.38	Romania Government Bond, Reg. S 2% 28/01/2032	EUR	830,000	590,502	0.04
FRANCE					Romania Government Bond 5.8% 26/07/2027	RON	12,810,000	2,380,609	0.17
Alice France Holding SA, Reg. S 4% 15/02/2028	EUR	715,000	507,882	0.04				20,987,571	1.46
			507,882	0.04	SAUDI ARABIA				
GERMANY					Riyad Sukuk Ltd., Reg. S, FRN 3.174% 25/02/2030	USD	955,000	920,752	0.06
Deutsche Bundesrepublik Inflation Linked Bond, Reg. S 0.1% 15/04/2026	EUR	99,965,000	128,485,613	8.93				920,752	0.06
Deutsche Bundesrepublik Inflation Linked Bond, Reg. S 0.5% 15/04/2030	EUR	14,241,000	19,224,818	1.34	SERBIA				
			147,710,431	10.27	Serbia Treasury 5.875% 08/02/2028	RSD	1,082,200,000	9,053,286	0.63
HUNGARY					Serbia Treasury 4.5% 20/08/2032	RSD	2,558,990,000	18,169,530	1.26
Hungary Government Bond 4.75% 24/11/2032	HUF	2,980,000,000	6,029,294	0.42				27,222,816	1.89
Hungary Government Bond 2.25% 20/04/2033	HUF	5,342,640,000	8,424,738	0.59	SOUTH AFRICA				
			14,454,032	1.01	South Africa Government Bond 10.5% 21/12/2026	ZAR	448,300,000	28,887,335	2.01
ICELAND					South Africa Government Bond 8.75% 28/02/2048	ZAR	332,251,000	15,526,560	1.08
Landsbankinn HF, Reg. S 0.5% 20/05/2024	EUR	479,000	475,274	0.03				44,413,895	3.09
			475,274	0.03	SWEDEN				
INDIA					Sweden Government Bond, Reg. S 2.25% 01/06/2032	SEK	133,680,000	13,673,659	0.95
HDFC Bank Ltd., Reg. S 8.1% 22/03/2025	INR	280,000,000	3,517,970	0.25	Sweden Government Bond 3.5% 30/03/2039	SEK	108,850,000	13,209,093	0.92
India Government Bond 6.45% 07/10/2029	INR	1,160,000,000	13,958,071	0.97				26,882,752	1.87
			17,476,041	1.22	UNITED ARAB EMIRATES				
IRELAND					Abu Dhabi Ports Co. PJSC, Reg. S 2.5% 06/05/2031	USD	2,235,000	1,918,808	0.13
AerCap Ireland Capital DAC 3.5% 15/01/2025	USD	4,560,000	4,357,397	0.30				1,918,808	0.13
AerCap Ireland Capital DAC 6.5% 15/07/2025	USD	6,140,000	6,287,526	0.44	UNITED KINGDOM				
AerCap Ireland Capital DAC 3% 29/10/2028	USD	5,030,000	4,226,213	0.30	Motion Bondco DAC, 144A 6.625% 15/11/2027	USD	820,000	668,255	0.05
AerCap Ireland Capital DAC 3.3% 30/01/2032	USD	5,260,000	4,218,517	0.29	UK Treasury Inflation Linked, Reg. S 0.125% 22/03/2024	GBP	77,297,000	136,660,583	9.50
			19,089,653	1.33				137,328,838	9.55
ISRAEL					UNITED STATES OF AMERICA				
Israel Government Bond 3.75% 31/03/2047	ILS	77,583,000	23,725,979	1.65	American Honda Finance Corp. 1.95% 18/10/2024	EUR	344,000	358,421	0.03
			23,725,979	1.65	NextEra Energy Capital Holdings, Inc. 5% 15/07/2032	USD	2,625,000	2,693,934	0.19
MEXICO					NGL Energy Partners LP 7.5% 01/11/2023	USD	1,600,000	1,450,240	0.10
Mexican Bonos 8% 07/11/2047	MXN	179,700,000	7,903,819	0.55	Pacific Gas and Electric Co. 3.3% 01/08/2040	USD	400,000	276,911	0.02
			7,903,819	0.55	Pacific Gas and Electric Co. 3.5% 01/08/2050	USD	2,385,000	1,599,609	0.11
NEW ZEALAND					PG&E Corp. 5% 01/07/2028	USD	940,000	796,246	0.06
New Zealand Government Bond 2.75% 15/05/2051	NZD	38,897,000	18,589,808	1.29	Southern California Edison Co. 4.875% 01/03/2049	USD	2,833,000	2,582,039	0.18
			18,589,808	1.29	UnitedHealth Group, Inc. 4.75% 15/05/2052	USD	3,760,000	3,766,190	0.26
PHILIPPINES					US Treasury 0.125% 31/07/2022	USD	5,000,000	4,995,887	0.35
Philippine Government Bond 6.25% 14/01/2036	PHP	511,000,000	9,078,711	0.63	US Treasury 0.125% 31/10/2022	USD	4,700,000	4,669,109	0.32
Philippine Government Bond 3.9% 26/11/2022	PHP	1,045,000,000	18,470,654	1.29	US Treasury 1.625% 15/11/2022	USD	110,000,000	109,718,435	7.63
			27,549,365	1.92	US Treasury 0.125% 31/01/2023	USD	115,000,000	113,363,613	7.88
					US Treasury 0.125% 30/06/2023	USD	43,000,000	41,834,673	2.91
					US Treasury 1.375% 30/06/2023	USD	66,000,000	64,994,532	4.52

Dynamic Global Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
US Treasury Inflation Indexed 0.125% 15/01/2023	USD	41,380,000	52,744,824	3.67
US Treasury Inflation Indexed 0.625% 15/04/2023	USD	34,200,000	40,531,119	2.82
Verizon Communications, Inc. 3.55% 22/03/2051	USD	4,890,000	3,930,844	0.27
			450,306,626	31.32
Total Bonds			1,197,973,013	83.31

Convertible Bonds

UNITED STATES OF AMERICA

Southern Co. (The) 6.75% 01/08/2022	USD	69,185	3,652,276	0.26
			3,652,276	0.26
Total Convertible Bonds			3,652,276	0.26
Total Transferable securities and money market instruments admitted to an official exchange listing			1,201,625,289	83.57

Transferable securities and money market instruments dealt in on another regulated market

Bonds

ARGENTINA

MercadoLibre, Inc. 3.125% 14/01/2031	USD	1,455,000	1,059,294	0.07
			1,059,294	0.07

CANADA

Canada Government Real Return Bond 4% 01/12/2031	CAD	5,568,000	8,899,888	0.62
			8,899,888	0.62

CHINA

NXP BV 5% 15/01/2033	USD	3,470,000	3,393,502	0.24
			3,393,502	0.24

CROATIA

Agrokro dd 1.013% 31/12/2049	EUR	9,381,666	3,713,588	0.26
			3,713,588	0.26

EGYPT

Egypt Treasury Bill 0% 13/09/2022	EGP	2,050,000	105,950	-
Egypt Treasury Bill 0% 01/11/2022	EGP	5,150,000	260,662	0.02
			366,612	0.02

IRELAND

AerCap Ireland Capital DAC, FRN 2.19% 29/09/2023	USD	2,435,000	2,402,108	0.17
Avolon Holdings Funding Ltd., 144A 2.75% 21/02/2028	USD	1,265,000	1,031,199	0.07
			3,433,307	0.24

MALAYSIA

1MDB Global Investments Ltd., Reg. S 4.4% 09/03/2023	USD	4,500,000	4,363,935	0.30
Malaysia Government Bond 4.921% 06/07/2048	MYR	34,530,000	7,746,418	0.54
Malaysia Government Bond 4.935% 30/09/2043	MYR	12,635,000	2,883,418	0.20
			14,993,771	1.04

PUERTO RICO

Commonwealth of Puerto Rico 5.25% 01/07/2023	USD	447,010	452,026	0.03
Commonwealth of Puerto Rico 0% 01/07/2024	USD	205,884	188,536	0.01
Commonwealth of Puerto Rico 5.375% 01/07/2025	USD	445,757	462,861	0.03
Commonwealth of Puerto Rico 5.625% 01/07/2027	USD	441,720	469,376	0.03
Commonwealth of Puerto Rico 5.625% 01/07/2029	USD	434,554	464,860	0.03

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Commonwealth of Puerto Rico 5.75% 01/07/2031	USD	422,078	461,916	0.03
Commonwealth of Puerto Rico 0% 01/07/2033	USD	515,073	290,070	0.02
Commonwealth of Puerto Rico 4% 01/07/2033	USD	400,241	367,988	0.03
Commonwealth of Puerto Rico 4% 01/07/2035	USD	359,763	324,414	0.02
Commonwealth of Puerto Rico 4% 01/07/2037	USD	308,771	273,181	0.02
Commonwealth of Puerto Rico 4% 01/07/2041	USD	419,812	357,217	0.03
Commonwealth of Puerto Rico 4% 01/07/2046	USD	436,600	360,557	0.03
Commonwealth of Puerto Rico, FRN 0% 01/11/2043	USD	1,990,651	992,837	0.07
			5,465,839	0.38

THAILAND

Thailand Government Bond 3.6% 17/06/2067	THB	125,173,000	2,841,416	0.20
Thailand Government Bond 4% 17/06/2066	THB	96,019,000	2,397,324	0.17
Thailand Government Bond, Reg. S 1.25% 12/03/2028	THB	779,383,000	24,934,051	1.73
			30,172,791	2.10

UNITED KINGDOM

Merlin Entertainments Ltd., Reg. S 5.75% 15/06/2026	USD	895,000	834,587	0.06
			834,587	0.06

UNITED STATES OF AMERICA

AEP Texas, Inc. 5.25% 15/05/2052	USD	3,500,000	3,575,632	0.25
Applebee's Funding LLC, Series 2019- 1A 'A2I', 144A 4.194% 05/06/2049	USD	908,820	882,506	0.06
Citigroup, Inc., FRN 4.91% 24/05/2033	USD	7,010,000	6,907,146	0.48
Cologix Data Centers US Issuer LLC 'A2', 144A 3.3% 26/12/2051	USD	1,423,281	1,305,679	0.09
Connecticut Avenue Securities Trust, FRN '1M1', 144A 3.676% 25/05/2042	USD	2,190,916	2,182,774	0.15
CoreLogic, Inc., 144A 4.5% 01/05/2028	USD	3,940,000	3,094,673	0.21
Drive Auto Receivables Trust, Series 2020-2 'D' 3.05% 15/05/2028	USD	540,000	533,234	0.04
DRIVEN BRANDS FUNDING LLC, Series 2018-1A 'A2', 144A 4.739% 20/04/2048	USD	278,400	275,069	0.02
DRIVEN BRANDS FUNDING LLC, Series 2020-1A 'A2', 144A 3.786% 20/07/2050	USD	638,625	593,554	0.04
FHLMC Structured Agency Credit Risk Debt Notes, FRN 'M1A', 144A 2.226% 25/02/2042	USD	4,484,352	4,383,593	0.30
FHLMC Structured Agency Credit Risk Debt Notes, FRN, Series 2018-HQA1 'M2' 3.924% 25/09/2030	USD	1,226,877	1,218,223	0.08
FOCUS Brands Funding LLC 'A2', 144A 7.206% 30/07/2052	USD	8,275,000	8,307,850	0.58
Hardee's Funding LLC, Series 2020-1A 'A2', 144A 3.981% 20/12/2050	USD	1,851,563	1,674,784	0.12
Hardee's Funding LLC, Series 2018-1A 'A2II', 144A 4.959% 20/06/2048	USD	2,122,566	2,065,628	0.14
KeyCorp, FRN 4.789% 01/06/2033	USD	4,200,000	4,144,907	0.29
Life Time, Inc., 144A 5.75% 15/01/2026	USD	350,000	314,814	0.02
Lions Gate Capital Holdings LLC, 144A 5.5% 15/04/2029	USD	3,625,000	2,832,484	0.20
Octane Receivables Trust 'A', 144A 1.21% 20/09/2028	USD	2,462,042	2,379,407	0.17

Dynamic Global Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Nominal Amount	Currency	Counterparty	Reference Entity	Buy/ Sell	Interest (Paid)/ Received Rate	Maturity Date	Market Value USD	% of Net Assets
Pacific Gas and Electric Co. 4.95% 01/07/2050	USD	5,234,000	4,150,845	0.29	4,235,000	USD	Credit Suisse	Ford Motor Credit Company LLC 3.81% 09/01/2024	Sell	5.00%	20/06/2023	99,266	0.01
Progress Residential Trust 'D', 144A 5.734% 17/06/2039	USD	1,408,000	1,400,701	0.10									
Towd Point Mortgage Trust, FRN, Series 2017-6 'A1', 144A 2.75% 25/10/2057	USD	2,024,319	1,977,609	0.14	8,255,000	USD	J.P. Morgan	Macy's, Inc. 3.625% 01/06/2024	Buy	(1.00)%	20/12/2026	1,203,677	0.08
Towd Point Mortgage Trust, FRN, Series 2018-1 'A1', 144A 3% 25/01/2058	USD	750,979	737,826	0.05	3,163,000	USD	J.P. Morgan	Occidental Petroleum Corp. 5.55% 15/03/2026	Buy	(1.00)%	20/06/2027	135,516	0.01
Verus Securitization Trust, STEP 'A1', 144A 2.724% 25/01/2067	USD	6,448,271	6,166,032	0.43	16,700,000	USD	J.P. Morgan	South Africa Government Bond 5.875% 16/09/2025	Buy	(1.00)%	20/06/2026	991,838	0.07
Vistra Corp., FRN, 144A 7% Perpetual	USD	2,440,000	2,219,168	0.15									
Total Bonds			67,935,496	4.72	6,212,000	USD	J.P. Morgan	Xerox Corp. 3.8% 15/05/2024	Buy	(1.00)%	20/12/2026	720,159	0.05
Convertible Bonds												14,846,038	1.03
CHINA													
Vnet Group, Inc. 0% 01/02/2026	USD	2,400,000	1,980,000	0.14	4,430,000	USD	J.P. Morgan	Raytheon Tech Corp. 3.125% 04/05/2027	Buy	(1.00)%	20/12/2026	(92,636)	(0.01)
Total Convertible Bonds			1,980,000	0.14	6,500,000	USD	Goldman Sachs	Barrick Gold Corp. 5.8% 15/11/2034	Buy	(1.00)%	20/06/2026	(93,238)	(0.01)
Equities					4,850,000	USD	BNP Paribas	Packaging Corp. 3% 15/12/2029	Buy	(1.00)%	20/06/2026	(96,056)	(0.01)
CROATIA					4,050,000	EUR	BNP Paribas	Sanofi SA 0.875% 22/09/2021	Buy	(1.00)%	20/06/2026	(97,810)	(0.01)
Fortenova Group TopCo BV	EUR	2,190,772	867,183	0.06	6,500,000	USD	Bank of America Merrill Lynch	Quest Diagnostics, Inc. 4.2% 30/06/2029	Buy	(1.00)%	20/06/2026	(113,945)	(0.01)
Total Equities			867,183	0.06	7,600,000	EUR	J.P. Morgan	Glencore plc 1.875% 13/09/2023	Buy	(5.00)%	20/12/2026	(947,745)	(0.07)
Total Transferable securities and money market instruments dealt in on another regulated market			143,115,858	9.95	7,825,000	USD	Merrill Lynch	CDX.NA.HY.37-V1	Buy	(5.00)%	20/12/2026	(201,259)	(0.01)
Total Investments			1,344,741,147	93.52	33,280,000	USD	Goldman Sachs	CDX.NA.HY.37-V1	Buy	(5.00)%	20/12/2026	(878,412)	(0.05)
Credit Default Swap Contracts					9,175,000	USD	J.P. Morgan	CDX.NA.HY.37-V1	Buy	(5.00)%	20/12/2026	(242,170)	(0.02)
					16,640,000	USD	Morgan Stanley	CDX.NA.HY.37-V1	Buy	(5.00)%	20/12/2026	(439,206)	(0.03)
					277,010,000	USD	J.P. Morgan	CDX.NA.IG.38-V1	Buy	(1.00)%	20/06/2027	(91,850)	(0.01)
					300,000	EUR	Citibank	Glencore International AG 6.5% 27/02/2019	Buy	(5.00)%	20/12/2023	(17,787)	-
220,683,000	USD	J.P. Morgan	CDX.NA.HY.38-V2	Buy	(5.00)%	20/06/2027	5,760,826	0.40					
119,270,000	EUR	J.P. Morgan	ITRAXX.EUROPE.CROSSOVER.37-V1	Buy	(5.00)%	20/06/2027	3,754,732	0.26					
243,000	USD	J.P. Morgan	Apache Corp. 4.875% 15/11/2027	Buy	(1.00)%	20/06/2027	14,481	-					
3,940,000	EUR	J.P. Morgan	ArcelorMittal SA 1% 19/05/2023	Sell	5.00%	20/12/2025	342,791	0.02					
7,780,000	EUR	J.P. Morgan	ArcelorMittal SA 1% 19/05/2023	Sell	5.00%	20/12/2025	676,881	0.05					
4,950,000	USD	Goldman Sachs	AT&T Inc 3.8% 15/02/2027	Sell	1.00%	20/12/2022	6,592	-					
7,165,000	USD	J.P. Morgan	Bahrain Government Bond 7% 26/01/2026	Buy	(1.00)%	20/06/2026	503,685	0.04					
2,235,849	USD	Merrill Lynch	Bahrain Government Bond 5.5% 31/03/2020	Buy	(1.00)%	20/12/2023	34,123	-					
1,125,000	USD	J.P. Morgan	Bausch Health Cos Inc 7% 15/01/2028	Buy	(5.00)%	20/12/2026	426,294	0.03					
6,985,000	USD	Credit Suisse	Calpine Corp 5.125% 15/03/2028	Sell	5.00%	20/06/2023	128,503	0.01					
					5,900,000	USD	J.P. Morgan	Murphy Oil Corp. 7.05% 01/05/2029	Sell	1.00%	20/12/2022	(56,901)	-
												(3,811,442)	(0.26)
												11,034,596	0.77

Dynamic Global Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Financial Futures Contracts

Security Description	Number of Contracts	Currency	Unrealised		Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised	
			Gain/(Loss) USD	% of Net Assets							Gain/(Loss) USD	% of Net Assets
Canada 10 Year Bond, 20/09/2022	(175)	CAD	582,288	0.04	USD	41,220,548	EUR	39,330,771	19/08/2022	BNP Paribas	114,391	0.01
Euro-OAT, 08/09/2022	(324)	EUR	4,336	-	USD	4,450,438	EUR	4,204,000	19/08/2022	Citibank	56,670	-
Korea 3 Year Bond, 20/09/2022	2,699	KRW	900,620	0.06	USD	59,735	EUR	57,000	19/08/2022	J.P. Morgan	162	-
US 2 Year Note, 30/09/2022	(1,758)	USD	2,507,956	0.18	USD	50,843,032	EUR	48,160,127	19/08/2022	State Street	508,961	0.04
US 5 Year Note, 30/09/2022	(3,845)	USD	2,477,476	0.17	USD	44,780,508	EUR	42,521,000	19/08/2022	UBS	340,115	0.02
US Ultra Bond, 21/09/2022	575	USD	1,668,706	0.12	USD	62,562	GBP	51,204	01/07/2022	J.P. Morgan	299	-
Total Unrealised Gain on Financial Futures Contracts - Assets			8,141,382	0.57	USD	67,331,887	GBP	54,766,000	29/07/2022	J.P. Morgan	708,432	0.05
Australia 10 Year Bond, 15/09/2022	481	AUD	(9,210)	-	USD	23,402,681	GBP	18,974,000	19/08/2022	BNP Paribas	310,421	0.02
Euro-Bobl, 08/09/2022	(717)	EUR	(1,080,857)	(0.08)	USD	4,747,805	GBP	3,850,000	19/08/2022	J.P. Morgan	62,171	0.01
Euro-BTP, 08/09/2022	(516)	EUR	(606,252)	(0.04)	USD	131,081,952	GBP	107,311,842	19/08/2022	Morgan Stanley	478,336	0.03
Euro-Buxl 30 Year Bond, 08/09/2022	202	EUR	(406,503)	(0.03)	USD	16,872,675	GBP	13,726,000	31/08/2022	Barclays	163,222	0.01
Total Unrealised Loss on Financial Futures Contracts - Liabilities			(2,102,822)	(0.15)	USD	155,888	HUF	57,797,000	15/07/2022	Bank of America	4,284	-
Net Unrealised Gain on Financial Futures Contracts - Assets			6,038,560	0.42	USD	113,519	HUF	40,049,000	15/07/2022	J.P. Morgan	8,469	-
					USD	3,742,499	HUF	1,310,660,588	15/07/2022	UBS	304,589	0.02
					USD	1,647,208	IDR	24,071,061,141	08/07/2022	UBS	36,685	-
					USD	53,454,515	ILS	171,797,038	21/07/2022	Citibank	4,345,109	0.30
					USD	1,924,226	ILS	6,633,000	21/07/2022	Goldman Sachs	28,136	-
					USD	37,610,163	ILS	120,700,038	21/07/2022	State Street	3,107,198	0.22
					USD	7,931,358	INR	604,821,566	08/07/2022	Barclays	282,970	0.02
					USD	51,323	INR	4,021,169	08/07/2022	Citibank	473	-
					USD	34,395,298	INR	2,660,660,565	08/07/2022	Goldman Sachs	749,398	0.05
					USD	98,136	INR	7,685,000	08/07/2022	Standard Chartered	953	-
					USD	12,355,144	INR	966,517,214	08/07/2022	UBS	132,863	0.01
					USD	15,882,860	INR	1,253,888,290	07/10/2022	Citibank	150,231	0.01
					USD	17,538,604	INR	1,391,775,923	07/10/2022	Goldman Sachs	75,889	0.01
					USD	14,719,931	INR	1,171,347,324	07/10/2022	UBS	22,949	-
					USD	94,409,869	JPY	12,361,191,000	22/07/2022	Citibank	3,352,046	0.23
					USD	43,411,070	JPY	5,459,536,822	22/07/2022	HSBC	3,193,785	0.22
					USD	31,487,931	JPY	4,229,770,682	22/07/2022	J.P. Morgan	329,630	0.02
					USD	56,736,278	JPY	7,103,569,260	22/07/2022	Morgan Stanley	4,408,347	0.31
					USD	39,284,273	JPY	4,916,079,439	22/07/2022	State Street	3,070,327	0.21
					USD	184,603	JPY	24,963,000	29/07/2022	J.P. Morgan	633	-
					USD	313,637	KRW	405,423,000	08/07/2022	Barclays	1,486	-
					USD	19,147,191	KRW	23,302,456,588	08/07/2022	Morgan Stanley	1,205,697	0.08
					USD	22,147,544	KRW	27,519,475,000	08/07/2022	UBS	959,199	0.07
					USD	22,676,357	KRW	29,246,378,489	07/10/2022	Barclays	106,927	0.01
					USD	3,707,213	MYR	16,237,594	09/09/2022	BNP Paribas	21,904	-
					USD	3,830,566	MYR	16,737,277	09/09/2022	Deutsche Bank	31,849	-
					USD	3,934,370	MYR	17,241,982	09/09/2022	Standard Chartered	21,103	-
					USD	23,875,112	NOK	210,114,000	22/07/2022	State Street	2,678,677	0.19
					USD	22,976,106	NZD	34,035,665	22/07/2022	State Street	1,736,986	0.12
					USD	13,798,943	NZD	22,020,000	22/07/2022	UBS	57,904	-
					USD	109,632	PEN	411,000	08/07/2022	BNP Paribas	979	-
					USD	105,168	PEN	394,000	08/07/2022	J.P. Morgan	1,009	-
					USD	15,739,891	PHP	835,945,590	09/09/2022	Bank of America	618,121	0.04
					USD	15,011,171	PHP	803,163,410	09/09/2022	Barclays	482,412	0.03
					USD	210,798	RON	991,000	15/07/2022	Deutsche Bank	2,428	-
					USD	105,367	RON	481,000	15/07/2022	J.P. Morgan	4,231	-
					USD	9,147,570	RSD	1,016,125,793	15/07/2022	Citibank	132,689	0.01
					USD	23,650	RSD	2,649,000	15/07/2022	J.P. Morgan	148	-
					USD	1,579,492	SEK	15,976,000	19/08/2022	HSBC	22,833	-
					USD	10,028,322	SEK	100,309,663	19/08/2022	State Street	254,412	0.02
					USD	3,071,699	SEK	30,677,367	19/08/2022	UBS	82,577	0.01
					USD	1,189,636	SGD	1,652,000	16/09/2022	Morgan Stanley	3,085	-
					USD	7,688,986	THB	263,257,810	09/09/2022	BNP Paribas	219,631	0.02
					USD	11,580,799	THB	394,886,715	09/09/2022	Deutsche Bank	376,766	0.03
					USD	5,178,012	THB	177,699,022	09/09/2022	Goldman Sachs	136,197	0.01
					USD	6,332,335	THB	217,187,693	09/09/2022	HSBC	170,117	0.01
					USD	12,646,359	TWD	362,191,711	08/07/2022	Barclays	480,142	0.03
					USD	14,643,680	TWD	416,715,198	08/07/2022	Deutsche Bank	645,990	0.05
					USD	19,608	TWD	574,000	08/07/2022	HSBC	327	-

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised		Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised	
						Gain/(Loss) USD	% of Net Assets							Gain/(Loss) USD	% of Net Assets
CHF	15,573,000	USD	16,097,472	22/07/2022	Citibank	218,956	0.02	USD	12,355,144	INR	966,517,214	08/07/2022	UBS	132,863	0.01
CHF	82,255	USD	86,024	29/07/2022	J.P. Morgan	197	-	USD	15,882,860	INR	1,253,888,290	07/10/2022	Citibank	150,231	0.01
CHF	524,497	USD	543,997	29/07/2022	Morgan Stanley	5,794	-	USD	17,538,604	INR	1,391,775,923	07/10/2022	Goldman Sachs	75,889	0.01
CZK	69,739,000	USD	2,925,539	15/07/2022	Citibank	6,873	-	USD	14,719,931	INR	1,171,347,324	07/10/2022	UBS	22,949	-
EGP	1,850,008	USD	95,453	15/08/2022	Citibank	246	-	USD	94,409,869	JPY	12,361,191,000	22/07/2022	Citibank	3,352,046	0.23
EGP	1,545,500	USD	76,760	26/10/2022	Citibank	988	-	USD	43,411,070	JPY	5,459,536,822	22/07/2022	HSBC	3,193,785	0.22
GBP	70,725	USD	85,700	29/07/2022	J.P. Morgan	337	-	USD	31,487,931	JPY	4,229,770,682	22/07/2022	J.P. Morgan	329,630	0.02
HUF	45,148,000	USD	117,943	15/07/2022	J.P. Morgan	482	-	USD	56,736,278	JPY	7,103,569,260	22/07/2022	Morgan Stanley	4,408,347	0.31
HUF	79,824,000	USD	208,353	15/07/2022	UBS	1,028	-	USD	39,284,273	JPY	4,916,079,439	22/07/2022	State Street	3,070,327	0.21
KRW	71,652,000	USD	55,071	08/07/2022	Citibank	97	-	USD	184,603	JPY	24,963,000	29/07/2022	J.P. Morgan	633	-
MXN	366,429,000	USD	17,904,280	15/07/2022	Barclays	181,143	0.01	USD	313,637	KRW	405,423,000	08/07/2022	Barclays	1,486	-
MXN	2,208,000	USD	107,704	15/07/2022	J.P. Morgan	1,274	-	USD	19,147,191	KRW	23,302,456,588	08/07/2022	Morgan Stanley	1,205,697	0.08
MXN	7,267,867	USD	349,922	15/07/2022	Morgan Stanley	8,790	-	USD	22,147,544	KRW	27,519,475,000	08/07/2022	UBS	959,199	0.07
USD	3,406,153	AUD	4,740,000	22/07/2022	Citibank	134,069	0.01	USD	22,676,357	KRW	29,246,378,489	07/10/2022	Barclays	106,927	0.01
USD	20,657,920	AUD	29,914,000	22/07/2022	Goldman Sachs	7,894	-	USD	3,707,213	MYR	16,237,594	09/09/2022	BNP Paribas	21,904	-
USD	30,330,195	BRL	150,971,580	02/09/2022	Citibank	2,087,189	0.15	USD	3,830,566	MYR	16,737,277	09/09/2022	Deutsche Bank	31,849	-
USD	30,412,066	BRL	150,971,580	02/09/2022	Goldman Sachs	2,169,060	0.15	USD	3,934,370	MYR	17,241,982	09/09/2022	Standard Chartered	21,103	-
USD	20,363,727	BRL	100,647,720	02/09/2022	HSBC	1,535,056	0.11	USD	23,875,112	NOK	210,114,000	22/07/2022	State Street	2,678,677	0.19
USD	515,863	CHF	487,010	22/07/2022	State Street	5,603	-	USD	22,976,106	NZD	34,035,665	22/07/2022	State Street	1,736,986	0.12
USD	5,374,9														

Dynamic Global Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
USD	22,806,914	TWD	652,118,092	08/07/2022	Morgan Stanley	901,913	0.06	JPY	1,161,682,994	USD	8,591,250	29/07/2022	Morgan Stanley	(29,967)	-
USD	1,809,828	TWD	53,475,000	08/07/2022	Standard Chartered	13,574	-	KRW	21,575,553,079	USD	17,492,746	08/07/2022	Bank of America	(880,865)	(0.06)
USD	23,329,870	TWD	682,142,077	07/10/2022	Barclays	235,341	0.02	KRW	29,246,378,489	USD	22,625,133	08/07/2022	Barclays	(107,177)	(0.01)
USD	22,332,327	TWD	652,773,924	07/10/2022	Goldman Sachs	232,083	0.02	KRW	314,105,000	USD	258,094	08/07/2022	Morgan Stanley	(16,252)	-
USD	14,691,897	ZAR	235,886,000	15/07/2022	BNP Paribas	353,051	0.03	KRW	19,666,000	USD	15,623	08/07/2022	UBS	(481)	-
USD	68,813,865	ZAR	1,028,759,594	15/07/2022	UBS	6,278,463	0.44	KRW	405,423,000	USD	314,347	07/10/2022	Barclays	(1,482)	-
Total Unrealised Gain on Forward Currency Exchange Contracts						59,161,965	4.11	MXN	489,058,000	USD	24,257,465	15/07/2022	UBS	(119,581)	(0.01)
AUD	73,078,000	USD	54,056,264	22/07/2022	Barclays	(3,609,563)	(0.25)	MYR	746,291	USD	170,386	09/09/2022	BNP Paribas	(1,007)	-
AUD	147,000	USD	104,916	22/07/2022	J.P. Morgan	(3,440)	-	MYR	769,256	USD	176,055	09/09/2022	Deutsche Bank	(1,464)	-
AUD	5,984,000	USD	4,282,164	22/07/2022	State Street	(151,330)	(0.01)	MYR	792,453	USD	180,826	09/09/2022	Standard Chartered	(970)	-
BRL	536,000	USD	107,938	02/09/2022	J.P. Morgan	(7,666)	-	NOK	136,077,000	USD	14,485,867	22/07/2022	Goldman Sachs	(758,331)	(0.05)
BRL	6,872,719	USD	1,379,316	02/09/2022	Morgan Stanley	(93,602)	(0.01)	NOK	1,006,000	USD	107,246	22/07/2022	J.P. Morgan	(5,760)	-
CAD	81,973,271	USD	65,192,755	22/07/2022	Canadian Imperial Bank of Commerce	(1,613,706)	(0.11)	NOK	74,037,000	USD	7,640,773	22/07/2022	Morgan Stanley	(171,873)	(0.01)
CLP	2,151,990,720	USD	2,355,352	08/07/2022	Barclays	(54,435)	-	NOK	2,764,000	USD	314,071	22/07/2022	State Street	(35,237)	-
CLP	4,408,209,442	USD	4,777,536	08/07/2022	BNP Paribas	(64,261)	(0.01)	NOK	1,165,000	USD	120,587	22/07/2022	UBS	(3,061)	-
CLP	101,706,644	USD	127,574	08/07/2022	J.P. Morgan	(18,829)	-	NZD	3,115,000	USD	1,964,618	22/07/2022	Morgan Stanley	(20,779)	-
CLP	4,462,652,798	USD	4,962,278	08/07/2022	UBS	(190,792)	(0.01)	PEN	411,000	USD	111,968	08/07/2022	UBS	(3,315)	-
CLP	141,661,000	USD	152,755	07/10/2022	J.P. Morgan	(3,890)	-	PLN	704,000	USD	157,547	12/08/2022	Bank of America	(2,293)	-
CNH	1,513,745	USD	236,443	15/07/2022	Bank of America	(10,425)	-	PLN	6,620,000	USD	1,475,824	12/08/2022	Citibank	(15,903)	-
CNH	281,000	USD	42,262	15/07/2022	Goldman Sachs	(306)	-	PLN	477,000	USD	106,766	12/08/2022	State Street	(1,573)	-
CNH	1,469,255	USD	229,772	15/07/2022	HSBC	(10,397)	-	PLN	110,717,000	USD	25,645,557	12/08/2022	UBS	(1,228,930)	(0.09)
CNH	569,146	USD	85,061	16/09/2022	Barclays	(124)	-	RON	44,176,227	USD	9,571,313	15/07/2022	J.P. Morgan	(282,715)	(0.02)
CNH	566,518	USD	84,779	16/09/2022	State Street	(234)	-	RSD	421,417,000	USD	3,812,063	15/07/2022	Citibank	(73,328)	(0.01)
CNH	520,337	USD	77,759	16/09/2022	UBS	(105)	-	RSD	1,237,000	USD	11,280	15/07/2022	J.P. Morgan	(305)	-
CZK	24,743,000	USD	1,091,635	15/07/2022	State Street	(51,232)	-	SEK	20,680,000	USD	2,065,068	19/08/2022	BNP Paribas	(50,063)	-
CZK	850,578,000	USD	36,344,828	15/07/2022	UBS	(579,395)	(0.04)	SEK	72,588,000	USD	7,346,220	19/08/2022	Citibank	(273,437)	(0.02)
CZK	4,828,000	USD	205,676	12/08/2022	UBS	(3,489)	-	SEK	3,007,270	USD	308,264	19/08/2022	State Street	(15,244)	-
EUR	6	USD	6	01/07/2022	J.P. Morgan	-	-	THB	7,570,000	USD	215,130	09/09/2022	Bank of America	(348)	-
EUR	458,925,126	USD	484,019,152	29/07/2022	HSBC	(5,158,185)	(0.36)	THB	851,500	USD	24,870	09/09/2022	BNP Paribas	(710)	-
EUR	3,516,518	USD	3,711,950	29/07/2022	J.P. Morgan	(42,673)	-	THB	1,277,250	USD	37,458	09/09/2022	Deutsche Bank	(1,219)	-
EUR	15,412,000	USD	16,530,591	19/08/2022	BNP Paribas	(422,895)	(0.03)	THB	574,763	USD	16,748	09/09/2022	Goldman Sachs	(440)	-
EUR	5,085,000	USD	5,456,652	19/08/2022	Citibank	(142,116)	(0.01)	THB	702,488	USD	20,482	09/09/2022	HSBC	(550)	-
EUR	13,346,000	USD	14,180,419	19/08/2022	Goldman Sachs	(231,982)	(0.02)	TWD	777,352,077	USD	26,303,625	08/07/2022	Barclays	(191,946)	(0.01)
EUR	18,450,685	USD	19,342,240	19/08/2022	UBS	(58,694)	-	TWD	652,773,924	USD	22,091,983	08/07/2022	Goldman Sachs	(164,952)	(0.01)
GBP	345,543,177	USD	431,787,299	29/07/2022	BNP Paribas	(11,430,136)	(0.80)	TWD	62,740,000	USD	2,200,631	08/07/2022	Standard Chartered	(93,161)	(0.01)
GBP	77,061,009	USD	94,132,367	29/07/2022	J.P. Morgan	(386,783)	(0.03)	USD	2,309,399	AUD	3,346,000	22/07/2022	Morgan Stanley	(388)	-
GBP	819,448	USD	1,011,323	19/08/2022	Bank of America	(14,015)	-	USD	14,287,505	AUD	20,703,379	22/07/2022	UBS	(4,309)	-
GBP	13,651,000	USD	17,050,248	19/08/2022	BNP Paribas	(436,331)	(0.03)	USD	1,533,288	BRL	8,221,000	02/09/2022	Goldman Sachs	(4,655)	-
GBP	2,262,368	USD	2,778,889	19/08/2022	Morgan Stanley	(25,480)	-	USD	43,177,756	CAD	56,043,000	22/07/2022	RBC	(289,592)	(0.02)
GBP	1,652,000	USD	2,029,446	19/08/2022	UBS	(18,883)	-	USD	22,242	CHF	21,295	01/07/2022	J.P. Morgan	(44)	-
GBP	343,729,441	USD	421,546,349	31/08/2022	Barclays	(3,104,646)	(0.22)	USD	1,575,672	CHF	1,504,000	22/07/2022	Barclays	(126)	-
HUF	1,196,058,000	USD	3,298,651	15/07/2022	Bank of America	(161,348)	(0.01)	USD	21,735	CHF	21,000	22/07/2022	J.P. Morgan	(267)	-
HUF	57,863,000	USD	153,690	15/07/2022	J.P. Morgan	(1,913)	-	USD	377	CHF	360	29/07/2022	J.P. Morgan	-	-
HUF	170,029,000	USD	485,506	15/07/2022	UBS	(39,514)	-	USD	15,359	EGP	304,508	15/08/2022	Citibank	(393)	-
IDR	20,451,435,182	USD	1,407,823	08/07/2022	UBS	(39,479)	-	USD	79,891	EGP	1,545,500	15/08/2022	UBS	(55)	-
IDR	12,394,631,000	USD	833,365	07/10/2022	UBS	(8,118)	-	USD	77,644	EGP	1,545,500	26/10/2022	UBS	(105)	-
ILS	14,507,000	USD	4,344,063	21/07/2022	Deutsche Bank	(197,134)	(0.01)	USD	76,319,928	EUR	73,042,860	19/08/2022	Barclays	(20,079)	-
INR	13,414,183	USD	175,908	08/07/2022	Barclays	(6,276)	-	USD	85,672	GBP	70,725	05/07/2022	J.P. Morgan	(329)	-
INR	1,253,888,290	USD	16,003,680	08/07/2022	Citibank	(147,392)	(0.01)	USD	15,958,548	MXN	327,147,035	15/07/2022	Citibank	(188,080)	(0.01)
INR	286,256,977	USD	3,737,036	08/07/2022	Deutsche Bank	(117,118)	(0.01)	USD	27,604,761	MXN	569,394,000	15/07/2022	Goldman Sachs	(498,176)	(0.04)
INR	1,398,287,740	USD	17,753,998	08/07/2022	Goldman Sachs	(71,680)	(0.01)	USD	259,672	PLN	1,181,000	12/08/2022	UBS	(776)	-
INR	1,291,858,324	USD	16,368,591	08/07/2022	UBS	(32,145)	-	USD	261,520	TWD	7,792,000	08/07/2022	Credit Suisse	(217)	-
INR	4,021,169	USD	50,936	07/10/2022	Citibank	(482)	-	ZAR	124,409,000	USD	7,884,467	15/07/2022	Citibank	(321,994)	(0.02)
INR	4,463,369	USD	56,246	07/10/2022	Goldman Sachs	(243)	-	ZAR	24,169,947	USD	1,491,436	15/07/2022	J.P. Morgan	(22,213)	-
INR	3,756,463	USD	47,206	07/10/2022	UBS	(74)	-	ZAR	3,426,000	USD	213,281	15/07/2022	Morgan Stanley	(5,024)	-
JPY	3,281,857,880	USD	24,384,474	22/07/2022	Citibank	(208,905)	(0.02)	ZAR	250,659,000	USD	16,215,588	15/07/2022	State Street	(978,732)	(0.07)
JPY	4,436,982,000	USD	33,059,843	22/07/2022	J.P. Morgan	(375,134)	(0.03)	ZAR	462,770,000	USD	28,745,436	15/07/2022	UBS	(614,950)	(0.04)
JPY	9,694,763,445	USD	75,922,481	22/07/2022	Morgan Stanley	(4,506,705)	(0.31)	Total Unrealised Loss on Forward Currency Exchange Contracts						(46,578,416)	(3.23)
JPY	7,523,748,878	USD	55,967,889	22/07/2022	State Street	(544,734)	(0.04)	Net Unrealised Gain on Forward Currency Exchange Contracts						12,583,549	0.88
JPY	9,132,795,000	USD	71,950,836	22/07/2022	UBS	(4,674,759)	(0.33)								

Dynamic Global Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Inflation Rate Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
16,140,000	USD	J.P. Morgan	Pay floating US CPI 1 month Receive fixed 3.098%	10/03/2032	314,823	0.02
Total Market Value on Inflation Rate Swap Contracts - Assets					314,823	0.02
17,100,000	USD	J.P. Morgan	Pay floating US CPI 1 month Receive fixed 2.609%	10/02/2032	(544,253)	(0.04)
Total Market Value on Inflation Rate Swap Contracts - Liabilities					(544,253)	(0.04)
Net Market Value on Inflation Rate Swap Contracts - Liabilities					(229,430)	(0.02)

Interest Rate Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
71,000,000	CNY	J.P. Morgan	Pay floating CNREPOFIX=CFXS 1 week Receive fixed 2.743%	16/04/2026	96,883	0.01
71,500,000	CNY	J.P. Morgan	Pay floating CNREPOFIX=CFXS 1 week Receive fixed 2.87%	09/03/2026	132,514	0.01
153,500,000	CNY	J.P. Morgan	Pay floating CNREPOFIX=CFXS 1 week Receive fixed 2.88%	08/03/2026	292,619	0.02
5,101,921	PLN	J.P. Morgan	Pay fixed 1.86% Receive floating WIBOR 6 month	07/11/2029	313,771	0.02
5,179,616	PLN	J.P. Morgan	Pay fixed 1.8% Receive floating WIBOR 6 month	06/11/2029	322,655	0.02
97,525,000	USD	J.P. Morgan	Pay fixed 2.762% Receive floating SOFR 1 day	09/05/2027	414,010	0.03
17,925,000	PLN	J.P. Morgan	Pay fixed 1.1% Receive floating WIBOR 6 month	20/11/2030	1,412,231	0.10
17,925,000	PLN	J.P. Morgan	Pay fixed 1.09% Receive floating WIBOR 6 month	20/11/2030	1,414,925	0.10
6,878,000	GBP	J.P. Morgan	Pay fixed 1.467% Receive floating SONIA 1 day	17/03/2052	1,504,891	0.10
6,878,000	GBP	J.P. Morgan	Pay fixed 1.442% Receive floating SONIA 1 day	17/03/2052	1,549,812	0.11
3,350,000	GBP	J.P. Morgan	Pay fixed 0.742% Receive floating SONIA 1 day	27/09/2071	1,665,779	0.12
47,190,000	CAD	J.P. Morgan	Pay fixed 2.373% Receive floating BA 3 month	14/03/2027	1,757,421	0.12
33,170,000	GBP	J.P. Morgan	Pay fixed 0.912% Receive floating SONIA 1 day	27/09/2051	11,792,396	0.82
Total Interest Rate Swap Contracts at Fair Value - Assets					22,669,707	1.58
568,795,000	MXN	J.P. Morgan	Pay floating TIE 4 week Receive fixed 7.176%	16/11/2026	(2,004,848)	(0.14)
575,060,000	MXN	J.P. Morgan	Pay floating TIE 4 week Receive fixed 7.295%	12/11/2026	(1,900,845)	(0.13)

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
350,685,000	MXN	J.P. Morgan	Pay floating TIE 4 week Receive fixed 7.345%	11/11/2026	(1,128,605)	(0.08)
102,000,000	HKD	J.P. Morgan	Pay floating HIBOR 3 month Receive fixed 0.768%	25/02/2026	(1,109,702)	(0.08)
215,460,000	MXN	J.P. Morgan	Pay floating TIE 4 week Receive fixed 7.26%	13/11/2026	(726,037)	(0.05)
83,616,000	HKD	J.P. Morgan	Pay floating HIBOR 3 month Receive fixed 0.875%	06/05/2025	(680,161)	(0.05)
53,500,000	HKD	J.P. Morgan	Pay floating HIBOR 3 month Receive fixed 0.55%	27/10/2025	(579,249)	(0.04)
41,184,000	HKD	J.P. Morgan	Pay floating HIBOR 3 month Receive fixed 0.86%	04/05/2025	(337,423)	(0.02)
28,000,000	HKD	J.P. Morgan	Pay floating HIBOR 3 month Receive fixed 0.838%	19/04/2026	(305,673)	(0.02)
33,714,000	HKD	J.P. Morgan	Pay floating HIBOR 3 month Receive fixed 0.805%	07/07/2025	(297,398)	(0.02)
16,857,000	HKD	J.P. Morgan	Pay floating HIBOR 3 month Receive fixed 0.803%	03/07/2025	(148,537)	(0.01)
Total Interest Rate Swap Contracts at Fair Value - Liabilities					(9,218,478)	(0.64)
Net Market Value on Interest Rate Swap Contracts - Assets					13,451,229	0.94

Option Purchased Contracts

Quantity	Security Description	Currency	Counterparty	Market Value USD	% of Net Assets
105,000	Foreign Exchange CNH/USD, Put, 6.650, 15/07/2022	USD	HSBC	167	-
105,000	Foreign Exchange CNH/USD, Put, 6.710, 15/07/2022	USD	Merrill Lynch	533	-
32,415,000	Foreign Exchange EUR/USD, Put, 0.870, 03/10/2022	USD	BNP Paribas	12,439	-
32,415,000	Foreign Exchange EUR/USD, Put, 0.870, 03/10/2022	USD	Morgan Stanley	12,439	-
150,000	Foreign Exchange HUF/EUR, Put, 385.000, 18/07/2022	EUR	BNP Paribas	273	-
150,000	Foreign Exchange HUF/EUR, Put, 385.000, 18/07/2022	EUR	Morgan Stanley	273	-
320,000	Foreign Exchange USD/EUR, Call, 0.943, 18/07/2022	USD	Citibank	5,255	-
210,000	Foreign Exchange USD/MXN, Call, 20.000, 13/07/2022	USD	Citibank	2,728	-
178,000	Foreign Exchange ZAR/USD, Put, 15.600, 01/07/2022	USD	Barclays	1	-
136,320,000	S&P 500 Index, Put, 3,200,000, 15/07/2022	USD	Barclays	74,986	0.01
256,900,000	S&P 500 Index, Put, 3,500,000, 15/07/2022	USD	Morgan Stanley	674,128	0.05
132,480,000	S&P 500 Index, Put, 3,600,000, 16/09/2022	USD	Morgan Stanley	3,658,041	0.25
Total Market Value on Option Purchased Contracts - Assets				4,441,263	0.31

Dynamic Global Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Swaption Contracts

Quantity	Security Description	Currency	Counterparty	Market Value USD	% of Net Assets
78,613,000	IRS Pay fixed 3% Receive floating SOFR 1 day, Put, 3%, 02/06/2028	USD	Goldman Sachs	1,514,785	0.11
78,225,000	IRS Pay fixed 3% Receive floating SOFR 1 day, Put, 3%, 01/06/2028	USD	Goldman Sachs	1,504,703	0.10
Net Market Value on Swaption Contracts - Assets				3,019,488	0.21

Cash	23,832,378	1.66
Other assets/(liabilities)	69,366,180	4.82
Total net assets	1,437,939,705	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	36.30
Germany	10.27
United Kingdom	9.61
China	5.39
Brazil	4.79
South Africa	3.09
Chile	2.63
Thailand	2.10
Philippines	1.92
Serbia	1.89
Sweden	1.87
Israel	1.65
Ireland	1.57
Romania	1.46
New Zealand	1.29
India	1.22
Australia	1.06
Malaysia	1.04
Hungary	1.01
Canada	0.62
Mexico	0.55
Qatar	0.52
Cyprus	0.38
Puerto Rico	0.38
Croatia	0.32
Bahrain	0.24
United Arab Emirates	0.13
Argentina	0.07
Saudi Arabia	0.06
France	0.04
Iceland	0.03
Egypt	0.02
Total Investments	93.52
Cash and Other assets/(liabilities)	6.48
Total	100.00

[§] Security is currently in default.

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

Dynamic Global Investment Grade Bond Fund

INVESTMENT OBJECTIVE

The fund's objective is to generate income while offering some protection against rising interest rates and a low correlation with equity markets.

The fund is actively managed and invests mainly in a portfolio of bonds of all types from issuers around the world, including emerging markets.

The fund invests primarily in debt securities issued by governments, government agencies, companies and banks. Portfolio debt securities can include fixed and floating rate bonds, warrants and other transferable debt securities of any type, with a rating of investment grade by major rating agencies or if unrated of equivalent quality. In accordance with its own internal rating system, the investment manager will ensure that the unrated corporate debt securities in which the fund invests are of the same quality as the rated securities of the same type. The fund may invest more than 20% of net assets in asset-backed securities (ABS) and mortgage-backed securities (MBS) and invest up to 25% in convertible bonds (including up to 20% in contingent convertible bonds).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

For temporary defensive purposes, and during exceptional market conditions, investments in money market securities may exceed 30% of net assets.

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

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in currencies, debt securities, credit indices and equities. The fund may use total return swaps (TRS) and any use is expected to be on a temporary basis and dependent on market conditions or when prevailing market conditions cause TRS to be the most efficient instrument to express a view in a fixed income market. Use of TRS is expected for efficient portfolio management and the impact is

expected to be negligible. Investors should refer to the "Total Return Swaps" section of the current prospectus for more details of the expected and maximum use of total return swaps by the fund. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
AUSTRALIA				
Australia Government Bond, Reg. S 1.75% 21/06/2051	AUD	560,000	245,772	0.98
			245,772	0.98
CHILE				
Bonos de la Tesoreria de la Republica en pesos 4.5% 01/03/2026	CLP	765,000,000	768,884	3.05
			768,884	3.05
CHINA				
China Government Bond 2.68% 21/05/2030	CNY	3,000,000	441,470	1.75
			441,470	1.75
CYPRUS				
Cyprus Government Bond, Reg. S 2.75% 03/05/2049	EUR	164,000	143,690	0.57
			143,690	0.57
GERMANY				
Deutsche Bundesrepublik Inflation Linked Bond, Reg. S 0.1% 15/04/2026	EUR	1,573,000	2,021,786	8.03
Deutsche Bundesrepublik Inflation Linked Bond, Reg. S 0.5% 15/04/2030	EUR	239,000	322,641	1.28
			2,344,427	9.31
HUNGARY				
Hungary Government Bond 2.25% 20/04/2033	HUF	147,550,000	232,670	0.92
			232,670	0.92
INDIA				
HDFC Bank Ltd., Reg. S 8.1% 22/03/2025	INR	10,000,000	125,642	0.50
India Government Bond 6.45% 07/10/2029	INR	14,000,000	168,459	0.67
			294,101	1.17
IRELAND				
AerCap Ireland Capital DAC 3% 29/10/2028	USD	150,000	126,030	0.50
			126,030	0.50
ISRAEL				
Israel Government Bond 3.75% 31/03/2047	ILS	1,299,000	397,253	1.58
			397,253	1.58
MEXICO				
Mexican Bonos 8% 07/11/2047	MXN	2,723,000	119,767	0.47
			119,767	0.47

Dynamic Global Investment Grade Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
NEW ZEALAND				
New Zealand Government Bond 2.75% 15/05/2051	NZD	689,000	329,290	1.31
			329,290	1.31
PERU				
Peru Government Bond 6.15% 12/08/2032	PEN	374,000	87,359	0.35
			87,359	0.35
PHILIPPINES				
Philippine Government Bond 6.25% 14/01/2036	PHP	17,000,000	302,031	1.20
			302,031	1.20
ROMANIA				
Romania Government Bond 5% 12/02/2029	RON	3,655,000	626,577	2.49
			626,577	2.49
SWEDEN				
Sweden Government Bond, Reg. S 2.25% 01/06/2032	SEK	1,510,000	154,452	0.62
Sweden Government Bond 3.5% 30/03/2039	SEK	2,080,000	252,411	1.00
			406,863	1.62
UNITED KINGDOM				
UK Treasury Inflation Linked, Reg. S 0.125% 22/03/2024	GBP	1,394,000	2,464,583	9.79
			2,464,583	9.79
UNITED STATES OF AMERICA				
NextEra Energy Capital Holdings, Inc. 5% 15/07/2032	USD	45,000	46,182	0.18
UnitedHealth Group, Inc. 4.75% 15/05/2052	USD	60,000	60,099	0.24
US Treasury 0.125% 31/07/2022	USD	2,790,000	2,787,705	11.07
US Treasury 0.125% 31/10/2022	USD	5,000,000	4,967,138	19.73
US Treasury 1.625% 15/11/2022	USD	625,000	623,400	2.48
US Treasury 0.125% 30/06/2023	USD	560,000	544,824	2.16
US Treasury Inflation Indexed 0.125% 15/01/2023	USD	670,000	854,012	3.39
US Treasury Inflation Indexed 0.625% 15/04/2023	USD	535,000	634,039	2.52
			10,517,399	41.77
Total Bonds			19,848,166	78.83
Total Transferable securities and money market instruments admitted to an official exchange listing			19,848,166	78.83

Transferable securities and money market instruments dealt in on another regulated market

Bonds

CANADA

Canada Government Real Return Bond 4% 01/12/2031	CAD	90,000	143,856	0.57
			143,856	0.57

CHINA

NXP BV 5% 15/01/2033	USD	50,000	48,898	0.19
			48,898	0.19

MALAYSIA

Malaysia Government Bond 4.921% 06/07/2048	MYR	696,000	156,140	0.62
			156,140	0.62

THAILAND

Thailand Government Bond 3.6% 17/06/2067	THB	7,672,000	174,154	0.69
Thailand Government Bond, Reg. S 1.25% 12/03/2028	THB	13,428,000	429,589	1.71
			603,743	2.40

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
UNITED STATES OF AMERICA				
AEP Texas, Inc. 5.25% 15/05/2052	USD	55,000	56,188	0.22
Citigroup, Inc., FRN 4.91% 24/05/2033	USD	110,000	108,386	0.43
Cologix Data Centers US Issuer LLC 'A2', 144A 3.3% 26/12/2051	USD	43,925	40,296	0.16
Connecticut Avenue Securities Trust, FRN '1M1', 144A 3.676% 25/05/2042	USD	34,157	34,030	0.14
Drive Auto Receivables Trust, Series 2020-2 'D' 3.05% 15/05/2028	USD	45,000	44,436	0.18
FHLMC Structured Agency Credit Risk Debt Notes, FRN 'M1A', 144A 2.226% 25/02/2042	USD	39,646	38,755	0.15
KeyCorp, FRN 4.789% 01/06/2033	USD	65,000	64,147	0.25
Octane Receivables Trust 'A', 144A 1.21% 20/09/2028	USD	72,201	69,777	0.28
Octane Receivables Trust 'C', 144A 2.53% 21/05/2029	USD	130,000	114,700	0.46
Progress Residential Trust 'D', 144A 5.734% 17/06/2039	USD	100,000	99,482	0.40
Sequoia Mortgage Trust, FRN, Series 2018-CH1 'A2', 144A 3.5% 25/03/2048	USD	77,070	73,658	0.29
Verus Securitization Trust, STEP 'A1', 144A 2.724% 25/01/2067	USD	94,758	90,610	0.36
			834,465	3.32
Total Bonds			1,787,102	7.10
Total Transferable securities and money market instruments dealt in on another regulated market			1,787,102	7.10
Total Investments			21,635,268	85.93

Credit Default Swap Contracts

Nominal Amount	Currency	Counterparty	Reference Entity	Buy/Sell	Interest (Paid)/Received Rate	Maturity Date	Market Value USD	% of Net Assets
3,500,000	EUR	J.P. Morgan	ITRAXX.EUROPE.MAIN.37-V1	Buy	(1.00)%	20/06/2027	28,500	0.11
100,000	EUR	J.P. Morgan	ArcelorMittal SA 1% 19/05/2023	Sell	5.00%	20/12/2025	8,700	0.03
75,000	USD	Goldman Sachs	AT&T Inc 3.8% 15/02/2027	Sell	1.00%	20/12/2022	100	-
230,000	EUR	J.P. Morgan	BP Capital Markets plc 1.876% 04/07/2024	Buy	(1.00)%	20/06/2027	1,366	0.01
87,000	EUR	J.P. Morgan	EDP Finance BV 1.875% 29/09/2023	Sell	1.00%	20/12/2022	275	-
							38,941	0.15
Total Credit Default Swap Contracts at Fair Value - Assets								
40,000	USD	J.P. Morgan	Raytheon Tech Corp. 3.125% 04/05/2027	Buy	(1.00)%	20/12/2026	(836)	-
70,000	USD	Goldman Sachs	Barrick Gold Corp. 5.8% 15/11/2034	Buy	(1.00)%	20/06/2026	(1,004)	-
80,000	USD	BNP Paribas	Packaging Corp. 3% 15/12/2029	Buy	(1.00)%	20/06/2026	(1,585)	(0.01)
70,000	EUR	J.P. Morgan	Glencore plc 1.875% 13/09/2023	Buy	(5.00)%	20/12/2026	(8,729)	(0.03)
11,470,000	USD	J.P. Morgan	CDX.NA.IG.38-V1	Buy	(1.00)%	20/06/2027	(3,803)	(0.02)
							(15,957)	(0.06)
Total Credit Default Swap Contracts at Fair Value - Liabilities								
Net Market Value on Credit Default Swap Contracts - Assets							22,984	0.09

Dynamic Global Investment Grade Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Financial Futures Contracts

Security Description	Number of Contracts	Currency	Unrealised		Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised	
			Gain/(Loss) USD	% of Net Assets							Gain/(Loss) USD	% of Net Assets
Canada 10 Year Bond, 20/09/2022	(3)	CAD	9,982	0.04	USD	299,332	INR	23,753,457	07/10/2022	Goldman Sachs	1,295	0.01
Korea 3 Year Bond, 20/09/2022	43	KRW	14,340	0.06	USD	251,225	INR	19,991,399	07/10/2022	UBS	392	-
US 2 Year Note, 30/09/2022	(28)	USD	39,945	0.16	USD	1,469,168	JPY	192,465,000	22/07/2022	Citibank	51,389	0.20
US 5 Year Note, 30/09/2022	(61)	USD	39,305	0.15	USD	191,654	JPY	24,103,087	22/07/2022	HSBC	14,100	0.06
US Ultra Bond, 21/09/2022	9	USD	26,543	0.10	USD	499,917	JPY	67,153,830	22/07/2022	J.P. Morgan	5,233	0.02
Total Unrealised Gain on Financial Futures Contracts - Assets			130,115	0.51	USD	250,021	JPY	31,302,019	22/07/2022	Morgan Stanley	19,437	0.08
Australia 10 Year Bond, 15/09/2022	7	AUD	(134)	-	USD	1,913,005	JPY	239,046,854	22/07/2022	RBC	152,084	0.60
Euro-Bobl, 08/09/2022	(12)	EUR	(18,090)	(0.07)	USD	172,624	JPY	21,598,632	22/07/2022	State Street	13,519	0.05
Euro-BTP, 08/09/2022	(8)	EUR	(9,399)	(0.04)	USD	30,199	KRW	36,753,072	08/07/2022	Morgan Stanley	1,902	0.01
Euro-Buxl 30 Year Bond, 08/09/2022	3	EUR	(5,747)	(0.02)	USD	373,584	KRW	464,198,000	08/07/2022	UBS	16,180	0.06
Euro-OAT, 08/09/2022	(5)	EUR	(108)	-	USD	356,764	KRW	460,129,506	07/10/2022	Barclays	1,682	0.01
Total Unrealised Loss on Financial Futures Contracts - Liabilities			(33,478)	(0.13)	USD	235,701	MXN	4,740,022	15/07/2022	J.P. Morgan	1,753	0.01
Net Unrealised Gain on Financial Futures Contracts - Assets			96,637	0.38	USD	53,127	MYR	232,694	09/09/2022	BNP Paribas	314	-
					USD	54,894	MYR	239,855	09/09/2022	Deutsche Bank	456	-
					USD	56,382	MYR	247,088	09/09/2022	Standard Chartered	302	-
					USD	269,132	NOK	2,381,000	22/07/2022	J.P. Morgan	28,935	0.11
					USD	105,448	NOK	928,000	22/07/2022	State Street	11,831	0.05
					USD	295,530	NZD	434,225	22/07/2022	Deutsche Bank	24,563	0.10
					USD	105,915	NZD	156,898	22/07/2022	State Street	8,007	0.03
					USD	218,076	NZD	348,000	22/07/2022	UBS	915	-
					USD	146,144	PEN	536,450	08/07/2022	UBS	4,327	0.02
					USD	43,721	PHP	2,322,030	09/09/2022	Bank of America	1,717	0.01
					USD	41,697	PHP	2,230,970	09/09/2022	Barclays	1,340	0.01
					USD	532,079	RON	2,434,342	15/07/2022	J.P. Morgan	20,229	0.08
					USD	152,570	SEK	1,528,492	19/08/2022	State Street	3,637	0.01
					USD	34,936	SEK	348,907	09/08/2022	UBS	939	-
					USD	154,234	THB	5,280,697	09/09/2022	BNP Paribas	4,406	0.02
					USD	232,300	THB	7,921,045	09/09/2022	Deutsche Bank	7,558	0.03
					USD	103,866	THB	3,564,470	09/09/2022	Goldman Sachs	2,732	0.01
					USD	127,021	THB	4,356,575	09/09/2022	HSBC	3,412	0.01
					USD	92,279	TWD	2,644,413	08/07/2022	Barclays	3,451	0.01
					USD	96,282	TWD	2,739,906	08/07/2022	Deutsche Bank	4,247	0.02
					USD	544,153	TWD	15,695,000	08/07/2022	J.P. Morgan	16,949	0.07
					USD	149,956	TWD	4,287,681	08/07/2022	Morgan Stanley	5,930	0.02
					USD	385,622	TWD	11,275,215	07/10/2022	Barclays	3,890	0.02
					USD	369,134	TWD	10,789,785	07/10/2022	Goldman Sachs	3,836	0.02
										Total Unrealised Gain on Forward Currency Exchange Contracts	797,575	3.17
					AUD	1,180,000	USD	872,854	22/07/2022	Barclays	(58,284)	(0.23)
					AUD	55,000	USD	39,358	22/07/2022	State Street	(1,391)	(0.01)
					CAD	1,334,707	USD	1,061,346	22/07/2022	Canadian Imperial Bank of Commerce	(26,138)	(0.10)
					CLP	121,959,389	USD	133,484	08/07/2022	Barclays	(3,085)	(0.01)
					CLP	243,918,779	USD	263,907	08/07/2022	BNP Paribas	(3,108)	(0.01)
					CLP	243,918,779	USD	270,450	08/07/2022	UBS	(9,651)	(0.04)
					CNH	997,855	USD	155,761	15/07/2022	HSBC	(6,771)	(0.03)
					CZK	12,436,000	USD	545,991	15/07/2022	J.P. Morgan	(23,077)	(0.09)
					CZK	3,308,000	USD	145,945	15/07/2022	State Street	(6,849)	(0.03)
					CZK	1,445,000	USD	61,744	15/07/2022	UBS	(984)	-
					EUR	5,010,636	USD	5,284,617	29/07/2022	HSBC	(56,318)	(0.22)
					EUR	238,000	USD	255,274	19/08/2022	BNP Paribas	(6,531)	(0.03)
					EUR	64,000	USD	68,678	19/08/2022	Citibank	(1,789)	(0.01)
					EUR	207,000	USD	219,942	19/08/2022	Goldman Sachs	(3,598)	(0.01)
					EUR	311,572	USD	326,627	19/08/2022	UBS	(991)	-
					GBP	209,000	USD	261,043	19/08/2022	BNP Paribas	(6,680)	(0.03)
					GBP	17,264	USD	21,311	19/08/2022	J.P. Morgan	(300)	-
					GBP	23,075	USD	28,343	19/08/2022	Morgan Stanley	(260)	-
					HUF	73,245,000	USD	207,277	15/07/2022	J.P. Morgan	(15,153)	(0.06)
					ILS	145,000	USD	43,420	21/07/2022	Deutsche Bank	(1,970)	(0.01)
					ILS	60,000	USD	18,819	21/07/2022	J.P. Morgan	(1,668)	(0.01)

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
CHF	247,000	USD	255,319	22/07/2022	Citibank	3,473	0.01
CZK	462,000	USD	19,375	15/07/2022	J.P. Morgan	52	-
MXN	5,556,000	USD	271,475	15/07/2022	Barclays	2,747	0.01
MXN	110,130	USD	5,299	15/07/2022	J.P. Morgan	137	-
USD	33,055	AUD	46,000	22/07/2022	Citibank	1,301	0.01
USD	330,096	AUD	478,000	22/07/2022	Goldman Sachs	126	-
USD	70,712	CLP	56,310,754	08/07/2022	J.P. Morgan	10,505	0.04
USD	629,386	CLP	521,326,357	08/07/2022	Standard Chartered	71,981	0.29
USD	40,415	CLP	32,159,836	08/07/2022	UBS	6,029	0.02
USD	65,117	CLP	53,922,368	09/09/2022	BNP Paribas	8,169	0.03
USD	64,889	CLP	53,922,367	09/09/2022	J.P. Morgan	7,941	0.03
USD	131,379	CLP	121,959,389	07/10/2022	Barclays	3,218	0.01
USD	259,679	CLP	243,918,779	07/10/2022	BNP Paribas	3,356	0.01
USD	266,075	CLP	243,918,779	07/10/2022	UBS	9,752	0.04
USD	208,549	CNH	1,335,163	15/07/2022	Bank of America	9,195	0.04
USD	202,665	CNH	1,295,922	15/07/2022	HSBC	9,171	0.04
USD	71,841	CNH	480,690	16/09/2022	Barclays	105	-
USD	71,603	CNH	478,471	16/09/2022	State Street	197	-
USD	65,674	CNH	439,467	16/09/2022	UBS	89	-
USD	256,000	CZK	6,037,000	15/07/2022	Bank of America	2,154	0.01
USD	659,333	EUR	629,106	19/08/2022	BNP Paribas	1,830	0.01
USD	813,248	EUR	770,334	19/08/2022	State Street	8,141	0.03
USD	685,557	EUR	651,000	19/08/2022	UBS	5,171	0.02
USD	361,226	GBP	293,000	19/08/2022	BNP Paribas	4,631	0.02
USD	99,889	GBP	81,000	19/08/2022	J.P. Morgan	1,308	0.01
USD	2,287,049	GBP	1,872,321	19/08/2022	Morgan Stanley	8,346	0.03
USD	213,158	HUF	74,373,420	15/07/2022	J.P. Morgan	18,074	0.07
USD	8,240	HUF	2,885,791	15/07/2022	UBS	671	-
USD	3,163	IDR	45,532,773	08/07/2022	UBS	117	-
USD	264,198	ILS	849,011	21/07/2022	Citibank	21,502	0.09
USD	25,529	ILS	88,000	21/07/2022	Goldman Sachs	373	-
USD	1,042,634	ILS	3,341,471	21/07/2022	J.P. Morgan	87,451	0.35
USD	168,579	ILS	541,011	21/07/2022	State Street	13,927	0.06
USD	186,230	INR	14,201,308	08/07/2022	Barclays	6,644	0.03
USD	212,291	INR	16,302,625	08/07/2022	BNP Paribas	6,133	0.02
USD	664,253	INR	51,263,257	08/07/2022	Goldman Sachs	15,994	0.06
USD	195,639	INR	15,303,893	08/07/2022	UBS	2,111	0.01
USD	271,073	INR	21,400,127	07/10/2022	Citibank	2,564	0.01

Dynamic Global Investment Grade Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
INR	9,746,000	USD	128,094	08/07/2022	Bank of America	(4,849)	(0.02)
INR	21,400,127	USD	273,135	08/07/2022	Citibank	(2,516)	(0.01)
INR	22,180,100	USD	288,479	08/07/2022	Deutsche Bank	(7,996)	(0.03)
INR	23,753,457	USD	301,555	08/07/2022	Goldman Sachs	(1,176)	(0.01)
INR	19,991,399	USD	253,110	08/07/2022	UBS	(305)	-
JPY	32,953,086	USD	244,844	22/07/2022	Citibank	(2,098)	(0.01)
JPY	33,338,000	USD	266,849	22/07/2022	HSBC	(21,267)	(0.09)
JPY	70,032,000	USD	521,600	22/07/2022	J.P. Morgan	(5,714)	(0.02)
JPY	170,070,176	USD	1,331,239	22/07/2022	Morgan Stanley	(78,429)	(0.31)
JPY	131,074,160	USD	974,939	22/07/2022	State Street	(9,391)	(0.04)
JPY	138,202,000	USD	1,088,726	22/07/2022	UBS	(70,671)	(0.28)
KRW	27,041,566	USD	21,924	08/07/2022	Bank of America	(1,104)	(0.01)
KRW	460,129,506	USD	355,958	08/07/2022	Barclays	(1,686)	(0.01)
KRW	13,780,000	USD	11,316	08/07/2022	J.P. Morgan	(706)	-
MXN	7,809,000	USD	387,339	15/07/2022	UBS	(1,919)	(0.01)
NOK	2,129,000	USD	226,639	22/07/2022	Goldman Sachs	(11,864)	(0.05)
NOK	1,180,000	USD	121,778	22/07/2022	Morgan Stanley	(2,739)	(0.01)
NZD	43,000	USD	27,120	22/07/2022	Morgan Stanley	(287)	-
PEN	183,000	USD	49,095	08/07/2022	J.P. Morgan	(716)	-
PLN	2,011,000	USD	465,811	12/08/2022	UBS	(22,322)	(0.09)
RON	4,154,419	USD	902,226	15/07/2022	J.P. Morgan	(28,708)	(0.11)
SEK	272,000	USD	27,161	19/08/2022	BNP Paribas	(658)	-
SEK	1,089,000	USD	110,212	19/08/2022	Citibank	(4,102)	(0.02)
SEK	33,969	USD	3,483	19/08/2022	J.P. Morgan	(173)	-
TWD	11,275,215	USD	381,499	08/07/2022	Barclays	(2,759)	(0.01)
TWD	10,789,785	USD	365,161	08/07/2022	Goldman Sachs	(2,726)	(0.01)
TWD	3,067,000	USD	107,335	08/07/2022	J.P. Morgan	(4,313)	(0.02)
TWD	235,000	USD	8,243	08/07/2022	Standard Chartered	(349)	-
USD	230,579	AUD	334,122	22/07/2022	UBS	(70)	-
USD	20,016	CAD	26,000	22/07/2022	J.P. Morgan	(150)	-
USD	683,380	CAD	887,000	22/07/2022	RBC	(4,583)	(0.02)
USD	1,220,757	EUR	1,168,340	19/08/2022	Barclays	(321)	-
USD	435,358	MXN	8,978,000	15/07/2022	Goldman Sachs	(7,759)	(0.03)
USD	58,552	MXN	1,200,345	15/07/2022	J.P. Morgan	(692)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(539,714)	(2.15)
Net Unrealised Gain on Forward Currency Exchange Contracts						257,861	1.02

Inflation Rate Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets	
380,000	USD	J.P. Morgan	Pay floating USDCPI 1 month Receive fixed 3.02%	19/04/2032	6,750	0.03	
Total Market Value on Inflation Rate Swap Contracts - Assets						6,750	0.03
135,000	USD	J.P. Morgan	Pay floating USDCPI 1 month Receive fixed 2.609%	10/02/2032	(4,297)	(0.02)	
Total Market Value on Inflation Rate Swap Contracts - Liabilities						(4,297)	(0.02)
Net Market Value on Inflation Rate Swap Contracts - Assets						2,453	0.01

Interest Rate Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
1,425,000	USD	J.P. Morgan	Pay fixed 2.762% Receive floating SOFR 1 day	09/05/2027	6,049	0.02
42,000	GBP	J.P. Morgan	Pay fixed 1.461% Receive floating SONIA 1 day	13/04/2072	10,139	0.04
510,000	CAD	J.P. Morgan	Pay fixed 2.85% Receive floating BA 3 month	13/04/2027	11,208	0.05
320,000	CAD	J.P. Morgan	Pay fixed 2.373% Receive floating BA 3 month	14/03/2027	11,917	0.05
45,000	GBP	J.P. Morgan	Pay fixed 0.742% Receive floating SONIA 1 day	27/09/2071	22,376	0.09
570,000	GBP	J.P. Morgan	Pay fixed 1.645% Receive floating SONIA 1 day	13/04/2052	99,094	0.39
450,000	GBP	J.P. Morgan	Pay fixed 0.912% Receive floating SONIA 1 day	27/09/2051	159,981	0.64
Total Interest Rate Swap Contracts at Fair Value - Assets					320,764	1.28
105,000	GBP	J.P. Morgan	Pay floating SONIA 1 day Receive fixed 0.912%	27/09/2051	(37,329)	(0.15)
4,298,000	HKD	J.P. Morgan	Pay floating HIBOR 3 month Receive fixed 0.875%	06/05/2025	(34,961)	(0.14)
7,600,000	MXN	J.P. Morgan	Pay floating TIE 4 week Receive fixed 7.176%	16/11/2026	(26,788)	(0.11)
75,000	GBP	J.P. Morgan	Pay floating SONIA 1 day Receive fixed 0.912%	27/09/2051	(26,664)	(0.10)
11,000,000	CNY	J.P. Morgan	Pay floating CNREPOFIX=CFXS 1 week Receive fixed 2.34%	15/04/2027	(18,470)	(0.07)
6,200,000	HKD	J.P. Morgan	Pay floating HIBOR 3 month Receive fixed 2.705%	14/04/2027	(16,243)	(0.06)
40,000	GBP	J.P. Morgan	Pay floating SONIA 1 day Receive fixed 0.912%	27/09/2051	(14,221)	(0.06)
17,500,000	MXN	J.P. Morgan	Pay floating TIE 4 week Receive fixed 8.675%	12/04/2027	(14,118)	(0.06)
15,000	GBP	J.P. Morgan	Pay floating SONIA 1 day Receive fixed 0.742%	27/09/2071	(7,459)	(0.03)
10,000	GBP	J.P. Morgan	Pay floating SONIA 1 day Receive fixed 0.742%	27/09/2071	(4,972)	(0.02)
115,000	CAD	J.P. Morgan	Pay floating BA 3 month Receive fixed 2.373%	14/03/2027	(4,283)	(0.02)
Total Interest Rate Swap Contracts at Fair Value - Liabilities					(205,508)	(0.82)
Net Market Value on Interest Rate Swap Contracts - Assets					115,256	0.46

Dynamic Global Investment Grade Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Option Purchased Contracts

Quantity	Security Description	Currency	Counterparty	Market Value USD	% of Net Assets		% of Net Assets
730,000	Foreign Exchange EUR/USD, Put, 0.870, 03/10/2022	USD	Citibank	280	-	Canada	0.57
225,000	Foreign Exchange EUR/USD, Put, 0.870, 03/10/2022	USD	BNP Paribas	86	-	Cyprus	0.57
60,000	Foreign Exchange EUR/USD, Put, 0.870, 03/10/2022	USD	Morgan Stanley	23	-	Ireland	0.50
2,240,000	S&P 500 Index, Put, 3,200,000, 15/07/2022	USD	Barclays	1,232	-	Mexico	0.47
4,550,000	S&P 500 Index, Put, 3,500,000, 15/07/2022	USD	Morgan Stanley	11,940	0.05	Peru	0.35
2,160,000	S&P 500 Index, Put, 3,600,000, 16/09/2022	USD	Morgan Stanley	59,642	0.24	Total Investments	85.93
Total Market Value on Option Purchased Contracts - Assets				73,203	0.29	Cash and Other assets/(liabilities)	14.07
						Total	100.00

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

Swaption Contracts

Quantity	Security Description	Currency	Counterparty	Market Value USD	% of Net Assets
1,225,000	IRS Pay fixed 3% Receive floating SOFR 1 day, Put, 3%, 02/06/2028	USD	Goldman Sachs	23,604	0.10
1,225,000	IRS Pay fixed 3% Receive floating SOFR 1 day, Put, 3%, 01/06/2028	USD	Goldman Sachs	23,564	0.09
Net Market Value on Swaption Contracts - Assets				47,168	0.19

Cash	2,647,024	10.51
Other assets/(liabilities)	894,950	3.56
Total net assets	25,177,242	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	45.09
United Kingdom	9.79
Germany	9.31
Chile	3.05
Romania	2.49
Thailand	2.40
China	1.94
Sweden	1.62
Israel	1.58
New Zealand	1.31
Philippines	1.20
India	1.17
Australia	0.98
Hungary	0.92
Malaysia	0.62

Emerging Local Markets Bond Fund

INVESTMENT OBJECTIVE

The fund's objective is to maximise the value of its shares through both growth in the value of, and income from, its investments.

The fund is actively managed and invests mainly in a diversified portfolio of bonds of all types from emerging market issuers, with a focus on bonds that are denominated in the local currency.

The fund invests primarily in debt securities issued by governments, government agencies, supra-national organisations and companies that are either incorporated in one of the economically emerging countries of Latin America, Asia, Europe, Africa and the Middle East or conduct most of their business in such countries. Portfolio debt securities can include fixed and floating rate bonds, warrants and other transferable debt securities of any type, including high yield securities (including up to 10% in distressed and/or defaulted bonds). The fund may also invest up to 25% in convertible bonds (including up to 20% in contingent convertible bonds).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in currencies and debt securities. The fund may use total return swaps (TRS) and any use is expected to be on a temporary basis and dependent on market conditions or when prevailing market conditions cause TRS to offer the most efficient or only way to express a view. Use of TRS is expected when they offer the most efficient or only way to express a view and the impact is expected to be limited and lead leading to marginal improvement in risk-adjusted returns. Investors should refer to the "Total Return Swaps" section of the current prospectus for more details of the expected and maximum use of total return swaps by the fund.

For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
ALBANIA				
Albania Government Bond, Reg. S 3.5% 23/11/2031	EUR	510,000	396,385	0.34
			396,385	0.34
ANGOLA				
Angola Government Bond, Reg. S 9.5% 12/11/2025	USD	440,000	406,485	0.35
			406,485	0.35
BAHAMAS				
Commonwealth of the Bahamas, Reg. S 5.75% 16/01/2024	USD	200,000	175,400	0.15
Commonwealth of the Bahamas, Reg. S 8.95% 15/10/2032	USD	340,000	239,012	0.21
			414,412	0.36
BARBADOS				
Barbados Government Bond, 144A 6.5% 01/10/2029	USD	460,000	443,900	0.38
			443,900	0.38
BRAZIL				
Brazil Notas do Tesouro Nacional 10% 01/01/2029	BRL	175,000	307,431	0.27
Brazil Notas do Tesouro Nacional 10% 01/01/2031	BRL	800	136,826	0.12
Brazil Notas do Tesouro Nacional 10% 01/01/2033	BRL	100,000	167,430	0.14
Brazil Notas do Tesouro Nacional 10% 01/01/2025	BRL	3,929,300	7,398,646	6.36
Brazil Notas do Tesouro Nacional 10% 01/01/2027	BRL	1,388,000	2,521,078	2.17
			10,531,411	9.06
CHILE				
Bonos de la Tesoreria de la Republica en pesos, Reg. S, 144A 2.3% 01/10/2028	CLP	985,000,000	832,613	0.71
Chile Government Bond 1.9% 01/09/2030	CLP	38,000	1,332,719	1.15
			2,165,332	1.86
CHINA				
China Development Bank 3.68% 26/02/2026	CNY	5,600,000	862,039	0.74
China Government Bond 1.99% 09/04/2025	CNY	6,450,000	951,879	0.82
China Government Bond 3.12% 05/12/2026	CNY	20,550,000	3,138,696	2.70
China Government Bond 3.13% 21/11/2029	CNY	19,300,000	2,932,512	2.52
China Government Bond 3.81% 14/09/2050	CNY	4,500,000	726,599	0.62
Times China Holdings Ltd., Reg. S 6.75% 08/07/2025	USD	470,000	65,800	0.06
			8,677,525	7.46

Emerging Local Markets Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
COLOMBIA					IVORY COAST				
Colombia Government Bond 7% 26/03/2031	COP	3,760,000,000	689,481	0.59	Ivory Coast Government Bond, Reg. S 4.875% 30/01/2032	EUR	620,000	469,316	0.40
Colombia Government Bond 7% 26/03/2031	COP	4,825,100,000	884,791	0.76				469,316	0.40
Colombia Government Bond 7.25% 18/10/2034	COP	9,790,000,000	1,708,291	1.47	MEXICO				
Colombia Government Bond 10% 24/07/2024	COP	2,126,400,000	511,549	0.44	Mexican Bonos 5.75% 05/03/2026	MXN	75,220,000	3,309,874	2.85
Colombia Government Bond 7.5% 26/08/2026	COP	6,758,900,000	1,453,722	1.25	Mexican Bonos 7.5% 03/06/2027	MXN	45,700,000	2,112,521	1.82
Colombia Government Bond 6% 28/04/2028	COP	7,290,500,000	1,380,228	1.19	Mexican Bonos 8.5% 31/05/2029	MXN	5,925,000	284,092	0.24
			6,628,062	5.70	Mexican Bonos 7.75% 29/05/2031	MXN	4,000,000	181,724	0.16
CZECH REPUBLIC					Mexican Bonos 8.5% 18/11/2038	MXN	81,388,000	3,811,032	3.28
Czech Republic Government Bond 2% 13/10/2033	CZK	57,140,000	1,826,648	1.57	Petroleos Mexicanos 6.5% 13/03/2027	USD	613,000	526,984	0.45
Czech Republic Government Bond, Reg. S 2.5% 25/08/2028	CZK	41,700,000	1,513,252	1.30				10,226,227	8.80
			3,339,900	2.87	MONGOLIA				
DOMINICAN REPUBLIC					Mongolia Government Bond, Reg. S 8.75% 09/03/2024	USD	450,000	455,526	0.39
Dominican Republic Government Bond, Reg. S 9.75% 05/06/2026	DOP	10,250,000	182,292	0.16				455,526	0.39
			182,292	0.16	PERU				
EGYPT					Peru Government Bond 6.15% 12/08/2032	PEN	7,375,000	1,722,652	1.48
Egypt Government Bond 14.313% 13/10/2023	EGP	11,780,000	620,401	0.53				1,722,652	1.48
Egypt Government Bond 15.9% 02/07/2024	EGP	13,100,000	709,809	0.61	PHILIPPINES				
Egypt Government Bond 14.369% 20/10/2025	EGP	9,400,000	482,908	0.42	Philippine Government Bond 2.875% 09/07/2030	PHP	27,500,000	385,323	0.33
Egypt Government Bond, Reg. S 3.875% 16/02/2026	USD	240,000	176,184	0.15				385,323	0.33
Egypt Government Bond, Reg. S 7.6% 01/03/2029	USD	430,000	315,093	0.27	POLAND				
			2,304,395	1.98	Poland Government Bond 2.75% 25/10/2029	PLN	7,050,000	1,200,253	1.03
HUNGARY					Poland Government Bond 2.5% 25/07/2027	PLN	5,030,000	895,118	0.77
Hungary Government Bond 4.5% 23/03/2028	HUF	938,810,000	2,038,462	1.75				2,095,371	1.80
Hungary Government Bond 3.25% 22/10/2031	HUF	213,000,000	390,420	0.34	ROMANIA				
Hungary Government Bond 4.5% 27/05/2032	HUF	317,000,000	634,586	0.55	Romania Government Bond, 144A 2% 14/04/2033	EUR	200,000	135,677	0.12
Hungary Government Bond 2.25% 20/04/2033	HUF	110,000,000	173,457	0.15	Romania Government Bond 4.75% 24/02/2025	RON	12,315,000	2,355,173	2.02
Hungary Government Bond 3% 27/10/2038	HUF	67,590,000	96,668	0.08	Romania Government Bond 5% 12/02/2029	RON	10,510,000	1,801,732	1.55
Hungary Government Bond 5.5% 24/06/2025	HUF	971,980,000	2,366,609	2.03	Romania Government Bond, Reg. S 2% 14/04/2033	EUR	260,000	176,040	0.15
			5,700,202	4.90				4,468,622	3.84
INDIA					SENEGAL				
HDFC Bank Ltd., Reg. S 8.1% 22/03/2025	INR	40,000,000	502,567	0.43	Senegal Government Bond, Reg. S 6.25% 23/05/2033	USD	492,000	379,475	0.33
			502,567	0.43				379,475	0.33
INDONESIA					SERBIA				
Indonesia Treasury 7.5% 15/04/2040	IDR	19,063,000,000	1,280,418	1.10	Serbia Treasury 4.5% 20/08/2032	RSD	29,700,000	210,878	0.18
Indonesia Treasury 8.375% 15/09/2026	IDR	34,200,000,000	2,481,296	2.13				210,878	0.18
Indonesia Treasury 9% 15/03/2029	IDR	32,056,000,000	2,370,376	2.04	SOUTH AFRICA				
Indonesia Treasury 8.75% 15/05/2031	IDR	9,090,000,000	663,314	0.57	South Africa Government Bond 8.25% 31/03/2032	ZAR	13,679,000	694,764	0.60
Indonesia Treasury 9.5% 15/07/2031	IDR	15,867,000,000	1,204,010	1.04	South Africa Government Bond 8.875% 28/02/2035	ZAR	56,460,000	2,869,694	2.47
Indonesia Treasury 8.25% 15/05/2036	IDR	27,710,000,000	1,962,551	1.69	South Africa Government Bond 8.75% 31/01/2044	ZAR	37,120,000	1,748,224	1.50
			9,961,965	8.57	South Africa Government Bond 10.5% 21/12/2026	ZAR	27,300,000	1,759,144	1.51
					South Africa Government Bond 7% 28/02/2031	ZAR	90,615,000	4,326,659	3.72
					South Africa Government Bond 8.75% 28/02/2048	ZAR	30,750,000	1,436,991	1.24
								12,835,476	11.04

Emerging Local Markets Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
SUPRANATIONAL				
European Bank for Reconstruction & Development 5.6% 30/01/2025	IDR	8,040,000,000	534,606	0.46
European Investment Bank 8.125% 21/12/2026	ZAR	500,000	29,902	0.03
International Bank for Reconstruction & Development 4.6% 09/02/2026	IDR	5,800,000,000	371,553	0.32
			936,061	0.81
THAILAND				
Thailand Government Bond 1.585% 17/12/2035	THB	95,435,000	2,182,531	1.88
			2,182,531	1.88
UKRAINE				
Ukraine Government Bond 15.84% 26/02/2025	UAH	11,000,000	167,167	0.15
			167,167	0.15
UNITED STATES OF AMERICA				
US Treasury 0.125% 31/01/2023	USD	2,100,000	2,070,118	1.78
			2,070,118	1.78
URUGUAY				
Uruguay Government Bond, 144A 8.5% 15/03/2028	UYU	2,500,000	58,232	0.05
			58,232	0.05
ZAMBIA				
Zambia Government Bond 11% 25/01/2026	ZMW	10,930,000	448,751	0.39
			448,751	0.39
Total Bonds			90,766,559	78.07
Total Transferable securities and money market instruments admitted to an official exchange listing			90,766,559	78.07

Transferable securities and money market instruments dealt in on another regulated market

Bonds

CHINA

Agile Group Holdings Ltd., Reg. S 5.75% 02/01/2025	USD	330,000	113,850	0.10
			113,850	0.10

INDONESIA

Standard Chartered Bank, 144A 9% 20/03/2029	IDR	2,000,000,000	147,890	0.13
Standard Chartered Bank 0% 19/03/2029	IDR	3,300,000,000	244,018	0.21
			391,908	0.34

MACAU

Studio City Finance Ltd., Reg. S 5% 15/01/2029	USD	340,000	171,379	0.15
			171,379	0.15

MALAYSIA

Malaysia Government Bond 3.757% 22/05/2040	MYR	5,130,000	1,012,907	0.87
Malaysia Government Bond 4.065% 15/06/2050	MYR	2,110,000	413,969	0.36
Malaysia Government Bond 4.392% 15/04/2026	MYR	24,085,000	5,571,431	4.79
Malaysia Government Bond 4.232% 30/06/2031	MYR	9,182,000	2,060,549	1.77
Malaysia Government Bond 4.935% 30/09/2043	MYR	4,113,000	938,623	0.81
			9,997,479	8.60

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
MEXICO				
America Movil SAB de CV, Reg. S 5.375% 04/04/2032	USD	510,000	449,384	0.38
United Mexican States 20.15% 27/11/2031	MXN	1,050,000	346,508	0.30
			795,892	0.68
PERU				
Peru Government Bond, 144A 6.35% 12/08/2028	PEN	1,595,000	397,442	0.34
Peru Government Bond, Reg. S 8.2% 12/08/2026	PEN	2,510,000	694,553	0.60
Peru Government Bond, Reg. S 6.35% 12/08/2028	PEN	3,440,000	857,179	0.73
Peru Government Bond, Reg. S 6.9% 12/08/2037	PEN	2,864,000	686,340	0.59
			2,635,514	2.26
ROMANIA				
Romania Government Bond 4.15% 26/01/2028	RON	2,470,000	417,060	0.36
			417,060	0.36
THAILAND				
Thailand Government Bond 3.65% 20/06/2031	THB	68,320,000	2,056,258	1.77
Thailand Government Bond 2% 17/12/2031	THB	41,175,000	1,089,044	0.94
Thailand Government Bond 2% 17/06/2042	THB	20,500,000	436,971	0.37
Thailand Government Bond 2.125% 17/12/2026	THB	13,200,000	369,187	0.32
Thailand Government Bond 3.775% 25/06/2032	THB	7,270,000	221,572	0.19
Thailand Government Bond, Reg. S 1.25% 12/03/2028	THB	26,600,000	850,988	0.73
			5,024,020	4.32
Total Bonds			19,547,102	16.81
Total Transferable securities and money market instruments dealt in on another regulated market			19,547,102	16.81
Total Investments			110,313,661	94.88

Credit Default Swap Contracts

Nominal Amount	Currency	Counterparty	Reference Entity	Buy/Sell	Interest (Paid)/Received Rate	Maturity Date	Market Value USD	% of Net Assets
2,055,000	USD	J.P. Morgan	CDX.NA.EM.37-V1	Buy	(1.00)%	20/06/2027	204,415	0.18
630,000	USD	J.P. Morgan	Brazil Government Bond 4.25% 25/01/2025	Buy	(1.00)%	20/06/2027	53,163	0.04
285,000	USD	J.P. Morgan	Brazil Government Bond 4.25% 25/01/2025	Buy	(1.00)%	20/12/2026	19,739	0.02
600,000	USD	J.P. Morgan	Mexican Government Bond 4.15% 28/03/2027	Buy	(1.00)%	20/06/2027	20,608	0.02
Total Credit Default Swap Contracts at Fair Value - Assets							297,925	0.26
Net Market Value on Credit Default Swap Contracts - Assets							297,925	0.26

Emerging Local Markets Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Financial Futures Contracts

Security Description	Number of Contracts	Currency	Unrealised Gain/(Loss)		Currency	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss)	
			USD	% of Net Assets							USD	% of Net Assets
Euro-Bund, 08/09/2022	(1)	EUR	844	-	USD	580,622	EGP	11,206,000	15/08/2022	Citibank	948	-
Euro-Buxl 30 Year Bond, 08/09/2022	(2)	EUR	9,985	0.01	USD	2,099	EUR	2,000	29/07/2022	J.P. Morgan	12	-
US 5 Year Note, 30/09/2022	(12)	USD	7,732	-	USD	348,413	EUR	332,440	19/08/2022	BNP Paribas	967	-
US Long Bond, 21/09/2022	(3)	USD	8,766	0.01	USD	663,120	EUR	618,000	19/08/2022	Morgan Stanley	17,224	0.02
Total Unrealised Gain on Financial Futures Contracts - Assets			27,327	0.02	USD	986,799	EUR	924,069	19/08/2022	State Street	21,017	0.02
US 10 Year Note, 21/09/2022	(18)	USD	(844)	-	USD	1,086,656	HUF	395,192,879	15/07/2022	Bank of America	50,051	0.04
US 10 Year Ultra Bond, 21/09/2022	(10)	USD	(26,254)	(0.02)	USD	1,166,700	HUF	428,590,167	15/07/2022	BNP Paribas	42,493	0.04
Total Unrealised Loss on Financial Futures Contracts - Liabilities			(27,098)	(0.02)	USD	1,625,101	HUF	590,088,000	15/07/2022	J.P. Morgan	77,279	0.07
Net Unrealised Gain on Financial Futures Contracts - Assets			229	-	USD	421,532	HUF	157,556,562	15/07/2022	Standard Chartered	8,256	0.01
					USD	13,936	HUF	5,295,500	29/07/2022	J.P. Morgan	78	-
					USD	1,086,995	IDR	16,000,683,000	08/07/2022	J.P. Morgan	16,437	0.01
					USD	331,494	IDR	4,781,794,500	08/07/2022	State Street	11,558	0.01
					USD	4,344,970	IDR	64,281,691,404	08/07/2022	UBS	44,074	0.04
					USD	46,029	IDR	682,846,500	29/07/2022	UBS	420	-
					USD	409,229	INR	31,206,563	08/07/2022	Barclays	14,600	0.01
					USD	805,557	INR	61,504,557	08/07/2022	Goldman Sachs	27,789	0.02
					USD	101,407	INR	7,908,000	08/07/2022	J.P. Morgan	1,405	-
					USD	237,889	INR	18,780,385	07/10/2022	Citibank	2,250	-
					USD	262,688	INR	20,845,627	07/10/2022	Goldman Sachs	1,137	-
					USD	220,471	INR	17,544,109	07/10/2022	UBS	344	-
					USD	214,077	JPY	26,923,093	22/07/2022	HSBC	15,750	0.01
					USD	924,739	JPY	117,842,284	22/07/2022	Morgan Stanley	56,662	0.05
					USD	826,124	JPY	106,236,623	22/07/2022	State Street	43,540	0.04
					USD	633,654	JPY	80,795,000	22/07/2022	UBS	38,484	0.03
					USD	1,266,751	MXN	25,297,000	15/07/2022	J.P. Morgan	18,196	0.02
					USD	45,705	MXN	916,200	29/07/2022	J.P. Morgan	605	-
					USD	46,795	MYR	206,165	29/07/2022	HSBC	24	-
					USD	492,088	MYR	2,151,410	09/09/2022	Bank of America	3,801	-
					USD	312,323	MYR	1,375,000	09/09/2022	BNP Paribas	250	-
					USD	204,476	MYR	900,000	09/09/2022	Deutsche Bank	210	-
					USD	1,375,835	PEN	5,175,000	08/07/2022	BNP Paribas	7,759	0.01
					USD	67,339	PEN	251,000	08/07/2022	J.P. Morgan	984	-
					USD	1,761,501	PEN	6,553,000	08/07/2022	UBS	29,133	0.03
					USD	10,926	PEN	40,900	27/07/2022	J.P. Morgan	136	-
					USD	139,560	PHP	7,412,043	09/09/2022	Bank of America	5,481	0.01
					USD	133,099	PHP	7,121,375	09/09/2022	Barclays	4,277	-
					USD	31,312	PLN	139,500	29/07/2022	J.P. Morgan	485	-
					USD	1,643,195	PLN	7,369,728	12/08/2022	BNP Paribas	17,935	0.02
					USD	598,875	PLN	2,678,000	12/08/2022	J.P. Morgan	8,291	0.01
					USD	607,531	PLN	2,752,000	12/08/2022	UBS	628	-
					USD	1,123,836	RON	5,290,790	15/07/2022	HSBC	11,382	0.01
					USD	1,932,485	RON	8,832,856	15/07/2022	J.P. Morgan	75,268	0.07
					USD	225,966	RON	1,049,000	15/07/2022	UBS	5,401	-
					USD	14,379	RON	67,500	29/07/2022	J.P. Morgan	217	-
					USD	1,248,812	RSD	133,664,245	15/07/2022	Citibank	62,967	0.05
					USD	1,435	RSD	159,500	29/07/2022	J.P. Morgan	20	-
					USD	358,914	THB	12,550,000	09/09/2022	J.P. Morgan	2,836	-
					USD	282,384	TRY	4,480,000	18/07/2022	Barclays	15,935	0.01
					USD	188,141	TRY	2,956,000	18/07/2022	HSBC	12,332	0.01
					USD	745,751	TWD	21,358,307	08/07/2022	Barclays	28,314	0.02
					USD	863,532	TWD	24,573,538	08/07/2022	Deutsche Bank	38,094	0.03
					USD	82,639	TWD	2,360,000	08/07/2022	J.P. Morgan	3,365	-
					USD	1,344,915	TWD	38,455,155	08/07/2022	Morgan Stanley	53,185	0.05
					USD	1,701,825	TWD	49,759,647	07/10/2022	Barclays	17,167	0.02
					USD	2,145,843	TWD	62,872,353	07/10/2022	Goldman Sachs	17,244	0.02
					USD	121,377	ZAR	1,934,783	15/07/2022	Citibank	3,767	-
					USD	1,056,751	ZAR	16,684,311	15/07/2022	J.P. Morgan	42,559	0.04
					USD	366,165	ZAR	5,869,478	15/07/2022	Morgan Stanley	9,376	0.01
					USD	2,018,426	ZAR	30,791,888	15/07/2022	UBS	146,674	0.13
					USD	45,082	ZAR	719,640	29/07/2022	J.P. Morgan	1,405	-
											1,671,992	1.44

Emerging Local Markets Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
47,000,000	MXN	J.P. Morgan	Pay floating TIE 4 week Receive fixed 5.565%	22/04/2025	(222,155)	(0.19)
370,000,000	HUF	J.P. Morgan	Pay floating BUBOR 6 month Receive fixed 6.309%	18/03/2027	(88,383)	(0.08)
12,000,000	MXN	J.P. Morgan	Pay floating TIE 4 week Receive fixed 4.98%	31/10/2025	(74,170)	(0.06)
6,000,000	BRL	Goldman Sachs	Pay floating CDI 1 day Receive fixed 10.84%	01/07/2024	(39,273)	(0.03)
11,500,000	MXN	J.P. Morgan	Pay floating TIE 4 week Receive fixed 6.575%	13/09/2024	(33,674)	(0.03)
7,500,000	MXN	J.P. Morgan	Pay floating TIE 4 week Receive fixed 7.49%	05/06/2024	(13,764)	(0.01)
4,000,000	BRL	Morgan Stanley	Pay floating CDI 1 day Receive fixed 11.765%	01/07/2024	(11,829)	(0.01)
2,850,000	MXN	J.P. Morgan	Pay floating TIE 4 week Receive fixed 6.54%	03/12/2024	(9,065)	(0.01)
3,200,000	BRL	Morgan Stanley	Pay floating CDI 1 day Receive fixed 12.01%	02/01/2025	(8,853)	(0.01)
2,000,000	BRL	Morgan Stanley	Pay floating CDI 1 day Receive fixed 11.89%	02/01/2025	(6,469)	(0.01)
3,300,000	BRL	Goldman Sachs	Pay floating CDI 1 day Receive fixed 12.3%	02/01/2025	(5,918)	-
6,000,000	CNY	J.P. Morgan	Pay floating CNREPOFIX=CFXS 1 week Receive fixed 2.505%	05/05/2027	(3,772)	-
67,200,000	INR	J.P. Morgan	Pay fixed 7.022% Receive floating MIBOR 1 day	23/06/2027	(1,859)	-
Total Interest Rate Swap Contracts at Fair Value - Liabilities					(519,184)	(0.44)
Net Market Value on Interest Rate Swap Contracts - Liabilities					(319,452)	(0.27)

Option Purchased Contracts

Quantity	Security Description	Currency	Counterparty	Market Value USD	% of Net Assets
950,000	Foreign Exchange CNH/USD, Put, 6.650, 15/07/2022	USD	HSBC	1,506	-
950,000	Foreign Exchange CNH/USD, Put, 6.710, 15/07/2022	USD	Merrill Lynch	4,818	0.01
1,220,000	Foreign Exchange HUF/EUR, Put, 385.000, 18/07/2022	EUR	Morgan Stanley	2,222	-
1,220,000	Foreign Exchange HUF/EUR, Put, 385.000, 18/07/2022	EUR	BNP Paribas	2,222	-
1,960,000	Foreign Exchange USD/EUR, Call, 0.943, 18/07/2022	USD	Citibank	32,186	0.03
1,950,000	Foreign Exchange USD/MXN, Call, 20.000, 13/07/2022	USD	Citibank	25,329	0.02
1,282,000	Foreign Exchange ZAR/USD, Put, 15.600, 01/07/2022	USD	Barclays	6	-
64	US Treasury 5 Year Note, Put, 110.750, 26/08/2022	USD	Goldman Sachs	34,500	0.03
Total Market Value on Option Purchased Contracts - Assets				102,789	0.09

Cash	4,539,030	3.90
Other assets/(liabilities)	1,411,582	1.22
Total net assets	116,264,273	100.00

Geographic Allocation of Portfolio

	% of Net Assets
South Africa	11.04
Mexico	9.48
Brazil	9.06
Indonesia	8.91
Malaysia	8.60
China	7.56
Thailand	6.20
Colombia	5.70
Hungary	4.90
Romania	4.20
Peru	3.74
Czech Republic	2.87
Egypt	1.98
Chile	1.86
Poland	1.80
United States of America	1.78
Supranational	0.81
India	0.43
Ivory Coast	0.40
Mongolia	0.39
Zambia	0.39
Barbados	0.38
Bahamas	0.36
Angola	0.35
Albania	0.34
Philippines	0.33
Senegal	0.33
Serbia	0.18
Dominican Republic	0.16
Macau	0.15
Ukraine	0.15
Uruguay	0.05
Total Investments	94.88
Cash and Other assets/(liabilities)	5.12
Total	100.00

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

Emerging Markets Bond Fund

INVESTMENT OBJECTIVE

The fund's objective is to maximise the value of its shares through both growth in the value of, and income from, its investments.

The fund is actively managed and invests mainly in a diversified portfolio of bonds of all types from emerging market issuers.

The fund invests primarily in debt securities issued by governments, government agencies, supra-national organisations and companies that are either incorporated in one of the economically emerging countries of Latin America, Asia, Europe, Africa and the Middle East or conduct most of their business in such countries. Portfolio debt securities can include fixed and floating rate bonds, warrants and other transferable debt securities of any type, including high yield securities (including up to 10% in distressed and/or defaulted bonds). The fund may invest up to 25% in convertible bonds (including up to 20% in contingent convertible bonds).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in currencies and debt securities. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
ALBANIA				
Albania Government Bond, Reg. S 3.5% 16/06/2027	EUR	1,060,000	945,788	0.67
Albania Government Bond, Reg. S 3.5% 23/11/2031	EUR	1,025,000	796,656	0.57
			1,742,444	1.24
ANGOLA				
Angola Government Bond, Reg. S 8.25% 09/05/2028	USD	550,000	458,920	0.33
Angola Government Bond, Reg. S 8% 26/11/2029	USD	1,350,000	1,073,675	0.77
Angola Government Bond, Reg. S 8.75% 14/04/2032	USD	460,000	370,875	0.26
Angola Government Bond, Reg. S 9.125% 26/11/2049	USD	1,300,000	927,550	0.66
Angola Government Bond, Reg. S 9.5% 12/11/2025	USD	200,000	184,766	0.13
			3,015,786	2.15
ARGENTINA				
Argentina Government Bond, STEP 1.125% 09/07/2035	USD	1,760,041	382,055	0.27
Argentina Government Bond, STEP 2% 09/01/2038	USD	4,160,207	1,183,946	0.84
Argentina Government Bond, FRN 0% 15/12/2035	USD	85,000	561	-
			1,566,562	1.11
AUSTRIA				
Austria Government Bond, Reg. S, 144A 0.85% 30/06/2120	EUR	1,125,000	533,353	0.38
			533,353	0.38
BAHAMAS				
Commonwealth of the Bahamas, Reg. S 6% 21/11/2028	USD	2,780,000	2,017,040	1.44
			2,017,040	1.44
BAHRAIN				
Bahrain Government Bond, Reg. S 7% 12/10/2028	USD	1,600,000	1,590,360	1.13
Bahrain Government Bond, Reg. S 6.75% 20/09/2029	USD	1,400,000	1,344,854	0.96
Bahrain Government Bond, Reg. S 5.625% 18/05/2034	USD	1,200,000	987,726	0.70
Bahrain Government Bond, Reg. S 7.5% 20/09/2047	USD	800,000	676,845	0.48
			4,599,785	3.27
BARBADOS				
Barbados Government Bond, 144A 6.5% 01/10/2029	USD	1,000,000	965,000	0.69
			965,000	0.69
BENIN				
Benin Government International Bond, Reg. S 4.875% 19/01/2032	EUR	1,085,000	813,990	0.58
			813,990	0.58
BRAZIL				
Brazil Government Bond 5% 27/01/2045	USD	620,000	446,636	0.32
Cosan Overseas Ltd., Reg. S 8.25% Perpetual	USD	600,000	597,318	0.42
			1,043,954	0.74
CHILE				
AES Andes SA, FRN, 144A 7.125% 26/03/2079	USD	1,000,000	898,035	0.64
Bonos de la Tesorería de la República en pesos, Reg. S, 144A 5.8% 01/06/2024	CLP	585,000,000	608,652	0.43

Emerging Markets Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Chile Government Bond 3.5% 31/01/2034	USD	200,000	176,613	0.13	ECUADOR				
Chile Government Bond 4% 31/01/2052	USD	200,000	164,158	0.12	Ecuador Government Bond, STEP, 144A 5% 31/07/2030	USD	1,351,200	862,798	0.61
Chile Government Bond 3.25% 21/09/2071	USD	475,000	312,886	0.22	Ecuador Government Bond, STEP, 144A 1% 31/07/2035	USD	2,403,235	1,137,517	0.81
Empresa de los Ferrocarriles del Estado, Reg. S 3.068% 18/08/2050	USD	900,000	539,339	0.38	Ecuador Government Bond, STEP, Reg. S 1% 31/07/2035	USD	1,420,000	672,125	0.48
			2,699,683	1.92				2,672,440	1.90
CHINA					EGYPT				
China Government Bond 3.12% 05/12/2026	CNY	11,000,000	1,680,081	1.20	Egypt Government Bond, Reg. S 6.588% 21/02/2028	USD	350,000	255,386	0.18
China Government Bond 3.27% 19/11/2030	CNY	1,000,000	153,917	0.11	Egypt Government Bond, Reg. S 7.6% 01/03/2029	USD	2,270,000	1,663,397	1.18
Country Garden Holdings Co. Ltd., Reg. S 8% 27/01/2024	USD	800,000	534,000	0.38	Egypt Government Bond, Reg. S 5.875% 16/02/2031	USD	200,000	125,450	0.09
Country Garden Holdings Co. Ltd., Reg. S 3.3% 12/01/2031	USD	200,000	83,500	0.06	Egypt Government Bond, Reg. S 8.5% 31/01/2047	USD	3,309,000	1,978,676	1.41
Health & Happiness H&H International Holdings Ltd., Reg. S 5.625% 24/10/2024	USD	650,000	568,750	0.40				4,022,909	2.86
Lenovo Group Ltd., Reg. S 3.421% 02/11/2030	USD	515,000	438,226	0.31	EL SALVADOR				
Shimao Group Holdings Ltd., Reg. S 5.6% 15/07/2026	USD	200,000	22,180	0.02	El Salvador Government Bond, Reg. S 5.875% 30/01/2025	USD	1,300,000	485,623	0.35
State Grid Overseas Investment BVI Ltd., Reg. S 3.5% 04/05/2027	USD	200,000	197,855	0.14	El Salvador Government Bond, Reg. S 6.375% 18/01/2027	USD	1,410,000	489,856	0.35
			3,678,509	2.62	El Salvador Government Bond, Reg. S 7.65% 15/06/2035	USD	780,000	259,152	0.18
								1,234,631	0.88
COLOMBIA					GHANA				
Banco de Bogota SA, Reg. S 6.25% 12/05/2026	USD	650,000	615,858	0.44	Ghana Government Bond, Reg. S 8.125% 18/01/2026	USD	665,000	481,215	0.34
Bancolombia SA, FRN 4.625% 18/12/2029	USD	225,000	193,906	0.14				481,215	0.34
Colombia Government Bond 3% 30/01/2030	USD	800,000	604,646	0.43	GUATEMALA				
Colombia Government Bond 3.125% 15/04/2031	USD	1,400,000	1,030,717	0.73	Guatemala Government Bond, Reg. S 4.875% 13/02/2028	USD	750,000	702,818	0.50
Colombia Government Bond 4.125% 15/05/2051	USD	650,000	384,012	0.27	Guatemala Government Bond, Reg. S 5.375% 24/04/2032	USD	215,000	200,589	0.14
Colombia Government Bond 5.625% 26/02/2044	USD	1,000,000	711,991	0.51				903,407	0.64
Colombia Government Bond 5% 15/06/2045	USD	925,000	609,028	0.43	HUNGARY				
Ecopetrol SA 4.625% 02/11/2031	USD	500,000	375,945	0.27	Hungary Government Bond, Reg. S 2.125% 22/09/2031	USD	570,000	441,356	0.31
Ecopetrol SA 5.875% 28/05/2045	USD	1,325,000	903,537	0.64				441,356	0.31
			5,429,640	3.86	INDIA				
COSTA RICA					ABJA Investment Co. Pte. Ltd., Reg. S 5.45% 24/01/2028	USD	650,000	616,328	0.44
Costa Rica Government Bond, Reg. S 5.625% 30/04/2043	USD	400,000	304,082	0.22	Adani Ports & Special Economic Zone Ltd., Reg. S 4.2% 04/08/2027	USD	450,000	418,781	0.30
			304,082	0.22	Export-Import Bank of India, Reg. S 3.25% 15/01/2030	USD	2,900,000	2,531,406	1.80
DOMINICAN REPUBLIC					Export-Import Bank of India, Reg. S 2.25% 13/01/2031	USD	400,000	316,326	0.22
Dominican Republic Government Bond, 144A 4.875% 23/09/2032	USD	660,000	509,933	0.36	Periama Holdings LLC, Reg. S 5.95% 19/04/2026	USD	692,000	620,724	0.44
Dominican Republic Government Bond, Reg. S 5.5% 22/02/2029	USD	315,000	273,547	0.20				4,503,565	3.20
Dominican Republic Government Bond, Reg. S 4.875% 23/09/2032	USD	1,660,000	1,282,557	0.91	INDONESIA				
Dominican Republic Government Bond, Reg. S 6.5% 15/02/2048	USD	800,000	609,200	0.43	Indonesia Government Bond, Reg. S 5.25% 17/01/2042	USD	730,000	712,173	0.51
Dominican Republic Government Bond, Reg. S 5.875% 30/01/2060	USD	1,325,000	912,633	0.65	Indonesia Government Bond, Reg. S 4.625% 15/04/2043	USD	1,570,000	1,422,070	1.01
Dominican Republic Government Bond, Reg. S 7.45% 30/04/2044	USD	1,470,000	1,252,650	0.89	Minejesa Capital BV, Reg. S 5.625% 10/08/2037	USD	800,000	648,812	0.46
Dominican Republic Government Bond, Reg. S 6.85% 27/01/2045	USD	2,400,000	1,902,890	1.36	Pertamina Persero PT, Reg. S 5.625% 20/05/2043	USD	420,000	393,776	0.28
			6,743,410	4.80	Perusahaan Penerbit SBSN Indonesia III, Reg. S 4.45% 20/02/2029	USD	1,050,000	1,042,125	0.74
					Perusahaan Penerbit SBSN Indonesia III, Reg. S 2.8% 23/06/2030	USD	3,450,000	3,028,237	2.16

Emerging Markets Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara, Reg. S 3.875% 17/07/2029	USD	1,090,000	984,701	0.70
			8,231,894	5.86
IVORY COAST				
Ivory Coast Government Bond, Reg. S 6.125% 15/06/2033	USD	3,045,000	2,402,444	1.71
Ivory Coast Government Bond, Reg. S 6.625% 22/03/2048	EUR	885,000	625,400	0.44
			3,027,844	2.15
JAMAICA				
TransJamaican Highway Ltd., Reg. S 5.75% 10/10/2036	USD	391,429	347,222	0.25
			347,222	0.25
JORDAN				
Jordan Government Bond, Reg. S 7.75% 15/01/2028	USD	340,000	318,750	0.23
Jordan Government Bond, Reg. S 5.85% 07/07/2030	USD	2,350,000	1,869,778	1.33
			2,188,528	1.56
KAZAKHSTAN				
KazMunayGas National Co. JSC, Reg. S 5.75% 19/04/2047	USD	1,910,000	1,471,884	1.05
			1,471,884	1.05
LEBANON				
Lebanon Government Bond, Reg. S 6% 27/01/2023 ³	USD	3,545,000	225,994	0.16
			225,994	0.16
MEXICO				
Banco Mercantil del Norte SA, Reg. S, FRN 6.75% Perpetual	USD	700,000	662,368	0.47
Banco Mercantil del Norte SA, Reg. S, FRN 8.375% 31/12/2164	USD	300,000	291,821	0.21
Controladora Mabe SA de CV, Reg. S 5.6% 23/10/2028	USD	560,000	569,867	0.41
Infraestructura Energetica Nova SAB de CV, 144A 4.875% 14/01/2048	USD	200,000	146,393	0.10
Mexico City Airport Trust, Reg. S 5.5% 31/07/2047	USD	3,725,000	2,568,089	1.83
Petroleos Mexicanos 6.5% 13/03/2027	USD	2,000,000	1,719,360	1.22
			5,957,898	4.24
MONGOLIA				
Mongolia Government Bond, Reg. S 4.45% 07/07/2031	USD	1,300,000	1,000,487	0.71
			1,000,487	0.71
MOROCCO				
Morocco Government Bond, Reg. S 3% 15/12/2032	USD	2,225,000	1,532,647	1.09
Morocco Government Bond, Reg. S 4% 15/12/2050	USD	2,600,000	1,534,044	1.09
			3,066,691	2.18
OMAN				
Oman Government Bond, Reg. S 5.375% 08/03/2027	USD	4,390,000	4,276,018	3.04
Oman Government Bond, Reg. S 6.75% 28/10/2027	USD	250,000	255,717	0.18
Oman Government Bond, Reg. S 6.5% 08/03/2047	USD	1,650,000	1,394,464	0.99
Oman Government Bond, Reg. S 7% 25/01/2051	USD	950,000	841,463	0.60
Oryx Funding Ltd., Reg. S 5.8% 03/02/2031	USD	600,000	567,588	0.41
Oztel Holdings SPC Ltd., Reg. S 6.625% 24/04/2028	USD	350,000	353,489	0.25
			7,688,739	5.47

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
PAKISTAN				
Pakistan Government Bond, Reg. S 7.875% 31/03/2036	USD	1,053,000	638,421	0.45
			638,421	0.45
PANAMA				
Panama Government Bond 4.5% 01/04/2056	USD	500,000	397,628	0.28
Panama Government Bond 4.5% 19/01/2063	USD	640,000	494,145	0.35
			891,773	0.63
PARAGUAY				
Paraguay Government Bond, Reg. S 5.4% 30/03/2050	USD	1,775,000	1,377,700	0.98
			1,377,700	0.98
PERU				
Lima Metro Line 2 Finance Ltd., Reg. S 5.875% 05/07/2034	USD	340,843	336,848	0.24
Peru Government Bond 3.3% 11/03/2041	USD	850,000	638,183	0.45
Peru Government Bond 2.78% 01/12/2060	USD	1,590,000	976,673	0.70
			1,951,704	1.39
PHILIPPINES				
Globe Telecom, Inc., Reg. S 2.5% 23/07/2030	USD	300,000	240,625	0.17
Globe Telecom, Inc., Reg. S 3% 23/07/2035	USD	700,000	512,657	0.37
International Container Terminal Services, Inc., Reg. S 4.75% 17/06/2030	USD	770,000	722,837	0.51
Manila Water Co., Inc., Reg. S 4.375% 30/07/2030	USD	800,000	736,526	0.52
Philippine Government Bond 2.65% 10/12/2045	USD	850,000	589,698	0.42
			2,802,343	1.99
QATAR				
Qatar Energy, Reg. S 3.125% 12/07/2041	USD	1,005,000	790,059	0.56
Qatar Government Bond, Reg. S 4.817% 14/03/2049	USD	775,000	781,738	0.56
Qatar Government Bond, Reg. S 4.4% 16/04/2050	USD	1,415,000	1,353,500	0.96
			2,925,297	2.08
ROMANIA				
Romania Government Bond, Reg. S 3% 14/02/2031	USD	938,000	725,286	0.52
Romania Government Bond, Reg. S 2.124% 16/07/2031	EUR	200,000	148,049	0.10
Romania Government Bond, Reg. S 2.625% 02/12/2040	EUR	100,000	60,788	0.04
Romania Government Bond, Reg. S 5.125% 15/06/2048	USD	626,000	488,335	0.35
Romania Government Bond, Reg. S 3.375% 28/01/2050	EUR	900,000	560,158	0.40
Romania Government Bond, Reg. S 4% 14/02/2051	USD	1,646,000	1,078,755	0.77
			3,061,371	2.18
SAUDI ARABIA				
Saudi Arabian Oil Co., Reg. S 4.25% 16/04/2039	USD	500,000	463,114	0.33
Saudi Government Bond, Reg. S 3.75% 21/01/2055	USD	400,000	328,440	0.23
Saudi Government Bond, Reg. S 3.45% 02/02/2061	USD	780,000	585,456	0.42
			1,377,010	0.98

Emerging Markets Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
SENEGAL				
Senegal Government Bond, Reg. S 6.25% 23/05/2033	USD	3,000,000	2,313,870	1.65
			2,313,870	1.65
SERBIA				
Serbia Government Bond, Reg. S 2.125% 01/12/2030	USD	3,042,000	2,241,303	1.60
			2,241,303	1.60
SOUTH AFRICA				
South Africa Government Bond 7.3% 20/04/2052	USD	1,320,000	1,063,564	0.76
South Africa Government Bond 5.65% 27/09/2047	USD	1,350,000	926,815	0.66
			1,990,379	1.42
SRI LANKA				
Sri Lanka Government Bond, Reg. S 6.85% 03/11/2025	USD	2,950,000	1,005,425	0.71
Sri Lanka Government Bond, Reg. S 6.825% 18/07/2026	USD	1,205,000	417,064	0.30
SriLankan Airlines Ltd., Reg. S 7% 25/06/2024	USD	445,000	219,162	0.16
			1,641,651	1.17
SURINAME				
Suriname Government Bond, 144A 12.875% 30/12/2023	USD	88,000	72,732	0.05
Suriname Government Bond, Reg. S 9.25% 26/10/2026	USD	991,000	809,152	0.58
			881,884	0.63
TANZANIA, UNITED REPUBLIC OF				
HTA Group Ltd., Reg. S 7% 18/12/2025	USD	260,000	223,444	0.16
			223,444	0.16
THAILAND				
Bangkok Bank PCL, Reg. S, FRN 3.466% 23/09/2036	USD	200,000	167,446	0.12
Thaioil Treasury Center Co. Ltd., Reg. S 3.5% 17/10/2049	USD	1,550,000	1,010,484	0.72
			1,177,930	0.84
TURKEY				
Turkey Government Bond 8.6% 24/09/2027	USD	375,000	342,233	0.25
Turkey Government Bond 5.125% 17/02/2028	USD	300,000	229,750	0.16
Turkey Government Bond 6% 14/01/2041	USD	2,900,000	1,859,567	1.32
			2,431,550	1.73
UKRAINE				
Ukraine Government Bond, FRN, 144A 0% 31/05/2040	USD	270,000	68,078	0.05
Ukraine Government Bond, Reg. S 7.75% 01/09/2027	USD	1,150,000	301,284	0.22
Ukraine Government Bond, Reg. S 9.75% 01/11/2028	USD	1,500,000	383,115	0.27
			752,477	0.54
UNITED ARAB EMIRATES				
Acwa Power Management And Investments One Ltd., Reg. S 5.95% 15/12/2039	USD	748,500	760,102	0.54
Emirates NBD Bank PJSC, Reg. S, FRN 6.125% Perpetual	USD	600,000	601,201	0.43
Ruwais Power Co. PJSC, Reg. S 6% 31/08/2036	USD	700,000	801,938	0.57
			2,163,241	1.54

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
UNITED STATES OF AMERICA				
Kosmos Energy Ltd., Reg. S 7.125% 04/04/2026	USD	400,000	345,078	0.25
			345,078	0.25
UZBEKISTAN				
Uzbekistan Government Bond, Reg. S 5.375% 20/02/2029	USD	820,000	724,006	0.51
Uzbekistan Government Bond, Reg. S 3.9% 19/10/2031	USD	1,414,000	1,006,641	0.72
			1,730,647	1.23
VENEZUELA, BOLIVARIAN REPUBLIC OF				
CA La Electricidad de Caracas, Reg. S 8.5% 10/04/2018 [§]	USD	510,000	8,925	0.01
Petroleos de Venezuela SA, Reg. S 12.75% 17/02/2022 [§]	USD	1,825,000	112,694	0.08
Petroleos de Venezuela SA, Reg. S 8.5% 27/10/2020 [§]	USD	1,632,500	311,807	0.22
Petroleos de Venezuela SA, Reg. S 9% 17/11/2021 [§]	USD	17,350,000	997,625	0.71
Petroleos de Venezuela SA, Reg. S 6% 16/05/2024 [§]	USD	3,200,000	200,800	0.14
Petroleos de Venezuela SA, Reg. S 5.375% 12/04/2027 [§]	USD	6,795,000	390,712	0.28
Petroleos de Venezuela SA, Reg. S 9.75% 17/05/2035 [§]	USD	705,000	41,331	0.03
Venezuela Government Bond, Reg. S 11.75% 21/10/2026 [§]	USD	1,200,000	105,000	0.07
Venezuela Government Bond, Reg. S 11.95% 05/08/2031 [§]	USD	600,000	52,500	0.04
Venezuela Government Bond 9.25% 15/09/2027 [§]	USD	750,000	67,500	0.05
Venezuela Government Bond, Reg. S 7.75% 13/10/2019 [§]	USD	3,000,000	232,500	0.16
Venezuela Government Bond, Reg. S 6% 09/12/2020 [§]	USD	1,680,000	130,200	0.09
Venezuela Government Bond, Reg. S 12.75% 23/08/2022 [§]	USD	450,000	39,375	0.03
			2,690,969	1.91
VIETNAM				
Mong Duong Finance Holdings BV, Reg. S 5.125% 07/05/2029	USD	755,000	610,606	0.43
			610,606	0.43
ZAMBIA				
Zambia Government Bond, Reg. S 5.375% 20/09/2022	USD	1,850,000	1,049,875	0.75
			1,049,875	0.75
Total Bonds			119,890,465	85.31
Convertible Bonds				
ARGENTINA				
MercadoLibre, Inc. 2% 15/08/2028	USD	167,000	265,481	0.19
			265,481	0.19
TANZANIA, UNITED REPUBLIC OF				
HTA Group Ltd., Reg. S 2.875% 18/03/2027	USD	200,000	164,600	0.12
			164,600	0.12
Total Convertible Bonds			430,081	0.31
Total Transferable securities and money market instruments admitted to an official exchange listing			120,320,546	85.62

Emerging Markets Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments dealt in on another regulated market				
Bonds				
BAHAMAS				
Commonwealth of the Bahamas, Reg. S 9% 16/06/2029	USD	300,000	241,500	0.17
			241,500	0.17
BRAZIL				
Globo Comunicacao e Participacoes SA, Reg. S 4.875% 22/01/2030	USD	1,360,000	1,078,045	0.77
			1,078,045	0.77
CHILE				
AES Andes SA, FRN, 144A 6.35% 07/10/2079	USD	200,000	182,125	0.13
Agrosuper SA, 144A 4.6% 20/01/2032	USD	500,000	430,847	0.31
Banco Santander Chile, Reg. S 3.177% 26/10/2031	USD	375,000	316,406	0.23
Celulosa Arauco y Constitucion SA, Reg. S 5.15% 29/01/2050	USD	650,000	535,797	0.38
Corp. Nacional del Cobre de Chile, 144A 3.15% 14/01/2030	USD	200,000	174,829	0.12
Empresa de Transporte de Pasajeros Metro SA, Reg. S 4.7% 07/05/2050	USD	910,000	771,607	0.55
VTR Comunicaciones SpA, 144A 4.375% 15/04/2029	USD	600,000	406,098	0.29
			2,817,709	2.01
CHINA				
Tencent Holdings Ltd., Reg. S 3.84% 22/04/2051	USD	200,000	154,578	0.11
Tencent Holdings Ltd., Reg. S 3.29% 03/06/2060	USD	600,000	398,259	0.28
			552,837	0.39
COLOMBIA				
Banco Davivienda SA, Reg. S, FRN 6.65% 31/12/2164	USD	650,000	516,029	0.37
			516,029	0.37
INDIA				
Bharti Airtel Ltd., Reg. S 3.25% 03/06/2031	USD	875,000	732,170	0.52
			732,170	0.52
ISRAEL				
ICL Group Ltd., Reg. S, 144A 6.375% 31/05/2038	USD	400,000	398,000	0.28
			398,000	0.28
MEXICO				
BBVA Bancomer SA, Reg. S, FRN 5.125% 18/01/2033	USD	1,300,000	1,112,111	0.79
Cometa Energia SA de CV, Reg. S 6.375% 24/04/2035	USD	832,200	806,023	0.58
Infraestructura Energetica Nova SAB de CV, Reg. S 4.75% 15/01/2051	USD	700,000	508,930	0.36
Petroleos Mexicanos 6.5% 02/06/2041	USD	4,035,000	2,503,112	1.78
Petroleos Mexicanos 5.5% 27/06/2044	USD	2,675,000	1,535,825	1.09
Petroleos Mexicanos 5.625% 23/01/2046	USD	1,790,000	1,018,125	0.73
			7,484,126	5.33

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
PANAMA				
Aeropuerto Internacional de Tocumen SA, Reg. S 4% 11/08/2041	USD	200,000	163,835	0.12
Banco General SA, Reg. S, FRN 5.25% 31/12/2164	USD	325,000	298,372	0.21
Banco Nacional de Panama, Reg. S 2.5% 11/08/2030	USD	720,000	572,292	0.41
			1,034,499	0.74
PARAGUAY				
Telefonica Celular del Paraguay SA, Reg. S 5.875% 15/04/2027	USD	600,000	553,410	0.39
			553,410	0.39
THAILAND				
Bangkok Bank PCL, Reg. S, FRN 3.733% 25/09/2034	USD	725,000	638,997	0.45
			638,997	0.45
UNITED STATES OF AMERICA				
Citgo Holding, Inc., Reg. S 9.25% 01/08/2024	USD	390,000	380,960	0.27
LCPR Senior Secured Financing DAC, 144A 5.125% 15/07/2029	USD	525,000	439,375	0.31
LCPR Senior Secured Financing DAC, Reg. S 5.125% 15/07/2029	USD	470,000	393,345	0.28
			1,213,680	0.86
VENEZUELA, BOLIVARIAN REPUBLIC OF				
Petroleos de Venezuela SA, Reg. S, FRN 6% 15/11/2026 ³	USD	2,500,000	136,975	0.10
			136,975	0.10
Total Bonds			17,397,977	12.38
Convertible Bonds				
CHINA				
Huazhu Group Ltd. 3% 01/05/2026	USD	302,000	347,077	0.25
			347,077	0.25
SINGAPORE				
Sea Ltd. 0.25% 15/09/2026	USD	585,000	425,784	0.30
			425,784	0.30
Total Convertible Bonds			772,861	0.55
Equities				
UNITED KINGDOM				
Mriya Farming plc 'B'	GBP	416	5	-
Mriya Farming Recovery Certificates	EUR	41,831	436	-
			441	-
Total Equities			441	-
Total Transferable securities and money market instruments dealt in on another regulated market			18,171,279	12.93
Total Investments			138,491,825	98.55

Financial Futures Contracts

Security Description	Number of Contracts	Currency	Unrealised Gain/(Loss) USD	% of Net Assets
US Ultra Bond, 21/09/2022	(11)	USD	56,197	0.04
Total Unrealised Gain on Financial Futures Contracts - Assets			56,197	0.04
US 10 Year Note, 21/09/2022	(86)	USD	(135,836)	(0.10)
Total Unrealised Loss on Financial Futures Contracts - Liabilities			(135,836)	(0.10)
Net Unrealised Loss on Financial Futures Contracts - Liabilities			(79,639)	(0.06)

Emerging Markets Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets		% of Net Assets
USD	179,627	CLP	149,003,000	09/09/2022	BNP Paribas	22,265	0.02	Brazil	1.51
USD	169,069	CNH	1,082,406	15/07/2022	Bank of America	7,454	0.01	South Africa	1.42
USD	164,299	CNH	1,050,594	15/07/2022	HSBC	7,435	-	Peru	1.39
USD	238,387	EUR	226,000	29/07/2022	J.P. Morgan	2,569	-	Paraguay	1.37
USD	1,259,052	EUR	1,199,099	19/08/2022	BNP Paribas	5,826	-	Panama	1.37
USD	53,341	EUR	50,326	19/08/2022	Deutsche Bank	744	-	Argentina	1.30
USD	231,188	EUR	215,496	19/08/2022	J.P. Morgan	5,965	-	Thailand	1.29
USD	1,443,803	EUR	1,367,616	19/08/2022	State Street	14,453	0.01	Albania	1.24
USD	765,901	GBP	622,800	29/07/2022	J.P. Morgan	8,258	0.01	Uzbekistan	1.23
Total Unrealised Gain on Forward Currency Exchange Contracts						74,969	0.05	Sri Lanka	1.17
EUR	356	USD	375	01/07/2022	J.P. Morgan	(4)	-	United States of America	1.11
EUR	11,139,091	USD	11,748,177	29/07/2022	HSBC	(125,200)	(0.09)	Kazakhstan	1.05
EUR	271,000	USD	283,566	19/08/2022	BNP Paribas	(333)	-	Saudi Arabia	0.98
EUR	153,000	USD	164,069	19/08/2022	HSBC	(4,163)	-	El Salvador	0.88
EUR	12,784	USD	13,705	19/08/2022	J.P. Morgan	(344)	-	Zambia	0.75
GBP	53,296,557	USD	65,098,760	29/07/2022	J.P. Morgan	(262,899)	(0.19)	Mongolia	0.71
USD	2,167,277	EUR	2,074,217	19/08/2022	Barclays	(570)	-	Barbados	0.69
USD	1,937,444	GBP	1,598,000	29/07/2022	Barclays	(6,541)	-	Guatemala	0.64
Total Unrealised Loss on Forward Currency Exchange Contracts						(400,054)	(0.28)	Suriname	0.63
Net Unrealised Loss on Forward Currency Exchange Contracts						(325,085)	(0.23)	Benin	0.58
Cash						423,161	0.30	Ukraine	0.54
Other assets/(liabilities)						1,617,855	1.15	Pakistan	0.45
Total net assets						140,532,841	100.00	Vietnam	0.43
								Austria	0.38
								Ghana	0.34
								Hungary	0.31
								Singapore	0.30
								Israel	0.28
								Tanzania, United Republic of	0.28
								Jamaica	0.25
								Costa Rica	0.22
								Lebanon	0.16
								United Kingdom	-
								Total Investments	98.55
								Cash and Other assets/(liabilities)	1.45
								Total	100.00

Geographic Allocation of Portfolio

	% of Net Assets
Mexico	9.57
Indonesia	5.86
Oman	5.47
Dominican Republic	4.80
Colombia	4.23
Chile	3.93
India	3.72
Bahrain	3.27
China	3.26
Egypt	2.86
Morocco	2.18
Romania	2.18
Ivory Coast	2.15
Angola	2.15
Qatar	2.08
Venezuela, Bolivarian Republic of	2.01
Philippines	1.99
Ecuador	1.90
Turkey	1.73
Senegal	1.65
Bahamas	1.61
Serbia	1.60
Jordan	1.56
United Arab Emirates	1.54

[§] Security is currently in default.

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

Global Government Bond Fund

INVESTMENT OBJECTIVE

The fund's objective is to seek total return through a combination of income and capital appreciation.

The fund is actively managed and invests mainly in a portfolio of bonds issued by governments, government-related entities and government agencies around the world, including emerging markets.

The fund invests primarily in debt securities issued by governments, government-related entities and government agencies. Generally, debt securities held in the portfolio will be those rated BBB- or higher by Standard & Poor's or have an equivalent rating (or, if unrated, are of equivalent quality). However, the fund may invest up to 10% of its portfolio in high yield securities. In accordance with its own internal rating system, the investment manager will ensure that the unrated debt securities in which the fund invests are of the same quality as the rated securities of the same type. Portfolio debt securities can include fixed and floating rate bonds, inflation-linked bonds, convertible bonds, warrants and other transferable debt securities of any type. The fund may also invest in preferred shares, hybrids (subordinated financial bonds) and money market securities.

Portfolio debt securities may also include agency mortgage-backed securities (MBS) which may exceed 20% of net assets. These instruments are considered as guaranteed by the US government and the exposure to them will comply with the "Six Issue" rule, as described in the current prospectus, to the extent that the exposure to a single government exceeds 35%.

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in debt securities and credit indices. The

fund may use total return swaps (TRS) and any use is expected to be on a temporary basis and dependent on market conditions or when prevailing market conditions cause TRS to be the most efficient instrument to express a view in a fixed income market. Use of TRS is expected for efficient portfolio management and the impact is expected to be negligible. Investors should refer to the "Total Return Swaps" section of the current prospectus for more details of the expected and maximum use of total return swaps by the fund. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
AUSTRALIA				
Australia Government Bond, Reg. S 1.75% 21/06/2051	AUD	980,000	430,100	2.99
			430,100	2.99
BELGIUM				
Belgium Government Bond, Reg. S, 144A 0.1% 22/06/2030	EUR	265,000	242,337	1.68
			242,337	1.68
CANADA				
Canada Government Bond 2% 01/12/2051	CAD	105,000	62,791	0.44
			62,791	0.44
DENMARK				
Realkredit Danmark A/S, Reg. S 2% 01/04/2024	DKK	640,000	90,575	0.63
			90,575	0.63
FINLAND				
Finland Government Bond, Reg. S, 144A 0.5% 15/09/2029	EUR	60,000	57,857	0.40
			57,857	0.40
FRANCE				
France Government Bond OAT, Reg. S, 144A 2% 25/05/2048	EUR	108,000	102,990	0.71
France Government Bond OAT, Reg. S 0.5% 25/05/2026	EUR	295,000	298,822	2.08
France Government Bond OAT, Reg. S 0% 25/05/2032	EUR	325,000	279,586	1.94
			681,398	4.73
GERMANY				
Bundesrepublik Deutschland, Reg. S 0% 15/08/2052	EUR	440,000	281,444	1.95
Deutsche Bundesrepublik Inflation Linked Bond, Reg. S 0.1% 15/04/2026	EUR	1,011,000	1,299,444	9.03
Deutsche Bundesrepublik Inflation Linked Bond, Reg. S 0.5% 15/04/2030	EUR	143,000	193,045	1.34
			1,773,933	12.32

Global Government Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
IRELAND				
Ireland Government Bond, Reg. S 0.9% 15/05/2028	EUR	80,000	80,461	0.56
			80,461	0.56
ISRAEL				
Israel Government Bond 3.75% 31/03/2047	ILS	1,160,000	354,744	2.46
			354,744	2.46
ITALY				
Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 3.45% 01/03/2048	EUR	86,000	87,774	0.61
Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.8% 01/03/2067	EUR	29,000	24,258	0.17
Italy Buoni Poliennali Del Tesoro, Reg. S 2.45% 01/10/2023	EUR	95,000	100,789	0.70
			212,821	1.48
JAPAN				
Japan Government Forty Year Bond 1.4% 20/03/2055	JPY	26,650,000	205,691	1.43
Japan Government Thirty Year Bond 0.4% 20/12/2049	JPY	35,100,000	212,723	1.48
Japan Government Thirty Year Bond 1.7% 20/09/2044	JPY	18,200,000	153,340	1.06
Japan Government Twenty Year Bond 1.2% 20/12/2034	JPY	14,000,000	111,979	0.78
			683,733	4.75
NETHERLANDS				
Netherlands Government Bond, Reg. S, 144A 0.75% 15/07/2028	EUR	105,000	105,569	0.73
			105,569	0.73
NEW ZEALAND				
New Zealand Government Bond 2.75% 15/05/2051	NZD	283,000	135,253	0.94
			135,253	0.94
SINGAPORE				
Singapore Government Bond 2.875% 01/07/2029	SGD	485,000	347,871	2.42
			347,871	2.42
SPAIN				
Spain Government Bond, Reg. S, 144A 1.4% 30/07/2028	EUR	225,000	228,074	1.58
Spain Government Bond, Reg. S, 144A 4.7% 30/07/2041	EUR	25,000	33,192	0.23
Spain Government Bond, Reg. S, 144A 2.9% 31/10/2046	EUR	36,000	37,111	0.26
			298,377	2.07
SWEDEN				
Sweden Government Bond, Reg. S 2.25% 01/06/2032	SEK	4,185,000	428,069	2.97
Sweden Government Bond 3.5% 30/03/2039	SEK	3,050,000	370,122	2.57
			798,191	5.54
UNITED KINGDOM				
UK Treasury, Reg. S 1% 22/04/2024	GBP	146,000	174,639	1.22
UK Treasury Inflation Linked, Reg. S 0.125% 22/03/2024	GBP	540,000	954,716	6.63
			1,129,355	7.85
UNITED STATES OF AMERICA				
US Treasury 0.125% 31/01/2023	USD	730,000	719,612	5.00
US Treasury 2.25% 31/03/2026	USD	103,000	100,015	0.69
US Treasury 2.375% 31/03/2029	USD	1,683,000	1,608,711	11.17
US Treasury 1.875% 15/02/2032	USD	795,000	719,289	5.00
US Treasury 2.375% 15/05/2051	USD	340,000	287,672	2.00

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
US Treasury Inflation Indexed 0.125% 15/01/2023	USD	300,000	382,394	2.66
US Treasury Inflation Indexed 0.625% 15/04/2023	USD	285,000	337,759	2.34
			4,155,452	28.86
Total Bonds			11,640,818	80.85
Total Transferable securities and money market instruments admitted to an official exchange listing			11,640,818	80.85

Transferable securities and money market instruments dealt in on another regulated market

Bonds

CANADA

Canada Government Real Return Bond 4% 01/12/2031	CAD	56,000	89,510	0.62
			89,510	0.62

JAPAN

Japan Government CPI Linked Bond 0.1% 10/09/2024	JPY	90,000,000	706,661	4.91
			706,661	4.91

Total Bonds			796,171	5.53
Total Transferable securities and money market instruments dealt in on another regulated market			796,171	5.53
Total Investments			12,436,989	86.38

Financial Futures Contracts

Security Description	Number of Contracts	Currency	Unrealised Gain/(Loss) USD	% of Net Assets
Canada 10 Year Bond, 20/09/2022	(1)	CAD	3,328	0.02
Euro-OAT, 08/09/2022	(3)	EUR	807	0.01
US 2 Year Note, 30/09/2022	(17)	USD	24,252	0.17
US 5 Year Note, 30/09/2022	(35)	USD	22,552	0.16
US Ultra Bond, 21/09/2022	15	USD	20,870	0.14
Total Unrealised Gain on Financial Futures Contracts - Assets			71,809	0.50
Australia 10 Year Bond, 15/09/2022	6	AUD	(115)	-
Euro-Bobl, 08/09/2022	(7)	EUR	(10,552)	(0.07)
Euro-BTP, 08/09/2022	(1)	EUR	(1,175)	(0.01)
Euro-Buxl 30 Year Bond, 08/09/2022	4	EUR	(6,266)	(0.04)
Japan 10 Year Bond Mini, 09/09/2022	5	JPY	(2,024)	(0.02)
US 10 Year Note, 21/09/2022	(13)	USD	(38,255)	(0.27)
Total Unrealised Loss on Financial Futures Contracts - Liabilities			(58,387)	(0.41)
Net Unrealised Gain on Financial Futures Contracts - Assets			13,422	0.09

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
CAD	121,000	USD	93,638	22/07/2022	J.P. Morgan	210	-
CHF	145,000	USD	149,883	22/07/2022	Citibank	2,039	0.01
GBP	22,814	USD	27,645	29/07/2022	J.P. Morgan	109	-
USD	17,246	AUD	24,000	22/07/2022	Citibank	679	0.01
USD	468,301	AUD	665,000	22/07/2022	Goldman Sachs	9,242	0.06

Global Government Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
USD	265,958	AUD	368,000	22/07/2022	Morgan Stanley	11,923	0.08
USD	69,138	CAD	88,561	22/07/2022	Morgan Stanley	450	-
USD	103,605	DKK	702,603	15/07/2022	Citibank	5,143	0.04
USD	762,161	EUR	727,220	19/08/2022	BNP Paribas	2,115	0.01
USD	1,840,640	EUR	1,748,059	19/08/2022	State Street	13,673	0.10
USD	418,074	EUR	397,000	19/08/2022	UBS	3,153	0.02
USD	20,181	GBP	16,517	01/07/2022	J.P. Morgan	97	-
USD	1,101,964	GBP	838,978	22/07/2022	Barclays	81,482	0.57
USD	170,732	GBP	139,000	22/07/2022	BNP Paribas	1,661	0.01
USD	30,819	GBP	25,000	22/07/2022	J.P. Morgan	411	-
USD	575,650	ILS	1,850,202	21/07/2022	Citibank	46,756	0.33
USD	142,926	ILS	483,150	21/07/2022	J.P. Morgan	4,814	0.03
USD	428,513	ILS	1,375,202	21/07/2022	State Street	35,402	0.25
USD	1,159,191	JPY	151,850,000	22/07/2022	Citibank	40,599	0.28
USD	1,045,352	JPY	131,467,303	22/07/2022	HSBC	76,907	0.53
USD	497,668	JPY	65,800,198	22/07/2022	J.P. Morgan	12,955	0.09
USD	1,363,710	JPY	170,732,992	22/07/2022	Morgan Stanley	106,018	0.74
USD	941,556	JPY	117,807,067	22/07/2022	State Street	73,739	0.51
USD	17,494	NOK	172,000	22/07/2022	J.P. Morgan	143	-
USD	328,957	NOK	2,895,000	22/07/2022	State Street	36,907	0.26
USD	562,110	NZD	897,000	22/07/2022	UBS	2,359	0.02
USD	34,114	SEK	333,000	19/08/2022	BNP Paribas	1,668	0.01
USD	67,196	SEK	668,857	19/08/2022	J.P. Morgan	2,025	0.01
USD	559,122	SEK	5,607,221	19/08/2022	State Street	12,769	0.09
USD	95,809	SEK	956,852	19/08/2022	UBS	2,576	0.02
USD	354,433	SGD	492,187	16/09/2022	Morgan Stanley	919	0.01
Total Unrealised Gain on Forward Currency Exchange Contracts						588,943	4.09
AUD	1,064,000	USD	787,048	22/07/2022	Barclays	(52,554)	(0.37)
AUD	236,000	USD	167,055	22/07/2022	J.P. Morgan	(4,141)	(0.03)
AUD	73,000	USD	52,239	22/07/2022	State Street	(1,846)	(0.01)
CAD	1,025,274	USD	814,843	22/07/2022	Canadian Imperial Bank of Commerce	(19,633)	(0.14)
EUR	44,029	USD	46,436	29/07/2022	HSBC	(495)	-
EUR	268,000	USD	287,578	19/08/2022	BNP Paribas	(7,480)	(0.05)
EUR	57,000	USD	61,166	19/08/2022	Citibank	(1,593)	(0.01)
EUR	186,000	USD	197,629	19/08/2022	Goldman Sachs	(3,233)	(0.02)
EUR	70,000	USD	73,473	19/08/2022	J.P. Morgan	(313)	-
EUR	273,106	USD	286,303	19/08/2022	UBS	(869)	(0.01)
GBP	118,000	USD	147,332	22/07/2022	BNP Paribas	(3,804)	(0.03)
GBP	24,167	USD	29,500	22/07/2022	J.P. Morgan	(104)	-
GBP	22,296	USD	27,370	22/07/2022	Morgan Stanley	(251)	-
GBP	6,745,266	USD	8,239,332	29/07/2022	J.P. Morgan	(33,640)	(0.23)
ILS	95,000	USD	28,447	21/07/2022	Deutsche Bank	(1,291)	(0.01)
JPY	31,820,599	USD	236,430	22/07/2022	Citibank	(2,026)	(0.02)
JPY	46,255,000	USD	345,508	22/07/2022	J.P. Morgan	(4,774)	(0.03)
JPY	191,814,981	USD	1,495,030	22/07/2022	Morgan Stanley	(82,039)	(0.57)
JPY	94,042,930	USD	699,498	22/07/2022	State Street	(6,738)	(0.05)
JPY	82,903,000	USD	652,967	22/07/2022	UBS	(42,268)	(0.29)
NOK	1,654,000	USD	176,074	22/07/2022	Goldman Sachs	(9,217)	(0.07)
NOK	1,413,000	USD	145,825	22/07/2022	Morgan Stanley	(3,280)	(0.02)
NZD	67,000	USD	42,083	22/07/2022	J.P. Morgan	(274)	-
NZD	65,000	USD	40,995	22/07/2022	Morgan Stanley	(434)	-
NZD	328,808	USD	221,965	22/07/2022	State Street	(16,780)	(0.12)
SEK	492,000	USD	49,130	19/08/2022	BNP Paribas	(1,191)	(0.01)
SEK	732,000	USD	74,082	19/08/2022	Citibank	(2,757)	(0.02)
SEK	94,149	USD	9,654	19/08/2022	J.P. Morgan	(480)	-
SEK	279,000	USD	28,518	19/08/2022	State Street	(1,333)	(0.01)
USD	403,506	AUD	584,702	22/07/2022	UBS	(122)	-
USD	10,778	CAD	14,000	22/07/2022	J.P. Morgan	(81)	-

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
USD	413,726	CAD	537,000	22/07/2022	RBC	(2,775)	(0.02)
USD	1,411,143	EUR	1,350,551	19/08/2022	Barclays	(371)	-
USD	27,636	GBP	22,814	05/07/2022	J.P. Morgan	(106)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(308,293)	(2.14)
Net Unrealised Gain on Forward Currency Exchange Contracts						280,650	1.95

Inflation Rate Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
130,000	USD	J.P. Morgan	Pay floating US CPI 1 month Receive fixed 3.098%	10/03/2032	2,536	0.02
Total Market Value on Inflation Rate Swap Contracts - Assets					2,536	0.02
130,000	USD	J.P. Morgan	Pay floating US CPI 1 month Receive fixed 2.609%	10/02/2032	(4,138)	(0.03)
Total Market Value on Inflation Rate Swap Contracts - Liabilities					(4,138)	(0.03)
Net Market Value on Inflation Rate Swap Contracts - Liabilities					(1,602)	(0.01)

Interest Rate Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
200,000	CAD	J.P. Morgan	Pay fixed 3.186% Receive floating BA 3 month	16/05/2027	2,301	0.02
440,000	USD	J.P. Morgan	Pay fixed 2.635% Receive floating SOFR 1 day	18/05/2027	4,689	0.03
2,220,000	USD	J.P. Morgan	Pay fixed 2.762% Receive floating SOFR 1 day	09/05/2027	9,424	0.07
54,000	GBP	J.P. Morgan	Pay fixed 1.467% Receive floating SONIA 1 day	17/03/2052	11,815	0.08
53,000	GBP	J.P. Morgan	Pay fixed 1.442% Receive floating SONIA 1 day	17/03/2052	11,943	0.08
35,000	GBP	J.P. Morgan	Pay fixed 0.912% Receive floating SONIA 1 day	27/09/2051	12,443	0.09
735,000	CAD	J.P. Morgan	Pay fixed 2.373% Receive floating BA 3 month	14/03/2027	27,372	0.19
Total Interest Rate Swap Contracts at Fair Value - Assets					79,987	0.56
Net Market Value on Interest Rate Swap Contracts - Assets					79,987	0.56

Global Government Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Option Purchased Contracts

Quantity	Security Description	Currency	Counterparty	Market Value USD	% of Net Assets
270,000	Foreign Exchange EUR/USD, Put, 0.870, 03/10/2022	USD	Morgan Stanley	104	-
270,000	Foreign Exchange EUR/USD, Put, 0.870, 03/10/2022	USD	BNP Paribas	103	-
Total Market Value on Option Purchased Contracts - Assets				207	-

Swaption Contracts

Quantity	Security Description	Currency	Counterparty	Market Value USD	% of Net Assets
728,000	IRS Pay fixed 3% Receive floating SOFR 1 day, Put, 3%, 02/06/2028	USD	Goldman Sachs	14,028	0.09
730,000	IRS Pay fixed 3% Receive floating SOFR 1 day, Put, 3%, 01/06/2028	USD	Goldman Sachs	14,042	0.10
Net Market Value on Swaption Contracts - Assets				28,070	0.19

Cash	1,236,004	8.59
Other assets/(liabilities)	724,254	5.03
Total net assets	14,397,247	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	28.86
Germany	12.32
Japan	9.66
United Kingdom	7.85
Sweden	5.54
France	4.73
Australia	2.99
Israel	2.46
Singapore	2.42
Spain	2.07
Belgium	1.68
Italy	1.48
Canada	1.06
New Zealand	0.94
Netherlands	0.73
Denmark	0.63
Ireland	0.56
Finland	0.40
Total Investments	86.38
Cash and Other assets/(liabilities)	13.62
Total	100.00

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

Global High Income Bond Fund

INVESTMENT OBJECTIVE

The fund's objective is to maximise the value of its shares through both growth in the value of, and income from, its investments.

The fund is actively managed and invests mainly in a diversified portfolio of high yield corporate bonds from issuers around the world, including emerging markets.

The fund invests primarily in debt securities that are rated below BBB by Standard & Poor's or have an equivalent rating (or, if unrated, are of equivalent quality) and are issued by companies. In accordance with its own internal rating system, the investment manager will ensure that the unrated corporate debt securities in which the fund invests are of the same quality as the rated securities of the same type. Portfolio debt securities can include fixed and floating rate bonds, preferred shares, warrants and other transferable debt securities of any type. The fund may also invest up to 25% in convertible bonds (including up to 15% in contingent convertible bonds).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in debt securities and credit indices. The fund may use total return swaps (TRS) and any use is expected to be on a temporary basis and dependent on market conditions or when prevailing market conditions cause TRS to be the most efficient instrument to express a view in a particular credit. Use of TRS is expected for efficient portfolio management and the impact is expected to be an increase in risk-adjusted returns. Investors should refer to the "Total Return Swaps" section of the current prospectus for more details of the expected and maximum use of total return swaps by the fund. For a summary of the main types of derivatives that

may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
CHINA				
Country Garden Holdings Co. Ltd., Reg. S 5.625% 14/01/2030	USD	3,810,000	1,704,975	0.40
Kaisa Group Holdings Ltd., Reg. S 11.25% 09/04/2022	USD	3,755,000	525,944	0.12
Times China Holdings Ltd., Reg. S 6.2% 22/03/2026	USD	1,870,000	261,800	0.06
			2,492,719	0.58
COLOMBIA				
Ecopetrol SA 4.625% 02/11/2031	USD	2,960,000	2,225,594	0.52
Ecopetrol SA 5.875% 28/05/2045	USD	3,875,000	2,642,421	0.61
GCM Mining Corp., 144A 6.875% 09/08/2026	USD	3,980,000	3,116,138	0.73
			7,984,153	1.86
CONGO				
HTA Group Ltd., Reg. S 7% 18/12/2025	USD	705,000	605,877	0.14
			605,877	0.14
FRANCE				
Alice France Holding SA, Reg. S 4% 15/02/2028	EUR	6,525,000	4,634,872	1.08
Alice France SA, Reg. S 4.25% 15/10/2029	EUR	2,305,000	1,798,030	0.42
CAB SELAS, Reg. S 3.375% 01/02/2028	EUR	1,250,000	1,051,778	0.25
Chrome Bidco SASU, Reg. S 3.5% 31/05/2028	EUR	2,140,000	1,835,399	0.43
Chrome Holdco SASU, Reg. S 5% 31/05/2029	EUR	2,340,000	1,855,431	0.43
Laboratoire Eimer Selas, Reg. S 5% 01/02/2029	EUR	1,085,000	793,974	0.18
			11,969,484	2.79
GERMANY				
Gruenthal GmbH, Reg. S 3.625% 15/11/2026	EUR	615,000	581,408	0.14
Gruenthal GmbH, Reg. S 4.125% 15/05/2028	EUR	785,000	703,215	0.16
TK Elevator Holdco GmbH, Reg. S 6.625% 15/07/2028	EUR	1,206,000	1,077,450	0.25
TUI Cruises GmbH, Reg. S 6.5% 15/05/2026	EUR	4,228,000	3,111,747	0.72
			5,473,820	1.27
GHANA				
Kosmos Energy Ltd., Reg. S 7.75% 01/05/2027	USD	1,890,000	1,621,081	0.38
			1,621,081	0.38
INDIA				
ABJA Investment Co. Pte. Ltd., Reg. S 5.45% 24/01/2028	USD	3,890,000	3,688,488	0.86
			3,688,488	0.86

Global High Income Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
ISRAEL					ROMANIA				
Teva Pharmaceutical Finance Netherlands II BV 4.5% 01/03/2025	EUR	570,000	556,308	0.13	RCS & RDS SA, Reg. S 3.25% 05/02/2028	EUR	2,000,000	1,637,609	0.38
Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027	EUR	615,000	544,933	0.13				1,637,609	0.38
Teva Pharmaceutical Finance Netherlands II BV 4.375% 09/05/2030	EUR	625,000	520,828	0.12	SERBIA				
			1,622,069	0.38	United Group BV, Reg. S 3.625% 15/02/2028	EUR	5,350,000	4,162,854	0.97
ITALY								4,162,854	0.97
Golden Goose SpA, Reg. S, FRN 4.875% 14/05/2027	EUR	5,345,000	4,857,841	1.13	SOUTH AFRICA				
IMA Industria Macchine Automatiche SpA, Reg. S 3.75% 15/01/2028	EUR	2,205,000	1,849,066	0.43	Sappi Papier Holding GmbH, Reg. S 3.625% 15/03/2028	EUR	2,635,000	2,289,424	0.53
Inter Media and Communication SpA, Reg. S 6.75% 09/02/2027	EUR	3,865,000	3,603,150	0.84				2,289,424	0.53
Verde Bidco SpA, Reg. S 4.625% 01/10/2026	EUR	3,230,000	2,773,192	0.65	SPAIN				
			13,083,249	3.05	Kaixo Bondco Telecom SA, Reg. S 5.125% 30/09/2029	EUR	855,000	679,033	0.16
LUXEMBOURG					Lorca Telecom Bondco SA, Reg. S 4% 18/09/2027	EUR	2,130,000	1,859,873	0.43
Albion Financing 1 SARL, 144A 6.125% 15/10/2026	USD	2,275,000	1,951,504	0.45				2,538,906	0.59
Albion Financing 1 SARL, Reg. S 6.125% 15/10/2026	USD	1,445,000	1,239,527	0.29	TANZANIA, UNITED REPUBLIC OF				
Albion Financing 2 SARL, Reg. S 8.75% 15/04/2027	USD	2,640,000	2,145,198	0.50	HTA Group Ltd., Reg. S 7% 18/12/2025	USD	892,000	766,585	0.18
Alice Finco SA, Reg. S 4.75% 15/01/2028	EUR	5,740,000	4,360,752	1.02				766,585	0.18
			9,696,981	2.26	UNITED ARAB EMIRATES				
MAURITIUS					MAF Global Securities Ltd., Reg. S, FRN 6.375% Perpetual	USD	3,570,000	3,461,829	0.81
Axian Telecom, Reg. S 7.375% 16/02/2027	USD	4,605,000	4,449,747	1.04				3,461,829	0.81
			4,449,747	1.04	UNITED KINGDOM				
MEXICO					Bellis Acquisition Co. plc, Reg. S 3.25% 16/02/2026	GBP	3,055,000	2,896,953	0.67
Banco Mercantil del Norte SA, Reg. S, FRN 8.375% 31/12/2164	USD	4,215,000	4,100,078	0.96	Bellis Finco plc, Reg. S 4% 16/02/2027	GBP	1,405,000	1,187,128	0.28
Petroleos Mexicanos 6.5% 13/03/2027	USD	3,055,000	2,626,323	0.61	Castle UK Finco plc, Reg. S, FRN 4.829% 15/05/2028	EUR	6,000,000	5,293,767	1.23
Petroleos Mexicanos 6.5% 23/01/2029	USD	1,345,000	1,078,925	0.25	Constellation Automotive Financing plc, Reg. S 4.875% 15/07/2027	GBP	3,100,000	2,976,993	0.69
Petroleos Mexicanos 7.69% 23/01/2050	USD	4,720,000	3,150,600	0.73	Deuce Finco plc, Reg. S 5.5% 15/06/2027	GBP	3,395,000	3,288,380	0.76
Petroleos Mexicanos 6.75% 21/09/2047	USD	3,745,000	2,265,725	0.53	eG Global Finance plc, Reg. S 4.375% 07/02/2025	EUR	4,315,000	4,020,671	0.94
			13,221,651	3.08	Iceland Bondco plc, Reg. S 4.625% 15/03/2025	GBP	4,250,000	4,037,775	0.94
NETHERLANDS					Jaguar Land Rover Automotive plc, Reg. S 4.5% 15/07/2028	EUR	4,285,000	3,213,760	0.75
Compact Bidco BV, Reg. S 5.75% 01/05/2026	EUR	2,200,000	1,588,813	0.37	Jerrold Finco plc, Reg. S 5.25% 15/01/2027	GBP	3,115,000	3,355,497	0.78
IPD 3 BV, Reg. S 5.5% 01/12/2025	EUR	2,530,000	2,364,662	0.55	Kane Bidco Ltd., Reg. S 5% 15/02/2027	EUR	2,500,000	2,309,888	0.54
Promontoria Holding 264 BV, Reg. S 6.375% 01/03/2027	EUR	2,090,000	1,829,513	0.43	Motion Bondco DAC, Reg. S 4.5% 15/11/2027	EUR	1,900,000	1,536,093	0.36
Sigma Holdco BV, 144A 7.875% 15/05/2026	USD	2,800,000	1,590,864	0.37	Pinewood Finance Co. Ltd., Reg. S 3.625% 15/11/2027	GBP	3,495,000	3,482,221	0.81
Sigma Holdco BV, Reg. S 5.75% 15/05/2026	EUR	485,000	270,375	0.06	RAC Bond Co. plc, Reg. S 5.25% 04/11/2046	GBP	4,275,000	4,292,128	1.00
Ziggo Bond Co. BV, Reg. S 3.375% 28/02/2030	EUR	1,880,000	1,382,419	0.32	Victoria plc, Reg. S 3.625% 24/08/2026	EUR	2,200,000	1,792,410	0.42
			9,026,646	2.10	Vmed O2 UK Financing I plc, Reg. S 4.5% 15/07/2031	GBP	4,165,000	4,026,322	0.94
OMAN								47,709,986	11.11
Bank Muscat SAOG, Reg. S 4.75% 17/03/2026	USD	3,180,000	3,064,153	0.71	UNITED STATES OF AMERICA				
Lamar Funding Ltd., Reg. S 3.958% 07/05/2025	USD	865,000	822,639	0.19	Carnival Corp., Reg. S 7.625% 01/03/2026	EUR	3,580,000	2,943,209	0.69
OmGrid Funding Ltd., Reg. S 5.196% 16/05/2027	USD	2,970,000	2,818,705	0.66	Carpenter Technology Corp. 7.625% 15/03/2030	USD	2,200,000	2,027,640	0.47
			6,705,497	1.56	Continental Resources, Inc. 4.5% 15/04/2023	USD	14,000	14,071	-

Global High Income Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Encore Capital Group, Inc., Reg. S 4.25% 01/06/2028	GBP	1,475,000	1,488,215	0.35
Encore Capital Group, Inc., Reg. S, FRN 4.25% 15/01/2028	EUR	1,575,000	1,521,685	0.35
Ford Motor Co. 7.45% 16/07/2031	USD	3,220,000	3,267,967	0.76
Graphic Packaging International LLC, Reg. S 2.625% 01/02/2029	EUR	2,680,000	2,279,666	0.53
Hecla Mining Co. 7.25% 15/02/2028	USD	2,470,000	2,345,996	0.55
Hillenbrand, Inc. 3.75% 01/03/2031	USD	1,940,000	1,570,401	0.37
Kosmos Energy Ltd., 144A 7.125% 04/04/2026	USD	775,000	668,589	0.16
Kosmos Energy Ltd., Reg. S 7.125% 04/04/2026	USD	1,590,000	1,371,685	0.32
Occidental Petroleum Corp. 8.875% 15/07/2030	USD	1,740,000	1,991,273	0.46
Organon & Co., Reg. S 2.875% 30/04/2028	EUR	970,000	848,953	0.20
Peach Property Finance GmbH, Reg. S 4.375% 15/11/2025	EUR	3,140,000	2,483,879	0.58
PG&E Corp. 5% 01/07/2028	USD	1,810,000	1,533,197	0.36
PG&E Corp. 5.25% 01/07/2030	USD	1,845,000	1,517,079	0.35
Royal Caribbean Cruises Ltd. 3.7% 15/03/2028	USD	1,630,000	1,046,740	0.24
TI Automotive Finance plc, Reg. S 3.75% 15/04/2029	EUR	3,600,000	2,627,626	0.61
T-Mobile USA, Inc., 144A 3.5% 15/04/2031	USD	2,085,000	1,802,253	0.42
Total Bonds			33,350,124	7.77
			187,558,779	43.69

Convertible Bonds

TANZANIA, UNITED REPUBLIC OF

HTA Group Ltd., Reg. S 2.875% 18/03/2027	USD	400,000	329,200	0.07
Total Convertible Bonds			329,200	0.07

Equities

UNITED STATES OF AMERICA

T-Mobile US, Inc.	USD	13,400	1,790,374	0.42
Total Equities			1,790,374	0.42
Total Transferable securities and money market instruments admitted to an official exchange listing			189,678,353	44.18

Transferable securities and money market instruments dealt in on another regulated market

Bonds

BRAZIL

Globo Comunicacao e Participacoes SA, Reg. S 4.875% 22/01/2030	USD	2,735,000	2,167,980	0.51
Globo Comunicacao e Participacoes SA, Reg. S 5.5% 14/01/2032	USD	2,200,000	1,734,969	0.40
Klabin Austria GmbH, Reg. S 3.2% 12/01/2031	USD	4,450,000	3,400,347	0.79
Total			7,303,296	1.70

CANADA

Methanex Corp. 5.65% 01/12/2044	USD	529,000	378,035	0.09
Vermilion Energy, Inc., 144A 6.875% 01/05/2030	USD	4,050,000	3,608,550	0.84
Total			3,986,585	0.93

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
CHILE				
AES Andes SA, Reg. S, FRN 6.35% 07/10/2079	USD	1,895,000	1,725,634	0.40
Agrosuper SA, Reg. S 4.6% 20/01/2032	USD	4,580,000	3,946,557	0.92
Kenbourne Invest SA, Reg. S 4.7% 22/01/2028	USD	3,775,000	2,889,363	0.68
Mercury Chile Holdco LLC, Reg. S 6.5% 24/01/2027	USD	3,100,000	2,695,946	0.63
VTR Comunicaciones SpA, 144A 4.375% 15/04/2029	USD	3,125,000	2,115,094	0.49
VTR Finance NV, Reg. S 6.375% 15/07/2028	USD	4,053,000	2,968,822	0.69
Total			16,341,416	3.81
COLOMBIA				
Banco Davivienda SA, Reg. S, FRN 6.65% 31/12/2164	USD	4,665,000	3,698,579	0.86
Total			3,698,579	0.86
GUATEMALA				
CT Trust, Reg. S 5.125% 03/02/2032	USD	2,450,000	2,038,351	0.47
Total			2,038,351	0.47
ISRAEL				
Teva Pharmaceutical Finance Netherlands III BV 7.125% 31/01/2025	USD	2,695,000	2,646,127	0.62
Total			2,646,127	0.62
MACAU				
Studio City Finance Ltd., Reg. S 5% 15/01/2029	USD	3,635,000	1,832,247	0.43
Total			1,832,247	0.43
MEXICO				
BBVA Bancomer SA, Reg. S, FRN 5.125% 18/01/2033	USD	1,430,000	1,223,322	0.29
BBVA Bancomer SA, Reg. S, FRN 5.875% 13/09/2034	USD	3,875,000	3,427,631	0.80
Petroleos Mexicanos 4.5% 23/01/2026	USD	2,765,000	2,380,021	0.55
Sixsigma Networks Mexico SA de CV, Reg. S 7.5% 02/05/2025	USD	3,175,000	2,870,923	0.67
Total			9,901,897	2.31
PANAMA				
Banco General SA, Reg. S, FRN 5.25% 31/12/2164	USD	4,800,000	4,406,734	1.03
C&W Senior Financing DAC, 144A 6.875% 15/09/2027	USD	2,815,000	2,538,680	0.59
Total			6,945,414	1.62
PERU				
Minsur SA, Reg. S 4.5% 28/10/2031	USD	2,350,000	1,998,023	0.46
Total			1,998,023	0.46
PUERTO RICO				
Commonwealth of Puerto Rico 0% 01/07/2024	USD	122,121	111,831	0.03
Commonwealth of Puerto Rico 0% 01/07/2033	USD	305,518	172,056	0.04
Commonwealth of Puerto Rico, FRN 0% 01/11/2043	USD	4,911,780	2,449,751	0.57
Total			2,733,638	0.64
UNITED KINGDOM				
Merlin Entertainments Ltd., 144A 5.75% 15/06/2026	USD	740,000	690,050	0.16
Virgin Media Vendor Financing Notes III DAC, Reg. S 4.875% 15/07/2028	GBP	1,600,000	1,566,182	0.36
Total			2,256,232	0.52

Global High Income Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
UNITED STATES OF AMERICA					Exterran Energy Solutions LP 8.125% 01/05/2025	USD	538,000	510,492	0.12
AdaptHealth LLC, 144A 5.125% 01/03/2030	USD	2,815,000	2,371,334	0.55	Ferrelgas LP, 144A 5.875% 01/04/2029	USD	4,550,000	3,702,478	0.86
Advanced Drainage Systems, Inc., 144A 6.375% 15/06/2030	USD	905,000	884,233	0.21	Goodyear Tire & Rubber Co. (The) 5% 15/07/2029	USD	2,005,000	1,669,177	0.39
Advantage Sales & Marketing, Inc., 144A 6.5% 15/11/2028	USD	3,060,000	2,644,544	0.62	GTCR AP Finance, Inc., 144A 8% 15/05/2027	USD	3,150,000	2,952,303	0.69
Albertsons Cos., Inc., 144A 4.875% 15/02/2030	USD	4,835,000	4,123,070	0.96	Hilcorp Energy I LP, 144A 5.75% 01/02/2029	USD	485,000	432,966	0.10
Alliant Holdings Intermediate LLC, 144A 6.75% 15/10/2027	USD	1,335,000	1,176,096	0.27	Hilcorp Energy I LP, 144A 6% 15/04/2030	USD	770,000	686,547	0.16
Alliant Holdings Intermediate LLC, 144A 5.875% 01/11/2029	USD	2,875,000	2,366,402	0.55	Hilcorp Energy I LP, 144A 6% 01/02/2031	USD	1,370,000	1,187,174	0.28
American Airlines, Inc., 144A 5.5% 20/04/2026	USD	2,180,000	1,996,913	0.47	Hilcorp Energy I LP, 144A 6.25% 15/04/2032	USD	770,000	673,049	0.16
American Airlines, Inc., 144A 5.75% 20/04/2029	USD	695,000	590,118	0.14	HUB International Ltd., 144A 5.625% 01/12/2029	USD	3,650,000	3,032,107	0.71
American Finance Trust, Inc., REIT, 144A 4.5% 30/09/2028	USD	3,390,000	2,664,472	0.62	iHeartCommunications, Inc., 144A 5.25% 15/08/2027	USD	1,925,000	1,628,388	0.38
BellRing Brands, Inc., 144A 7% 15/03/2030	USD	2,355,000	2,201,977	0.51	Kobe US Midco 2, Inc., FRN, 144A 9.25% 01/11/2026	USD	2,500,000	2,308,563	0.54
Calpine Corp., 144A 5% 01/02/2031	USD	1,575,000	1,272,965	0.30	LCPR Senior Secured Financing DAC, 144A 6.75% 15/10/2027	USD	1,961,000	1,818,225	0.42
Cano Health LLC, 144A 6.25% 01/10/2028	USD	3,945,000	3,253,517	0.76	LCPR Senior Secured Financing DAC, 144A 5.125% 15/07/2029	USD	1,700,000	1,422,739	0.33
CCO Holdings LLC, 144A 4.5% 15/08/2030	USD	2,540,000	2,121,421	0.49	Madison IAQ LLC, 144A 5.875% 30/06/2029	USD	1,830,000	1,386,326	0.32
CEC Entertainment LLC, 144A 6.75% 01/05/2026	USD	2,225,000	1,956,154	0.46	Medline Borrower LP, 144A 3.875% 01/04/2029	USD	1,700,000	1,448,672	0.34
Cedar Fair LP 6.5% 01/10/2028	USD	2,705,000	2,576,244	0.60	Medline Borrower LP, 144A 5.25% 01/10/2029	USD	1,145,000	952,491	0.22
Central Parent, Inc., 144A 7.25% 15/06/2029	USD	2,735,000	2,636,390	0.61	Midcap Financial Issuer Trust, 144A 5.625% 15/01/2030	USD	3,620,000	2,820,505	0.66
Cequel Communications Holdings I LLC 7.5% 01/04/2028	USD	240,000	203,700	0.05	Minerva Merger Sub, Inc., 144A 6.5% 15/02/2030	USD	1,420,000	1,183,364	0.28
Cinemark USA, Inc., 144A 5.25% 15/07/2028	USD	3,735,000	2,997,346	0.70	Navient Corp. 6.75% 15/06/2026	USD	1,970,000	1,738,978	0.40
Citgo Holding, Inc., 144A 9.25% 01/08/2024	USD	1,810,000	1,768,044	0.41	Navient Corp. 5.5% 15/03/2029	USD	1,400,000	1,091,986	0.25
CITGO Petroleum Corp., 144A 7% 15/06/2025	USD	1,605,000	1,553,704	0.36	NCL Corp. Ltd., 144A 5.875% 15/02/2027	USD	1,360,000	1,165,357	0.27
Clarios Global LP, 144A 8.5% 15/05/2027	USD	3,125,000	2,975,234	0.69	NCL Corp. Ltd., 144A 7.75% 15/02/2029	USD	770,000	594,047	0.14
Clarivate Science Holdings Corp., 144A 4.875% 01/07/2029	USD	975,000	799,883	0.19	New Albertsons LP 7.45% 01/08/2029	USD	15,000	14,859	-
Clear Channel Worldwide Holdings, Inc., 144A 5.125% 15/08/2027	USD	3,055,000	2,556,007	0.60	New Albertsons LP 8% 01/05/2031	USD	5,000	4,898	-
CMG Media Corp., 144A 8.875% 15/12/2027	USD	3,645,000	2,885,583	0.67	Option Care Health, Inc., 144A 4.375% 31/10/2029	USD	1,665,000	1,421,902	0.33
Community Health Systems, Inc., 144A 6.875% 01/04/2028	USD	1,277,000	755,223	0.18	Organon & Co., 144A 5.125% 30/04/2031	USD	2,400,000	2,078,736	0.48
Community Health Systems, Inc., 144A 6.875% 15/04/2029	USD	2,830,000	1,840,277	0.43	PetSmart, Inc., 144A 7.75% 15/02/2029	USD	2,995,000	2,717,199	0.63
Community Health Systems, Inc., 144A 5.25% 15/05/2030	USD	1,195,000	910,821	0.21	Presidio Holdings, Inc., 144A 8.25% 01/02/2028	USD	2,560,000	2,274,200	0.53
Crescent Energy Finance LLC, 144A 7.25% 01/05/2026	USD	2,690,000	2,477,656	0.58	Rivian Holdings LLC, FRN, 144A 7.177% 15/10/2026	USD	3,495,000	3,142,005	0.73
CSC Holdings LLC, 144A 7.5% 01/04/2028	USD	2,605,000	2,191,947	0.51	Royal Caribbean Cruises Ltd., 144A 5.5% 31/08/2026	USD	2,265,000	1,681,989	0.39
CSC Holdings LLC, 144A 6.5% 01/02/2029	USD	410,000	366,741	0.09	Service Properties Trust, REIT 4.35% 01/10/2024	USD	2,050,000	1,666,968	0.39
DCP Midstream LP, FRN 7.375% Perpetual	USD	155,000	137,475	0.03	Service Properties Trust, REIT 7.5% 15/09/2025	USD	1,570,000	1,437,097	0.33
DCP Midstream Operating LP, FRN, 144A 5.85% 21/05/2043	USD	1,840,000	1,549,313	0.36	SRS Distribution, Inc., 144A 6.125% 01/07/2029	USD	1,465,000	1,162,127	0.27
DISH DBS Corp., 144A 5.75% 01/12/2028	USD	4,590,000	3,416,681	0.80	Surgery Center Holdings, Inc., 144A 10% 15/04/2027	USD	2,910,000	2,820,988	0.66
DISH DBS Corp. 5.125% 01/06/2029	USD	1,035,000	632,033	0.15	Tallgrass Energy Partners LP, 144A 7.5% 01/10/2025	USD	1,555,000	1,506,133	0.35
Elastic NV, 144A 4.125% 15/07/2029	USD	3,950,000	3,307,209	0.77	Tallgrass Energy Partners LP, 144A 6% 01/09/2031	USD	2,410,000	1,991,889	0.46
Entegris Escrow Corp., 144A 5.95% 15/06/2030	USD	3,225,000	3,048,705	0.71					

Global High Income Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Tenet Healthcare Corp., 144A 6.125% 01/10/2028	USD	2,920,000	2,520,223	0.59
Tenneco, Inc., 144A 7.875% 15/01/2029	USD	2,970,000	2,881,553	0.67
Townsquare Media, Inc., 144A 6.875% 01/02/2026	USD	3,505,000	3,179,089	0.74
Triton Water Holdings, Inc., 144A 6.25% 01/04/2029	USD	2,260,000	1,633,713	0.38
United Airlines, Inc., 144A 4.625% 15/04/2029	USD	2,435,000	2,021,387	0.47
United Natural Foods, Inc., 144A 6.75% 15/10/2028	USD	3,115,000	2,904,379	0.68
Univision Communications, Inc., 144A 7.375% 30/06/2030	USD	930,000	907,694	0.21
Venture Global Calcasieu Pass LLC, 144A 3.875% 15/08/2029	USD	1,385,000	1,205,262	0.28
Venture Global Calcasieu Pass LLC, 144A 4.125% 15/08/2031	USD	1,780,000	1,514,871	0.35
Venture Global Calcasieu Pass LLC, 144A 3.875% 01/11/2033	USD	2,465,000	2,022,471	0.47
Total Bonds			150,326,998	35.02
			212,008,803	49.39

Convertible Bonds

CHINA

Vnet Group, Inc. 0% 01/02/2026	USD	5,934,000	4,895,550	1.14
Total Convertible Bonds			4,895,550	1.14
Total Transferable securities and money market instruments dealt in on another regulated market			216,904,353	50.53
Total Investments			406,582,706	94.71

Credit Default Swap Contracts

Nominal Amount	Currency	Reference Counterparty Entity	Buy/ Sell	Interest (Paid)/ Received Rate	Maturity Date	Market Value USD	% of Net Assets
479,000	USD	J.P. Morgan American Airlines Group, Inc. 5% 01/06/2022	Sell	5.00%	20/06/2023	(33,947)	(0.01)
4,925,000	USD	J.P. Morgan CDX.NA.HY.38-V2	Sell	5.00%	20/06/2027	(128,565)	(0.03)
Total Credit Default Swap Contracts at Fair Value - Liabilities						(162,512)	(0.04)
Net Market Value on Credit Default Swap Contracts - Liabilities						(162,512)	(0.04)

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
AUD	526,007	USD	362,405	29/07/2022	Morgan Stanley	725	-
USD	33,446	EUR	31,751	01/07/2022	J.P. Morgan	372	-
USD	17,515	EUR	16,705	05/07/2022	J.P. Morgan	112	-
USD	91,283,141	EUR	86,560,557	29/07/2022	HSBC	972,803	0.23
USD	9,534	EUR	9,000	29/07/2022	J.P. Morgan	144	-
USD	12,589	GBP	10,304	01/07/2022	J.P. Morgan	60	-
USD	1,697,150	GBP	1,383,000	29/07/2022	Barclays	14,715	-
USD	34,510,045	GBP	28,253,481	29/07/2022	J.P. Morgan	139,367	0.03
Total Unrealised Gain on Forward Currency Exchange Contracts						1,128,298	0.26

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
EUR	384,900	USD	405,946	29/07/2022	HSBC	(4,326)	-
EUR	795,486	USD	838,386	29/07/2022	J.P. Morgan	(8,344)	-
EUR	928,000	USD	983,983	29/07/2022	UBS	(15,670)	(0.01)
GBP	63,153,694	USD	77,138,709	29/07/2022	J.P. Morgan	(311,530)	(0.07)
GBP	747,000	USD	917,215	29/07/2022	Standard Chartered	(8,481)	-
SGD	30,438,920	USD	21,896,802	29/07/2022	Standard Chartered	(42,238)	(0.01)
USD	8,944	AUD	13,000	29/07/2022	J.P. Morgan	(31)	-
USD	98	GBP	81	05/07/2022	J.P. Morgan	-	-
USD	12,566	GBP	10,370	29/07/2022	J.P. Morgan	(50)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(390,670)	(0.09)
Net Unrealised Gain on Forward Currency Exchange Contracts						737,628	0.17

Cash	14,947,098	3.48
Other assets/(liabilities)	7,773,242	1.81
Total net assets	429,303,046	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	43.21
United Kingdom	11.63
Mexico	5.39
Chile	3.81
Italy	3.05
France	2.79
Colombia	2.72
Luxembourg	2.26
Netherlands	2.10
China	1.72
Brazil	1.70
Panama	1.62
Oman	1.56
Germany	1.27
Mauritius	1.04
Israel	1.00
Serbia	0.97
Canada	0.93
India	0.86
United Arab Emirates	0.81
Puerto Rico	0.64
Spain	0.59
South Africa	0.53
Guatemala	0.47
Peru	0.46
Macau	0.43
Romania	0.38
Ghana	0.38
Tanzania, United Republic of	0.25
Congo	0.14
Total Investments	94.71
Cash and Other assets/(liabilities)	5.29
Total	100.00

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

Global High Yield Bond Fund

INVESTMENT OBJECTIVE

The fund's objective is to maximise the value of its shares through both growth in the value of, and income from, its investments.

The fund is actively managed and invests mainly in a diversified portfolio of high yield corporate bonds from issuers around the world, including emerging markets.

The fund invests primarily in debt securities that are rated below BBB by Standard & Poor's or have an equivalent rating (or, if unrated, are of equivalent quality) and are issued by companies. In accordance with its own internal rating system, the investment manager will ensure that the unrated corporate debt securities in which the fund invests are of the same quality as the rated securities of the same type. Portfolio debt securities can include fixed and floating rate bonds, preferred shares, warrants and other transferable debt securities of any type. The fund may also invest up to 25% in convertible bonds (including up to 10% in contingent convertible bonds).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in debt securities and credit indices. The fund may use total return swaps (TRS) and any use is expected to be on a temporary basis and dependent on market conditions or when prevailing market conditions cause TRS to be the most efficient instrument to express a view in a particular credit. Use of TRS is expected for efficient portfolio management and the impact is expected to be negligible. Investors should refer to the "Total Return Swaps" section of the current prospectus for more details of the expected and maximum use of total return swaps by the fund. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
BRAZIL				
Cosan Luxembourg SA, 144A 7% 20/01/2027	USD	2,200,000	2,207,128	0.28
			2,207,128	0.28
CHINA				
Country Garden Holdings Co. Ltd., Reg. S 5.125% 14/01/2027	USD	3,065,000	1,352,681	0.17
Country Garden Holdings Co. Ltd., Reg. S 5.625% 14/01/2030	USD	965,000	431,837	0.06
Wynn Macau Ltd., 144A 5.5% 01/10/2027	USD	3,520,000	2,275,390	0.29
			4,059,908	0.52
COLOMBIA				
Ecopetrol SA 6.875% 29/04/2030	USD	910,000	807,156	0.10
Ecopetrol SA 5.875% 28/05/2045	USD	1,145,000	780,793	0.10
			1,587,949	0.20
FRANCE				
Alice France Holding SA, 144A 6% 15/02/2028	USD	7,365,000	5,082,000	0.65
Alice France SA, 144A 5.125% 15/07/2029	USD	4,630,000	3,504,239	0.45
Alice France SA, Reg. S 5.5% 15/10/2029	USD	2,355,000	1,820,592	0.23
CAB SELAS, Reg. S 3.375% 01/02/2028	EUR	1,645,000	1,384,140	0.18
Chrome Bidco SASU, Reg. S 3.5% 31/05/2028	EUR	2,075,000	1,779,651	0.23
Chrome Holdco SASU, Reg. S 5% 31/05/2029	EUR	1,140,000	903,928	0.12
Laboratoire Eimer Selas, Reg. S 5% 01/02/2029	EUR	690,000	504,923	0.07
			14,979,473	1.93
GERMANY				
TK Elevator Holdco GmbH, 144A 7.625% 15/07/2028	USD	3,225,000	2,881,783	0.37
TK Elevator Holdco GmbH, Reg. S 7.625% 15/07/2028	USD	671,000	599,590	0.08
TUI Cruises GmbH, Reg. S 6.5% 15/05/2026	EUR	1,913,000	1,407,940	0.18
			4,889,313	0.63
HONG KONG				
Melco Resorts Finance Ltd., 144A 5.375% 04/12/2029	USD	520,000	314,600	0.04
			314,600	0.04
ISRAEL				
Teva Pharmaceutical Finance Netherlands III BV 4.75% 09/05/2027	USD	1,905,000	1,625,826	0.21
Teva Pharmaceutical Finance Netherlands III BV 5.125% 09/05/2029	USD	4,195,000	3,480,241	0.45
			5,106,067	0.66
ITALY				
Inter Media and Communication SpA, Reg. S 6.75% 09/02/2027	EUR	1,485,000	1,384,393	0.18
Verde Bidco SpA, Reg. S 4.625% 01/10/2026	EUR	1,835,000	1,575,482	0.20
			2,959,875	0.38
LUXEMBOURG				
Albion Financing 1 SARL, Reg. S 6.125% 15/10/2026	USD	2,180,000	1,870,013	0.24
Albion Financing 2 SARL, Reg. S 8.75% 15/04/2027	USD	860,000	698,814	0.09

Global High Yield Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Alice Financing SA, Reg. S 5.75% 15/08/2029	USD	2,830,000	2,296,715	0.29	Dana, Inc. 4.25% 01/09/2030	USD	910,000	708,723	0.09
TK Elevator US Newco, Inc., 144A 5.25% 15/07/2027	USD	840,000	747,477	0.10	DCP Midstream Operating LP 8.125% 16/08/2030	USD	2,095,000	2,236,928	0.29
TK Elevator US Newco, Inc., Reg. S 5.25% 15/07/2027	USD	2,385,000	2,122,300	0.27	Delta Air Lines, Inc. 7.375% 15/01/2026	USD	2,785,000	2,777,487	0.36
			7,735,319	0.99	Embarq Corp. 7.995% 01/06/2036	USD	1,475,000	1,120,432	0.14
MACAU					Encore Capital Group, Inc., Reg. S 4.25% 01/06/2028	GBP	1,500,000	1,513,439	0.19
Wynn Macau Ltd., Reg. S 5.5% 15/01/2026	USD	2,000,000	1,381,800	0.18	EQT Corp. 7.5% 01/02/2030	USD	4,285,000	4,582,379	0.59
			1,381,800	0.18	Ford Motor Co. 9% 22/04/2025	USD	2,685,000	2,867,955	0.37
MEXICO					Ford Motor Co. 9.625% 22/04/2030	USD	1,880,000	2,115,899	0.27
Petroleos Mexicanos 7.69% 23/01/2050	USD	2,210,000	1,475,175	0.19	Ford Motor Co. 7.45% 16/07/2031	USD	235,000	238,501	0.03
			1,475,175	0.19	Ford Motor Credit Co. LLC 5.125% 16/06/2025	USD	1,380,000	1,320,665	0.17
NETHERLANDS					Ford Motor Credit Co. LLC 4.95% 28/05/2027	USD	2,185,000	2,020,666	0.26
IPD 3 BV, Reg. S 5.5% 01/12/2025	EUR	415,000	387,879	0.05	Graphic Packaging International LLC, 144A 3.75% 01/02/2030	USD	1,225,000	1,041,384	0.13
Trivium Packaging Finance BV, 144A 8.5% 15/08/2027	USD	360,000	336,893	0.04	Hecla Mining Co. 7.25% 15/02/2028	USD	5,025,000	4,772,725	0.61
Trivium Packaging Finance BV, Reg. S 5.5% 15/08/2026	USD	1,055,000	985,264	0.13	Hillenbrand, Inc. 5.75% 15/06/2025	USD	365,000	369,258	0.05
Trivium Packaging Finance BV, Reg. S 8.5% 15/08/2027	USD	1,725,000	1,614,277	0.21	Hillenbrand, Inc. 5% 15/09/2026	USD	60,000	56,741	0.01
			3,324,313	0.43	Hillenbrand, Inc. 3.75% 01/03/2031	USD	1,185,000	959,240	0.12
SPAIN					Navient Corp. 5% 15/03/2027	USD	1,880,000	1,542,386	0.20
ContourGlobal Power Holdings SA, Reg. S 3.125% 01/01/2028	EUR	667,000	541,873	0.07	NuStar Logistics LP 5.75% 01/10/2025	USD	1,410,000	1,320,479	0.17
Kaixo Bondco Telecom SA, Reg. S 5.125% 30/09/2029	EUR	780,000	619,468	0.08	Occidental Petroleum Corp. 8.5% 15/07/2027	USD	875,000	964,324	0.12
Lorca Telecom Bondco SA, Reg. S 4% 18/09/2027	EUR	1,175,000	1,025,986	0.13	Occidental Petroleum Corp. 6.375% 01/09/2028	USD	2,100,000	2,113,965	0.27
			2,187,327	0.28	Occidental Petroleum Corp. 8.875% 15/07/2030	USD	5,675,000	6,494,527	0.83
UNITED KINGDOM					Occidental Petroleum Corp. 6.125% 01/01/2031	USD	1,205,000	1,213,670	0.16
Bellis Acquisition Co. plc, Reg. S 3.25% 16/02/2026	GBP	1,375,000	1,303,866	0.17	Occidental Petroleum Corp. 7.5% 01/05/2031	USD	1,015,000	1,093,383	0.14
Bellis Finco plc, Reg. S 4% 16/02/2027	GBP	495,000	418,241	0.05	OneMain Finance Corp. 6.125% 15/03/2024	USD	280,000	267,466	0.03
Castle UK Finco plc, Reg. S 7% 15/05/2029	GBP	2,465,000	2,405,406	0.31	OneMain Finance Corp. 3.5% 15/01/2027	USD	1,080,000	857,121	0.11
Constellation Automotive Financing plc, Reg. S 4.875% 15/07/2027	GBP	445,000	427,343	0.05	OneMain Finance Corp. 6.625% 15/01/2028	USD	840,000	746,999	0.10
Deuce Finco plc, Reg. S 5.5% 15/06/2027	GBP	1,320,000	1,278,545	0.16	OneMain Finance Corp. 5.375% 15/11/2029	USD	1,010,000	819,118	0.11
Iceland Bondco plc, Reg. S 4.625% 15/03/2025	GBP	2,680,000	2,546,173	0.33	PG&E Corp. 5% 01/07/2028	USD	2,875,000	2,435,326	0.31
Jaguar Land Rover Automotive plc, 144A 5.875% 15/01/2028	USD	1,065,000	815,045	0.10	PG&E Corp. 5.25% 01/07/2030	USD	3,835,000	3,153,386	0.40
Jerrold Finco plc, Reg. S 5.25% 15/01/2027	GBP	2,580,000	2,779,192	0.36	Southwestern Energy Co. 4.75% 01/02/2032	USD	1,420,000	1,213,467	0.16
RAC Bond Co. plc, Reg. S 5.25% 04/11/2046	GBP	1,940,000	1,947,773	0.25	Tenet Healthcare Corp. 6.875% 15/11/2031	USD	1,565,000	1,397,700	0.18
Victoria plc, Reg. S 3.625% 24/08/2026	EUR	1,300,000	1,059,151	0.14	Tenneco, Inc. 5.375% 15/12/2024	USD	1,195,000	1,161,367	0.15
Victoria plc, Reg. S 3.75% 15/03/2028	EUR	1,605,000	1,158,362	0.15	Tenneco, Inc. 5% 15/07/2026	USD	5,055,000	4,697,788	0.60
			16,139,097	2.07	TransDigm, Inc. 6.375% 15/06/2026	USD	875,000	815,500	0.10
UNITED STATES OF AMERICA					TransDigm, Inc. 5.5% 15/11/2027	USD	1,250,000	1,055,238	0.14
Allegheny Technologies, Inc. 5.125% 01/10/2031	USD	1,010,000	788,749	0.10	Twilio, Inc. 3.875% 15/03/2031	USD	2,135,000	1,773,201	0.23
Bath & Body Works, Inc. 6.694% 15/01/2027	USD	235,000	220,251	0.03	United Rentals North America, Inc. 3.75% 15/01/2032	USD	2,765,000	2,246,013	0.29
Bath & Body Works, Inc. 7.5% 15/06/2029	USD	1,295,000	1,194,597	0.15	United Wholesale Mortgage LLC, 144A 5.5% 15/04/2029	USD	1,145,000	878,753	0.11
Bath & Body Works, Inc. 6.95% 01/03/2033	USD	920,000	749,558	0.10	Yum! Brands, Inc. 5.375% 01/04/2032	USD	1,940,000	1,784,179	0.23
Dana, Inc. 5.625% 15/06/2028	USD	3,830,000	3,309,424	0.43	Yum! Brands, Inc. 6.875% 15/11/2037	USD	1,700,000	1,728,790	0.22
					Yum! Brands, Inc. 5.35% 01/11/2043	USD	3,145,000	2,618,417	0.34
							79,357,564	10.19	
					Total Bonds			147,704,908	18.97

Global High Yield Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Convertible Bonds				
UNITED STATES OF AMERICA				
Becton Dickinson and Co. 6% 06/01/2023	USD	34,200	1,700,082	0.22
Danaher Corp. 5% 15/04/2023	USD	2,027	2,684,002	0.35
NextEra Energy, Inc. 5.279% 01/03/2023	USD	67,481	3,306,569	0.42
			7,690,653	0.99
Total Convertible Bonds			7,690,653	0.99
Equities				
NETHERLANDS				
Constellium SE	USD	135,894	1,742,161	0.22
			1,742,161	0.22
SWITZERLAND				
TE Connectivity Ltd.	USD	3,400	375,700	0.05
			375,700	0.05
UNITED STATES OF AMERICA				
Avantor, Inc.	USD	75,779	2,352,180	0.30
T-Mobile US, Inc.	USD	12,410	1,658,100	0.22
			4,010,280	0.52
Total Equities			6,128,141	0.79
Total Transferable securities and money market instruments admitted to an official exchange listing			161,523,702	20.75

Transferable securities and money market instruments dealt in on another regulated market

Bonds

AUSTRALIA

FMG Resources August 2006 Pty. Ltd., 144A 4.5% 15/09/2027	USD	1,485,000	1,326,336	0.17
FMG Resources August 2006 Pty. Ltd., 144A 5.875% 15/04/2030	USD	1,455,000	1,307,994	0.17
			2,634,330	0.34

BRAZIL

Banco do Brasil SA, Reg. S, FRN 9% Perpetual	USD	1,600,000	1,575,776	0.20
ERO Copper Corp., Reg. S 6.5% 15/02/2030	USD	1,050,000	841,086	0.11
			2,416,862	0.31

CANADA

Brookfield Residential Properties, Inc., 144A 6.25% 15/09/2027	USD	985,000	817,778	0.11
Brookfield Residential Properties, Inc., 144A 5% 15/06/2029	USD	1,655,000	1,264,296	0.16
GFL Environmental, Inc., 144A 5.125% 15/12/2026	USD	115,000	109,158	0.02
GFL Environmental, Inc., 144A 4.75% 15/06/2029	USD	3,930,000	3,282,729	0.42
GFL Environmental, Inc., 144A 4.375% 15/08/2029	USD	1,415,000	1,141,049	0.15
Methanex Corp. 5.125% 15/10/2027	USD	2,005,000	1,782,816	0.23
Methanex Corp. 5.65% 01/12/2044	USD	890,000	636,014	0.08
Telesat Canada, 144A 6.5% 15/10/2027	USD	1,735,000	731,182	0.09
Vermilion Energy, Inc., 144A 6.875% 01/05/2030	USD	1,870,000	1,666,170	0.21
			11,431,192	1.47

CHILE

VTR Finance NV, Reg. S 6.375% 15/07/2028	USD	1,183,000	866,547	0.11
			866,547	0.11

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
FRANCE				
Iliad Holding SASU, Reg. S 6.5% 15/10/2026	USD	2,765,000	2,465,827	0.31
			2,465,827	0.31
GERMANY				
Mercer International, Inc. 5.125% 01/02/2029	USD	1,450,000	1,230,927	0.16
			1,230,927	0.16
ISRAEL				
Teva Pharmaceutical Finance Netherlands III BV 7.125% 31/01/2025	USD	3,335,000	3,275,879	0.42
Teva Pharmaceutical Finance Netherlands III BV 6.75% 01/03/2028	USD	2,320,000	2,152,322	0.28
			5,428,201	0.70
LUXEMBOURG				
Alice Financing SA, 144A 5% 15/01/2028	USD	2,365,000	1,893,701	0.24
Intelsat Jackson Holdings SA, 144A 6.5% 15/03/2030	USD	890,000	746,900	0.10
			2,640,601	0.34
MEXICO				
Petroleos Mexicanos 6.625% 15/06/2035	USD	2,280,000	1,531,978	0.20
			1,531,978	0.20
PANAMA				
C&W Senior Financing DAC, 144A 6.875% 15/09/2027	USD	2,500,000	2,254,601	0.29
			2,254,601	0.29
PERU				
Hudbay Minerals, Inc., 144A 6.125% 01/04/2029	USD	2,225,000	1,810,093	0.23
			1,810,093	0.23
PUERTO RICO				
Commonwealth of Puerto Rico, FRN 0% 01/11/2043	USD	4,459,509	2,224,180	0.28
			2,224,180	0.28
SWITZERLAND				
VistaJet Malta Finance plc, 144A 7.875% 01/05/2027	USD	935,000	828,644	0.11
VistaJet Malta Finance plc, 144A 6.375% 01/02/2030	USD	990,000	793,433	0.10
			1,622,077	0.21
UNITED KINGDOM				
Connect Finco SARL, Reg. S 6.75% 01/10/2026	USD	3,025,000	2,724,639	0.35
eG Global Finance plc, 144A 6.75% 07/02/2025	USD	2,757,000	2,603,683	0.33
eG Global Finance plc, 144A 8.5% 30/10/2025	USD	2,300,000	2,225,827	0.29
Jaguar Land Rover Automotive plc, 144A 7.75% 15/10/2025	USD	1,785,000	1,671,206	0.21
Virgin Media Finance plc, 144A 5% 15/07/2030	USD	685,000	543,411	0.07
Vmed O2 UK Financing I plc, 144A 4.75% 15/07/2031	USD	1,525,000	1,242,692	0.16
Vmed O2 UK Financing I plc, Reg. S 4.75% 15/07/2031	USD	4,685,000	3,817,713	0.49
			14,829,171	1.90
UNITED STATES OF AMERICA				
Acrisure LLC, 144A 7% 15/11/2025	USD	2,565,000	2,316,392	0.30
Acrisure LLC, 144A 10.125% 01/08/2026	USD	2,126,000	2,062,391	0.26
AdaptHealth LLC, 144A 5.125% 01/03/2030	USD	875,000	737,093	0.09

Global High Yield Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
ADT Security Corp. (The), 144A 4.125% 01/08/2029	USD	1,165,000	952,754	0.12	Calpine Corp., 144A 4.5% 15/02/2028	USD	1,105,000	1,007,738	0.13
Adtalem Global Education, Inc., 144A 5.5% 01/03/2028	USD	1,592,000	1,423,670	0.18	Calpine Corp., 144A 5.125% 15/03/2028	USD	2,890,000	2,548,258	0.33
Advanced Drainage Systems, Inc., 144A 6.375% 15/06/2030	USD	645,000	630,199	0.08	Calpine Corp., 144A 5% 01/02/2031	USD	2,200,000	1,778,110	0.23
Advantage Sales & Marketing, Inc., 144A 6.5% 15/11/2028	USD	3,100,000	2,679,113	0.34	Carnival Corp., 144A 7.625% 01/03/2026	USD	4,085,000	3,247,575	0.42
Aethon United BR LP, 144A 8.25% 15/02/2026	USD	1,170,000	1,138,694	0.15	Carnival Corp., 144A 5.75% 01/03/2027	USD	1,005,000	738,687	0.09
Affinity Gaming, 144A 6.875% 15/12/2027	USD	160,000	133,274	0.02	Carnival Corp., 144A 6% 01/05/2029	USD	175,000	126,000	0.02
Albertsons Cos., Inc., 144A 5.875% 15/02/2028	USD	1,980,000	1,844,885	0.24	Carnival Corp., 144A 10.5% 01/06/2030	USD	1,750,000	1,452,054	0.19
Albertsons Cos., Inc., 144A 4.875% 15/02/2030	USD	1,900,000	1,620,234	0.21	Carvana Co., 144A 5.625% 01/10/2025	USD	1,195,000	906,010	0.12
Alcoa Nederland Holding BV, 144A 5.5% 15/12/2027	USD	1,380,000	1,314,804	0.17	Carvana Co., 144A 10.25% 01/05/2030	USD	985,000	797,234	0.10
Alcoa Nederland Holding BV, 144A 6.125% 15/05/2028	USD	1,100,000	1,068,109	0.14	CCO Holdings LLC, 144A 5.375% 01/06/2029	USD	5,505,000	4,965,950	0.64
Alliant Holdings Intermediate LLC, 144A 6.75% 15/10/2027	USD	3,895,000	3,431,382	0.44	CCO Holdings LLC, 144A 4.5% 15/08/2030	USD	3,025,000	2,526,495	0.32
Alliant Holdings Intermediate LLC, 144A 5.875% 01/11/2029	USD	1,095,000	901,290	0.12	CCO Holdings LLC, 144A 4.75% 01/02/2032	USD	1,365,000	1,128,814	0.14
Allied Universal Holdco LLC, 144A 9.75% 15/07/2027	USD	2,735,000	2,343,743	0.30	CCO Holdings LLC, 144A 4.5% 01/06/2033	USD	3,955,000	3,124,450	0.40
AMC Entertainment Holdings, Inc., 144A 10% 15/06/2026	USD	1,085,000	721,257	0.09	CCO Holdings LLC, 144A 4.25% 15/01/2034	USD	1,440,000	1,106,460	0.14
American Airlines, Inc., 144A 11.75% 15/07/2025	USD	5,015,000	5,179,392	0.67	CCO Holdings LLC 4.5% 01/05/2032	USD	3,000,000	2,425,155	0.31
American Airlines, Inc., 144A 5.75% 20/04/2029	USD	4,955,000	4,207,241	0.54	CCO Holdings LLC, 144A 5% 01/02/2028	USD	2,060,000	1,881,717	0.24
American Finance Trust, Inc., REIT, 144A 4.5% 30/09/2028	USD	3,125,000	2,456,187	0.32	Cedar Fair LP 5.25% 15/07/2029	USD	2,985,000	2,650,934	0.34
AmWINS Group, Inc., 144A 4.875% 30/06/2029	USD	1,400,000	1,147,494	0.15	Central Parent, Inc., 144A 7.25% 15/06/2029	USD	4,615,000	4,448,606	0.57
Apollo Commercial Real Estate Finance, Inc., REIT, 144A 4.625% 15/06/2029	USD	3,250,000	2,458,089	0.32	Cheniere Energy Partners LP 4% 01/03/2031	USD	3,115,000	2,658,886	0.34
Arches Buyer, Inc., 144A 4.25% 01/06/2028	USD	2,005,000	1,648,381	0.21	Chesapeake Energy Corp., 144A 6.75% 15/04/2029	USD	3,990,000	3,871,968	0.50
Archrock Partners LP, 144A 6.875% 01/04/2027	USD	1,830,000	1,667,147	0.21	Chobani LLC, 144A 7.5% 15/04/2025	USD	1,005,000	925,212	0.12
Arconic Corp., 144A 6.125% 15/02/2028	USD	1,685,000	1,566,909	0.20	Cinemark USA, Inc., 144A 5.25% 15/07/2028	USD	1,475,000	1,183,691	0.15
Ardagh Metal Packaging Finance USA LLC, 144A 6% 15/06/2027	USD	1,675,000	1,650,639	0.21	Citigo Holding, Inc., 144A 9.25% 01/08/2024	USD	1,485,000	1,450,578	0.19
Ardagh Metal Packaging Finance USA LLC, 144A 4% 01/09/2029	USD	3,960,000	3,171,341	0.41	CITGO Petroleum Corp., 144A 7% 15/06/2025	USD	3,035,000	2,938,001	0.38
Ardagh Packaging Finance plc, 144A 4.125% 15/08/2026	USD	890,000	752,553	0.10	Clarios Global LP, 144A 8.5% 15/05/2027	USD	2,845,000	2,708,653	0.35
At Home Group, Inc., 144A 7.125% 15/07/2029	USD	1,145,000	655,482	0.08	Clarivate Science Holdings Corp., 144A 3.875% 01/07/2028	USD	2,270,000	1,914,314	0.25
Avantor Funding, Inc., 144A 4.625% 15/07/2028	USD	1,905,000	1,735,684	0.22	Clarivate Science Holdings Corp., 144A 4.875% 01/07/2029	USD	1,590,000	1,304,425	0.17
Bath & Body Works, Inc., 144A 6.625% 01/10/2030	USD	1,960,000	1,694,655	0.22	Clear Channel Outdoor Holdings, Inc., 144A 7.75% 15/04/2028	USD	4,275,000	3,131,758	0.40
Bausch Health Americas, Inc., 144A 9.25% 01/04/2026	USD	3,555,000	2,612,365	0.34	Clear Channel Outdoor Holdings, Inc., 144A 7.5% 01/06/2029	USD	1,960,000	1,421,921	0.18
Bausch Health Americas, Inc., 144A 8.5% 31/01/2027	USD	1,025,000	719,960	0.09	Clear Channel Worldwide Holdings, Inc., 144A 5.125% 15/08/2027	USD	690,000	577,298	0.07
Bausch Health Cos., Inc., 144A 7.25% 30/05/2029	USD	2,270,000	1,265,218	0.16	CMG Media Corp., 144A 8.875% 15/12/2027	USD	4,365,000	3,455,574	0.44
BellRing Brands, Inc., 144A 7% 15/03/2030	USD	1,975,000	1,846,668	0.24	Cobra Acquisition Co. LLC, 144A 6.375% 01/11/2029	USD	1,630,000	1,224,806	0.16
Big River Steel LLC, 144A 6.625% 31/01/2029	USD	2,880,000	2,684,306	0.34	Community Health Systems, Inc., 144A 8% 15/12/2027	USD	3,430,000	3,114,585	0.40
Black Knight InfoServ LLC, 144A 3.625% 01/09/2028	USD	2,340,000	2,044,212	0.26	Community Health Systems, Inc., 144A 6% 15/01/2029	USD	1,670,000	1,378,986	0.18
					Community Health Systems, Inc., 144A 6.875% 15/04/2029	USD	1,445,000	939,647	0.12
					Community Health Systems, Inc., 144A 6.125% 01/04/2030	USD	4,025,000	2,495,661	0.32
					Community Health Systems, Inc., 144A 5.25% 15/05/2030	USD	2,795,000	2,130,331	0.27

Global High Yield Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Compass Minerals International, Inc., 144A 6.75% 01/12/2027	USD	460,000	420,801	0.05	Goodyear Tire & Rubber Co. (The) 5.625% 30/04/2033	USD	2,075,000	1,678,984	0.22
Comstock Resources, Inc., 144A 6.75% 01/03/2029	USD	1,245,000	1,120,357	0.14	GPD Cos., Inc., 144A 10.125% 01/04/2026	USD	2,315,000	2,208,672	0.28
Comstock Resources, Inc., 144A 5.875% 15/01/2030	USD	1,910,000	1,657,374	0.21	GraffTech Finance, Inc., 144A 4.625% 15/12/2028	USD	1,060,000	854,358	0.11
Condor Merger Sub, Inc., 144A 7.375% 15/02/2030	USD	2,035,000	1,660,861	0.21	Gray Escrow II, Inc., 144A 5.375% 15/11/2031	USD	3,995,000	3,204,689	0.41
Crescent Energy Finance LLC, 144A 7.25% 01/05/2026	USD	3,640,000	3,352,665	0.43	GTCR AP Finance, Inc., 144A 8% 15/05/2027	USD	2,620,000	2,455,566	0.32
CSC Holdings LLC, 144A 7.5% 01/04/2028	USD	1,365,000	1,148,563	0.15	Gulfport Energy Corp., 144A 8% 17/05/2026	USD	1,590,000	1,566,206	0.20
CSC Holdings LLC, 144A 6.5% 01/02/2029	USD	5,060,000	4,526,119	0.58	H&E Equipment Services, Inc., 144A 3.875% 15/12/2028	USD	3,100,000	2,478,419	0.32
CSC Holdings LLC, Reg. S 7.5% 01/04/2028	USD	2,265,000	1,905,858	0.24	Hilcorp Energy I LP, 144A 5.75% 01/02/2029	USD	1,120,000	999,839	0.13
Cushman & Wakefield US Borrower LLC, 144A 6.75% 15/05/2028	USD	2,860,000	2,647,488	0.34	Hilcorp Energy I LP, 144A 6% 15/04/2030	USD	690,000	615,218	0.08
CVR Partners LP, 144A 6.125% 15/06/2028	USD	1,675,000	1,520,228	0.20	Hilcorp Energy I LP, 144A 6% 01/02/2031	USD	1,385,000	1,200,172	0.15
Darling Ingredients, Inc., 144A 6% 15/06/2030	USD	1,200,000	1,194,510	0.15	Hilcorp Energy I LP, 144A 6.25% 15/04/2032	USD	680,000	594,381	0.08
Dave & Buster's, Inc., 144A 7.625% 01/11/2025	USD	2,215,000	2,189,915	0.28	Hilton Domestic Operating Co., Inc., 144A 5.75% 01/05/2028	USD	750,000	713,145	0.09
DaVita, Inc., 144A 4.625% 01/06/2030	USD	2,060,000	1,605,585	0.21	Hilton Domestic Operating Co., Inc., 144A 4% 01/05/2031	USD	2,105,000	1,734,327	0.22
DCP Midstream LP, FRN 7.375% Perpetual	USD	2,415,000	2,141,949	0.27	Home Point Capital, Inc., 144A 5% 01/02/2026	USD	1,790,000	1,229,954	0.16
DCP Midstream Operating LP, 144A 6.75% 15/09/2037	USD	2,340,000	2,229,938	0.29	Howard Hughes Corp. (The), 144A 5.375% 01/08/2028	USD	2,270,000	1,906,069	0.24
Diamond Sports Group LLC, 144A 6.625% 15/08/2027	USD	3,460,000	389,250	0.05	Howard Hughes Corp. (The), 144A 4.125% 01/02/2029	USD	2,525,000	1,953,552	0.25
Directv Financing LLC, 144A 5.875% 15/08/2027	USD	1,655,000	1,419,882	0.18	Howard Hughes Corp. (The), 144A 4.375% 01/02/2031	USD	1,355,000	1,006,039	0.13
DISH DBS Corp., 144A 5.25% 01/12/2026	USD	3,140,000	2,455,431	0.32	HUB International Ltd., 144A 7% 01/05/2026	USD	2,280,000	2,154,600	0.28
DISH DBS Corp., 144A 5.75% 01/12/2028	USD	3,285,000	2,445,272	0.31	HUB International Ltd., 144A 5.625% 01/12/2029	USD	2,735,000	2,272,004	0.29
DISH DBS Corp. 7.375% 01/07/2028	USD	1,480,000	1,013,369	0.13	Hughes Satellite Systems Corp. 6.625% 01/08/2026	USD	4,770,000	4,224,681	0.54
DISH DBS Corp. 5.125% 01/06/2029	USD	2,255,000	1,377,038	0.18	Icahn Enterprises LP 6.25% 15/05/2026	USD	1,560,000	1,448,077	0.19
DISH DBS Corp. 7.75% 01/07/2026	USD	1,880,000	1,472,989	0.19	iHeartCommunications, Inc., 144A 5.25% 15/08/2027	USD	1,875,000	1,586,092	0.20
Dornoch Debt Merger Sub, Inc., 144A 6.625% 15/10/2029	USD	1,145,000	845,808	0.11	iHeartCommunications, Inc. 8.375% 01/05/2027	USD	9,476,627	7,601,582	0.98
Embeckta Corp., 144A 5% 15/02/2030	USD	1,145,000	963,781	0.12	Jane Street Group, 144A 4.5% 15/11/2029	USD	1,690,000	1,490,250	0.19
Enact Holdings, Inc., 144A 6.5% 15/08/2025	USD	2,890,000	2,717,219	0.35	Kinetik Holdings LP, 144A 5.875% 15/06/2030	USD	4,325,000	4,093,408	0.53
Endeavor Energy Resources LP, 144A 6.625% 15/07/2025	USD	415,000	416,857	0.05	Kontoor Brands, Inc., 144A 4.125% 15/11/2029	USD	1,095,000	866,901	0.11
Endeavor Energy Resources LP, 144A 5.75% 30/01/2028	USD	2,160,000	2,057,994	0.26	Lamar Media Corp. 4.875% 15/01/2029	USD	2,291,000	2,071,180	0.27
Entegris Escrow Corp., 144A 5.95% 15/06/2030	USD	7,825,000	7,397,246	0.95	Lamar Media Corp. 4% 15/02/2030	USD	249,000	209,320	0.03
Exterran Energy Solutions LP 8.125% 01/05/2025	USD	1,920,000	1,821,830	0.23	LCM Investments Holdings II LLC, 144A 4.875% 01/05/2029	USD	1,945,000	1,488,615	0.19
Fair Isaac Corp., 144A 4% 15/06/2028	USD	2,390,000	2,119,560	0.27	LCPR Senior Secured Financing DAC, 144A 6.75% 15/10/2027	USD	651,000	603,602	0.08
Ferrellgas LP, 144A 5.375% 01/04/2026	USD	1,970,000	1,723,750	0.22	Level 3 Financing, Inc., 144A 3.75% 15/07/2029	USD	2,635,000	2,034,763	0.26
Ferrellgas LP, 144A 5.875% 01/04/2029	USD	2,055,000	1,672,218	0.21	Lions Gate Capital Holdings LLC, 144A 5.5% 15/04/2029	USD	1,055,000	824,351	0.11
Gartner, Inc., 144A 3.625% 15/06/2029	USD	4,245,000	3,658,001	0.47	Live Nation Entertainment, Inc., 144A 4.75% 15/10/2027	USD	1,975,000	1,756,782	0.23
GCI LLC, 144A 4.75% 15/10/2028	USD	1,990,000	1,731,370	0.22	LPL Holdings, Inc., 144A 4% 15/03/2029	USD	1,970,000	1,687,268	0.22
Goodyear Tire & Rubber Co. (The) 5% 15/07/2029	USD	3,655,000	3,042,814	0.39					
Goodyear Tire & Rubber Co. (The) 5.25% 30/04/2031	USD	2,390,000	1,943,572	0.25					
Goodyear Tire & Rubber Co. (The) 5.25% 15/07/2031	USD	3,080,000	2,510,120	0.32					

Global High Yield Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
LPL Holdings, Inc., 144A 4.375% 15/05/2031	USD	255,000	216,857	0.03	New Enterprise Stone & Lime Co., Inc., 144A 5.25% 15/07/2028	USD	2,015,000	1,677,915	0.22
LSF9 Atlantis Holdings LLC, 144A 7.75% 15/02/2026	USD	1,990,000	1,688,673	0.22	Nexstar Media, Inc., 144A 4.75% 01/11/2028	USD	1,455,000	1,246,986	0.16
Lumen Technologies, Inc., 144A 4.5% 15/01/2029	USD	1,960,000	1,452,184	0.19	NextEra Energy Operating Partners LP, 144A 4.25% 15/09/2024	USD	316,000	302,932	0.04
Lumen Technologies, Inc., 144A 5.375% 15/06/2029	USD	1,720,000	1,345,943	0.17	NextEra Energy Operating Partners LP, 144A 4.5% 15/09/2027	USD	1,602,000	1,486,543	0.19
Madison IAQ LLC, 144A 4.125% 30/06/2028	USD	2,650,000	2,192,698	0.28	NGL Energy Operating LLC, 144A 7.5% 01/02/2026	USD	4,805,000	4,341,438	0.56
Madison IAQ LLC, 144A 5.875% 30/06/2029	USD	1,515,000	1,147,696	0.15	Nielsen Finance LLC, 144A 4.5% 15/07/2029	USD	600,000	542,591	0.07
Magnolia Oil & Gas Operating LLC, 144A 6% 01/08/2026	USD	5,540,000	5,228,070	0.67	Nielsen Finance LLC, 144A 4.75% 15/07/2031	USD	785,000	706,977	0.09
Match Group Holdings II LLC, 144A 4.625% 01/06/2028	USD	1,000,000	899,160	0.12	NiSource, Inc., FRN 5.65% Perpetual	USD	2,800,000	2,519,579	0.32
Match Group Holdings II LLC, 144A 5.625% 15/02/2029	USD	415,000	386,021	0.05	Occidental Petroleum Corp. 7.875% 15/09/2031	USD	650,000	714,646	0.09
Match Group Holdings II LLC, 144A 4.125% 01/08/2030	USD	3,155,000	2,639,831	0.34	Occidental Petroleum Corp. 6.45% 15/09/2036	USD	330,000	340,699	0.04
Match Group Holdings II LLC, 144A 3.625% 01/10/2031	USD	1,640,000	1,306,921	0.17	Occidental Petroleum Corp. 7.95% 15/06/2039	USD	2,165,000	2,450,726	0.31
Maxar Technologies, Inc., 144A 7.75% 15/06/2027	USD	2,280,000	2,290,933	0.29	Occidental Petroleum Corp. 6.2% 15/03/2040	USD	1,700,000	1,687,981	0.22
Medline Borrower LP, 144A 3.875% 01/04/2029	USD	2,045,000	1,742,667	0.22	OneMain Finance Corp. 6.875% 15/03/2025	USD	3,460,000	3,258,762	0.42
Medline Borrower LP, 144A 5.25% 01/10/2029	USD	8,040,000	6,688,235	0.86	OneMain Finance Corp. 7.125% 15/03/2026	USD	1,095,000	1,016,591	0.13
Mercer International, Inc. 5.5% 15/01/2026	USD	295,000	278,016	0.04	Option Care Health, Inc., 144A 4.375% 31/10/2029	USD	1,885,000	1,609,781	0.21
Metis Merger Sub LLC, 144A 6.5% 15/05/2029	USD	2,150,000	1,712,003	0.22	Organon & Co., 144A 5.125% 30/04/2031	USD	3,180,000	2,754,325	0.35
MGM Growth Properties Operating Partnership LP, REIT, 144A 3.875% 15/02/2029	USD	2,015,000	1,903,671	0.24	Outfront Media Capital LLC, 144A 6.25% 15/06/2025	USD	850,000	807,724	0.10
MGM Growth Properties Operating Partnership LP, REIT 5.75% 01/02/2027	USD	1,870,000	1,939,433	0.25	Outfront Media Capital LLC, 144A 4.25% 15/01/2029	USD	560,000	445,389	0.06
Midas OpCo Holdings LLC, 144A 5.625% 15/08/2029	USD	5,485,000	4,422,693	0.57	Pactiv LLC 7.95% 15/12/2025	USD	660,000	584,928	0.08
Midcap Financial Issuer Trust, 144A 6.5% 01/05/2028	USD	3,425,000	2,955,313	0.38	Park Intermediate Holdings LLC, REIT, 144A 5.875% 01/10/2028	USD	1,220,000	1,120,912	0.14
Midcap Financial Issuer Trust, 144A 5.625% 15/01/2030	USD	1,715,000	1,336,234	0.17	Park Intermediate Holdings LLC, REIT, 144A 4.875% 15/05/2029	USD	1,340,000	1,155,014	0.15
Mileage Plus Holdings LLC, 144A 6.5% 20/06/2027	USD	2,935,000	2,865,406	0.37	Pattern Energy Operations LP, 144A 4.5% 15/08/2028	USD	495,000	436,320	0.06
Millennium Escrow Corp., 144A 6.625% 01/08/2026	USD	1,155,000	947,589	0.12	PennyMac Financial Services, Inc., 144A 5.375% 15/10/2025	USD	1,195,000	1,049,565	0.13
Minerva Merger Sub, Inc., 144A 6.5% 15/02/2030	USD	4,180,000	3,483,424	0.45	PennyMac Financial Services, Inc., 144A 4.25% 15/02/2029	USD	2,840,000	2,078,440	0.27
MSCI, Inc., 144A 4% 15/11/2029	USD	1,765,000	1,557,129	0.20	PetSmart, Inc., 144A 4.75% 15/02/2028	USD	675,000	582,858	0.07
MSCI, Inc., 144A 3.25% 15/08/2033	USD	2,365,000	1,884,762	0.24	PetSmart, Inc., 144A 7.75% 15/02/2029	USD	4,105,000	3,724,241	0.48
Mueller Water Products, Inc., 144A 4% 15/06/2029	USD	1,445,000	1,259,735	0.16	PGT Innovations, Inc., 144A 4.375% 01/10/2029	USD	2,725,000	2,165,245	0.28
Navient Corp. 6.75% 25/06/2025	USD	2,730,000	2,467,522	0.32	Photo Holdings Merger Sub, Inc., 144A 8.5% 01/10/2026	USD	4,665,000	3,529,119	0.45
Navient Corp. 6.75% 15/06/2026	USD	850,000	750,320	0.10	Pike Corp., 144A 5.5% 01/09/2028	USD	1,965,000	1,599,451	0.21
Navient Corp. 4.875% 15/03/2028	USD	2,680,000	2,093,911	0.27	Playtika Holding Corp., 144A 4.25% 15/03/2029	USD	1,490,000	1,241,066	0.16
Navient Corp. 5.5% 15/03/2029	USD	2,160,000	1,684,778	0.22	Presidio Holdings, Inc., 144A 8.25% 01/02/2028	USD	2,230,000	1,981,041	0.25
NCL Corp. Ltd., 144A 5.875% 15/03/2026	USD	2,855,000	2,240,902	0.29	Prime Security Services Borrower LLC, 144A 5.75% 15/04/2026	USD	1,835,000	1,724,001	0.22
NCL Corp. Ltd., 144A 5.875% 15/02/2027	USD	1,125,000	963,990	0.12	Prime Security Services Borrower LLC, 144A 6.25% 15/01/2028	USD	2,715,000	2,281,089	0.29
NCL Corp. Ltd., 144A 7.75% 15/02/2029	USD	1,080,000	833,209	0.11	PROG Holdings, Inc., 144A 6% 15/11/2029	USD	2,740,000	2,090,798	0.27
NCL Finance Ltd., 144A 6.125% 15/03/2028	USD	840,000	626,589	0.08	Radiate Holdco LLC, 144A 6.5% 15/09/2028	USD	2,385,000	1,849,997	0.24
New Albertsons LP 7.45% 01/08/2029	USD	1,725,000	1,708,811	0.22					
New Albertsons LP 8% 01/05/2031	USD	779,000	763,140	0.10					

Global High Yield Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Radiology Partners, Inc., 144A 9.25% 01/02/2028	USD	2,535,000	1,901,026	0.24	Staples, Inc., 144A 10.75% 15/04/2027	USD	1,140,000	766,895	0.10
Range Resources Corp., 144A 4.75% 15/02/2030	USD	1,955,000	1,747,936	0.22	Starwood Property Trust, Inc., REIT, 144A 4.375% 15/01/2027	USD	1,605,000	1,380,675	0.18
Range Resources Corp. 8.25% 15/01/2029	USD	845,000	859,090	0.11	Summit Materials LLC, 144A 6.5% 15/03/2027	USD	1,765,000	1,706,663	0.22
Rent-A-Center, Inc., 144A 6.375% 15/02/2029	USD	3,160,000	2,472,700	0.32	Summit Materials LLC, 144A 5.25% 15/01/2029	USD	955,000	834,928	0.11
RHP Hotel Properties LP, REIT, 144A 4.5% 15/02/2029	USD	1,985,000	1,670,246	0.21	Summit Midstream Partners LP, FRN 0% 31/12/2049	USD	196,000	142,501	0.02
Rivian Holdings LLC, FRN, 144A 7.177% 15/10/2026	USD	13,266,000	11,926,134	1.53	Tallgrass Energy Partners LP, 144A 7.5% 01/10/2025	USD	1,585,000	1,535,190	0.20
ROBLOX Corp., 144A 3.875% 01/05/2030	USD	2,600,000	2,113,904	0.27	Tallgrass Energy Partners LP, 144A 6% 01/03/2027	USD	1,195,000	1,067,995	0.14
Rockcliff Energy II LLC, 144A 5.5% 15/10/2029	USD	1,085,000	992,775	0.13	Tallgrass Energy Partners LP, 144A 6% 31/12/2030	USD	2,670,000	2,219,651	0.28
Royal Caribbean Cruises Ltd., 144A 10.875% 01/06/2023	USD	1,570,000	1,569,843	0.20	Tallgrass Energy Partners LP, 144A 6% 01/09/2031	USD	2,250,000	1,859,648	0.24
Royal Caribbean Cruises Ltd., 144A 9.125% 15/06/2023	USD	285,000	282,833	0.04	Targa Resources Partners LP 6.875% 15/01/2029	USD	1,955,000	2,024,364	0.26
Royal Caribbean Cruises Ltd., 144A 5.5% 31/08/2026	USD	2,250,000	1,670,850	0.21	Targa Resources Partners LP 4% 15/01/2032	USD	3,212,000	2,756,474	0.35
Royal Caribbean Cruises Ltd., 144A 5.375% 15/07/2027	USD	1,870,000	1,337,787	0.17	Tenet Healthcare Corp., 144A 4.375% 15/01/2030	USD	2,325,000	1,959,958	0.25
Royal Caribbean Cruises Ltd., 144A 5.5% 01/04/2028	USD	2,535,000	1,767,795	0.23	Tenet Healthcare Corp., 144A 6.125% 15/06/2030	USD	2,370,000	2,217,088	0.28
RP Escrow Issuer LLC, 144A 5.25% 15/12/2025	USD	1,055,000	911,588	0.12	Tenneco, Inc., 144A 7.875% 15/01/2029	USD	3,017,000	2,927,154	0.38
Ryan Specialty Group LLC, 144A 4.375% 01/02/2030	USD	785,000	685,004	0.09	Terraform Global Operating LLC, 144A 6.125% 01/03/2026	USD	3,555,000	3,388,654	0.44
Sabre GLBL, Inc., 144A 9.25% 15/04/2025	USD	1,410,000	1,370,526	0.18	Townsquare Media, Inc., 144A 6.875% 01/02/2026	USD	2,330,000	2,113,346	0.27
Sabre GLBL, Inc., 144A 7.375% 01/09/2025	USD	1,260,000	1,161,663	0.15	TransDigm, Inc., 144A 6.25% 15/03/2026	USD	6,885,000	6,638,655	0.85
Scripps Escrow, Inc., 144A 5.875% 15/07/2027	USD	2,155,000	1,889,364	0.24	Triton Water Holdings, Inc., 144A 6.25% 01/04/2029	USD	3,100,000	2,240,934	0.29
Sealed Air Corp., 144A 5% 15/04/2029	USD	815,000	765,171	0.10	Uber Technologies, Inc., 144A 7.5% 15/09/2027	USD	1,170,000	1,137,554	0.15
Sealed Air Corp., 144A 6.875% 15/07/2033	USD	785,000	792,418	0.10	United Airlines, Inc., 144A 4.625% 15/04/2029	USD	2,550,000	2,116,853	0.27
SeaWorld Parks & Entertainment, Inc., 144A 5.25% 15/08/2029	USD	3,410,000	2,890,657	0.37	United Natural Foods, Inc., 144A 6.75% 15/10/2028	USD	1,670,000	1,557,083	0.20
Select Medical Corp., 144A 6.25% 15/08/2026	USD	2,465,000	2,304,902	0.30	United Wholesale Mortgage LLC, 144A 5.75% 15/06/2027	USD	2,185,000	1,745,039	0.22
Sensata Technologies BV, 144A 4% 15/04/2029	USD	1,575,000	1,337,576	0.17	Univar Solutions USA, Inc., 144A 5.125% 01/12/2027	USD	1,860,000	1,734,645	0.22
Service Properties Trust, REIT 4.35% 01/10/2024	USD	2,355,000	1,914,980	0.25	Univision Communications, Inc., 144A 6.625% 01/06/2027	USD	2,250,000	2,118,445	0.27
Service Properties Trust, REIT 7.5% 15/09/2025	USD	1,950,000	1,784,929	0.23	Univision Communications, Inc., 144A 7.375% 30/06/2030	USD	800,000	780,812	0.10
Sirius XM Radio, Inc., 144A 4% 15/07/2028	USD	4,125,000	3,567,011	0.46	US Foods, Inc., 144A 4.625% 01/06/2030	USD	600,000	506,133	0.06
Sirius XM Radio, Inc., 144A 4.125% 01/07/2030	USD	3,020,000	2,528,888	0.32	USA Compression Partners LP 6.875% 01/09/2027	USD	1,370,000	1,232,075	0.16
Sirius XM Radio, Inc., 144A 3.875% 01/09/2031	USD	1,685,000	1,346,253	0.17	Venture Global Calcasieu Pass LLC, 144A 3.875% 15/08/2029	USD	1,670,000	1,453,276	0.19
Six Flags Entertainment Corp., 144A 5.5% 15/04/2027	USD	955,000	863,072	0.11	Venture Global Calcasieu Pass LLC, 144A 4.125% 15/08/2031	USD	2,080,000	1,770,186	0.23
SLM Corp. 4.2% 29/10/2025	USD	1,280,000	1,161,372	0.15	Viasat, Inc., 144A 5.625% 15/04/2027	USD	2,910,000	2,531,490	0.33
Solaris Midstream Holdings LLC, 144A 7.625% 01/04/2026	USD	1,235,000	1,170,416	0.15	Viavi Solutions, Inc., 144A 3.75% 01/10/2029	USD	830,000	696,729	0.09
Specialty Building Products Holdings LLC, 144A 6.375% 30/09/2026	USD	2,150,000	1,786,725	0.23	Vistra Corp., FRN, 144A 7% Perpetual	USD	10,335,000	9,399,631	1.21
Sprint Capital Corp. 6.875% 15/11/2028	USD	2,730,000	2,875,082	0.37	WASH Multifamily Acquisition, Inc., 144A 5.75% 15/04/2026	USD	1,530,000	1,444,634	0.19
SRS Distribution, Inc., 144A 6% 01/12/2029	USD	1,640,000	1,281,758	0.16	Watco Cos. LLC, 144A 6.5% 15/06/2027	USD	2,785,000	2,553,282	0.33
Staples, Inc., 144A 7.5% 15/04/2026	USD	3,620,000	3,054,375	0.39	Wolverine World Wide, Inc., 144A 4% 15/08/2029	USD	2,210,000	1,758,625	0.23

Global High Yield Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
WR Grace Holdings LLC, 144A 5.625% 15/08/2029	USD	2,390,000	1,798,475	0.23
ZipRecruiter, Inc., 144A 5% 15/01/2030	USD	890,000	753,171	0.10
ZoomInfo Technologies LLC, 144A 3.875% 01/02/2029	USD	1,799,000	1,484,998	0.19
Total Bonds			550,621,094	70.73
Convertible Bonds			604,007,681	77.58
UNITED STATES OF AMERICA				
DISH Network Corp. 3.375% 15/08/2026	USD	1,260,000	843,095	0.11
Spotify USA, Inc. 0% 15/03/2026	USD	1,160,000	929,601	0.12
Total Convertible Bonds			1,772,696	0.23
Warrants				
UNITED STATES OF AMERICA				
ANVIL HLDGS, Inc. 05/02/2012	USD	2,684	27	-
Total Warrants			27	-
Total Transferable securities and money market instruments dealt in on another regulated market			605,780,404	77.81
Other transferable securities and money market instruments				
Equities				
IRELAND				
Smurfit-Stone Container Corp. Preference*	USD	7,275	-	-
Total Equities			-	-
Total Other transferable securities and money market instruments			-	-
Total Investments			767,304,106	98.56

Credit Default Swap Contracts

Nominal Amount	Currency	Counterparty	Reference Entity	Buy/Sell	Interest (Paid)/Received Rate	Maturity Date	Market Value USD	% of Net Assets
532,000	USD	J.P. Morgan	American Airlines Group, Inc. 5% 01/06/2022	Sell	5.00%	20/06/2023	(37,703)	(0.01)
1,316,000	USD	J.P. Morgan	Community Health Systems, Inc. 6.875% 01/04/2028	Sell	5.00%	20/12/2026	(400,870)	(0.05)
7,536,000	USD	J.P. Morgan	CDX.NA.HY.38-V2	Sell	5.00%	20/06/2027	(196,723)	(0.03)
910,000	USD	Citibank	Royal Caribbean Cruises Ltd. 5.25% 15/11/2022	Sell	5.00%	20/12/2023	(64,900)	-
910,000	USD	Barclays	Royal Caribbean Cruises Ltd. 5.25% 15/11/2022	Sell	5.00%	20/12/2023	(64,899)	(0.01)
Total Credit Default Swap Contracts at Fair Value - Liabilities							(765,095)	(0.10)
Net Market Value on Credit Default Swap Contracts - Liabilities							(765,095)	(0.10)

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
NOK	46,506	USD	4,676	29/07/2022	J.P. Morgan	16	-
NOK	137,941,347	USD	13,850,757	31/08/2022	BNP Paribas	78,642	0.01
USD	1,354,966	CAD	1,707,491	22/07/2022	Canadian Imperial Bank of Commerce	30,623	-
USD	18,602	EUR	17,659	01/07/2022	J.P. Morgan	207	-
USD	9,825	EUR	9,407	05/07/2022	J.P. Morgan	26	-
USD	2,824,304	EUR	2,675,277	29/07/2022	J.P. Morgan	32,812	-
USD	4,263,989	EUR	4,068,504	19/08/2022	BNP Paribas	11,833	-
USD	1,387,097	EUR	1,325,433	19/08/2022	J.P. Morgan	1,834	-
USD	5,259,370	EUR	4,981,842	19/08/2022	State Street	52,649	0.01
USD	16,663,732	GBP	12,686,897	22/07/2022	Barclays	1,232,158	0.16
USD	3,195,844	GBP	2,578,469	22/07/2022	J.P. Morgan	59,551	0.01
USD	366	NOK	3,600	01/07/2022	J.P. Morgan	3	-
USD	735,417	NOK	7,266,861	29/07/2022	J.P. Morgan	2,231	-
USD	98	SEK	1,000	05/07/2022	J.P. Morgan	-	-
USD	4,368	SEK	44,001	29/07/2022	J.P. Morgan	85	-
Total Unrealised Gain on Forward Currency Exchange Contracts						1,502,670	0.19
CAD	1,707,491	USD	1,331,786	22/07/2022	UBS	(7,444)	-
EUR	17	USD	18	01/07/2022	J.P. Morgan	-	-
EUR	126,411,306	USD	133,323,476	29/07/2022	HSBC	(1,420,826)	(0.18)
EUR	51,259	USD	54,081	29/07/2022	J.P. Morgan	(595)	-
EUR	1,224,000	USD	1,280,757	19/08/2022	BNP Paribas	(1,506)	-
EUR	2,357,170	USD	2,500,669	19/08/2022	J.P. Morgan	(37,097)	(0.01)
EUR	758,000	USD	805,041	19/08/2022	UBS	(12,825)	-
GBP	1,127,672	USD	1,384,584	22/07/2022	BNP Paribas	(12,952)	-
GBP	900,475	USD	1,097,479	22/07/2022	J.P. Morgan	(2,196)	-
GBP	242,097	USD	297,224	22/07/2022	NatWest Markets	(2,751)	-
GBP	258,000	USD	324,144	22/07/2022	Standard Chartered	(10,329)	-
NOK	940,424	USD	95,902	01/07/2022	J.P. Morgan	(1,060)	-
NOK	7,833,000	USD	827,062	29/07/2022	Barclays	(36,755)	(0.01)
NOK	34,898	USD	3,562	29/07/2022	J.P. Morgan	(41)	-
NOK	132,329,042	USD	13,449,673	29/07/2022	UBS	(98,398)	(0.01)
NOK	3,600	USD	366	31/08/2022	J.P. Morgan	(3)	-
SEK	50,630,699	USD	4,982,430	29/07/2022	State Street	(54,097)	(0.01)
USD	7,894,784	EUR	7,555,793	19/08/2022	Barclays	(2,077)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(1,700,952)	(0.22)
Net Unrealised Loss on Forward Currency Exchange Contracts						(198,282)	(0.03)

Cash	15,804,322	2.03
Other assets/(liabilities)	(4,596,199)	(0.59)
Total net assets	778,512,229	100.00

Global High Yield Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	82.66
United Kingdom	3.97
France	2.24
Canada	1.47
Israel	1.36
Luxembourg	1.33
Germany	0.79
Netherlands	0.65
Brazil	0.59
China	0.52
Mexico	0.39
Italy	0.38
Australia	0.34
Panama	0.29
Puerto Rico	0.28
Spain	0.28
Switzerland	0.26
Peru	0.23
Colombia	0.20
Macau	0.18
Chile	0.11
Hong Kong	0.04
Ireland	-
Total Investments	98.56
Cash and Other assets/(liabilities)	1.44
Total	100.00

*Security is valued at its fair value under the direction of the Board of Directors.
The accompanying notes are an integral part of these financial statements.

Responsible Asia Credit Bond Fund

INVESTMENT OBJECTIVE

The fund's objective is to maximize total return through income generation and capital appreciation, consistent with prudent investment management.

The fund is actively managed and invests mainly in a diversified portfolio of transferable U.S. dollar denominated fixed income securities of issuers domiciled, or exercising the predominant part of their economic activity, in Asian countries including emerging markets, excluding Japan.

Although the fund does not have sustainable investment as an objective, the promotion of environmental and social characteristics is achieved through the investment manager's avoidance of sectors or companies, whose activities may be considered harmful to the environment and/or society through the application of its proprietary socially responsible screen (exclusion list). As a consequence, specific companies whose business activities involve controversial weapons (cluster munitions, anti-personnel mines, incendiary, chemical, biological and nuclear weapons), tobacco production, coal production, assault style weapons for civilian use, adult entertainment, direct gambling operations and certain conduct-based criteria are excluded.

For further details see the T. Rowe Price Responsible Exclusion List section of the current prospectus.

The fund invests primarily in (i) debt securities issued by companies that are either incorporated in Asia ex-Japan, or conduct most of their business in such countries, (ii) debt securities of sovereign and (iii) official (quasi-sovereign) institutions in Asia ex-Japan. Generally, debt securities held in the portfolio, as rated by Standard & Poor's or equivalent, are expected to produce an average credit rating within the range of A to BB credit rating categories. In accordance with its own internal rating system, the investment manager will ensure that the unrated corporate debt securities in which the fund invests are of the same quality as the rated securities of the same type. Portfolio debt securities can include fixed and floating rate bonds, warrants and other transferable debt securities of any type, including high yield securities. The fund may invest up to 10% in convertible bonds and contingent convertible bonds and to a limited extent in distressed or defaulted bonds.

The fund normally limits exposure to corporate issuers to 5% of its net asset value. Non-U.S. dollar currency exposure is limited to 10% of the fund's net asset value.

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

The investments underlying this fund do not take into account the EU criteria for environmentally sustainable economic activities under the Taxonomy Regulation. Therefore, the "do no significant harm" principle is currently also not applicable.

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in currencies, debt securities, credit indices and equities. The fund may use total return swaps (TRS) and any use is expected to be on a temporary basis and dependent on market conditions or when prevailing market conditions cause TRS to offer the most efficient or only way to express a view. Use of TRS is expected when they offer the most efficient or only way to express a view and the impact is expected to be limited and lead to marginal improvement in risk-adjusted returns. Investors should refer to the "Total Return Swaps" section of the prospectus for more details of the expected and maximum use of total return swaps by the fund. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus. Any use of derivatives aims to be consistent with the fund objectives and the environmental and social characteristics described within the 'Objective and Investment Policy' of the fund. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

Responsible Asia Credit Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing					HONG KONG				
Bonds									
CHINA									
Baidu, Inc. 1.625% 23/02/2027	USD	400,000	356,762	0.69	AIA Group Ltd., Reg. S 3.2% 16/09/2040	USD	1,000,000	801,950	1.55
China Mengniu Dairy Co. Ltd., Reg. S 1.875% 17/06/2025	USD	400,000	374,108	0.73	Airport Authority, Reg. S 2.625% 04/02/2051	USD	450,000	326,314	0.63
China Oil & Gas Group Ltd., Reg. S 4.7% 30/06/2026	USD	400,000	352,500	0.68	HKT Capital No. 5 Ltd., Reg. S 3.25% 30/09/2029	USD	800,000	730,748	1.42
China Railway Xunjie Co. Ltd., Reg. S 3.25% 28/07/2026	USD	300,000	291,905	0.57	HKT Capital No. 6 Ltd., Reg. S 3% 18/01/2032	USD	200,000	170,076	0.33
CIFI Holdings Group Co. Ltd., Reg. S 6.55% 28/03/2024	USD	200,000	134,397	0.26	Hongkong Land Finance Cayman Islands Co. Ltd. (The), Reg. S 2.875% 27/05/2030	USD	400,000	359,006	0.70
CIFI Holdings Group Co. Ltd., Reg. S 4.45% 17/08/2026	USD	200,000	113,636	0.22	Hongkong Land Finance Cayman Islands Co. Ltd. (The), Reg. S 2.25% 15/07/2031	USD	200,000	167,640	0.33
CMHI Finance BVI Co. Ltd., Reg. S 5% 06/08/2028	USD	300,000	312,426	0.61	HPHT Finance 21 II Ltd., Reg. S 1.5% 17/09/2026	USD	600,000	538,945	1.04
CNAC HK Finbridge Co. Ltd., Reg. S 3.7% 22/09/2050	USD	500,000	373,568	0.72	PCCW-HKT Capital No. 5 Ltd., Reg. S 3.75% 08/03/2023	USD	200,000	200,545	0.39
Contemporary Ruiding Development Ltd., Reg. S 2.625% 17/09/2030	USD	400,000	332,482	0.64	PCPD Capital Ltd., Reg. S 5.125% 18/06/2026	USD	400,000	377,340	0.73
Country Garden Holdings Co. Ltd., Reg. S 7.25% 08/04/2026	USD	500,000	273,750	0.53	Sun Hung Kai Properties Capital Market Ltd., Reg. S 2.75% 13/05/2030	USD	200,000	177,595	0.34
Country Garden Holdings Co. Ltd., Reg. S 5.125% 14/01/2027	USD	200,000	88,266	0.17				3,850,159	7.46
Guangzhou Metro Investment Finance BVI Ltd., Reg. S 1.507% 17/09/2025	USD	300,000	277,035	0.54	INDIA				
Health & Happiness H&H International Holdings Ltd., Reg. S 5.625% 24/10/2024	USD	400,000	350,000	0.68	ABJA Investment Co. Pte. Ltd., Reg. S 5.45% 24/01/2028	USD	600,000	568,918	1.10
Hero Asia Investment Ltd., Reg. S 1.5% 18/11/2023	USD	200,000	193,435	0.38	ABJA Investment Co. Pte. Ltd., Reg. S 5.95% 31/07/2024	USD	350,000	351,122	0.68
Huarong Finance 2017 Co. Ltd., Reg. S 4.95% 07/11/2047	USD	550,000	387,750	0.75	Adani Electricity Mumbai Ltd., Reg. S 3.867% 22/07/2031	USD	400,000	315,868	0.61
JD.com, Inc. 4.125% 14/01/2050	USD	300,000	236,896	0.46	Adani International Container Terminal Pvt Ltd., Reg. S 3% 16/02/2031	USD	528,000	449,253	0.87
Kaisa Group Holdings Ltd., Reg. S 11.25% 09/04/2022	USD	200,000	28,013	0.05	Adani Renewable Energy RJ Ltd., Reg. S 4.625% 15/10/2039	USD	770,700	576,676	1.12
Kaisa Group Holdings Ltd., Reg. S 11.95% 22/10/2022	USD	200,000	27,989	0.05	Azure Power Energy Ltd., Reg. S 3.575% 19/08/2026	USD	578,220	479,287	0.93
Kaisa Group Holdings Ltd., Reg. S 10.875% 23/07/2023	USD	400,000	55,513	0.11	Azure Power Solar Energy Pvt Ltd., Reg. S 5.65% 24/12/2024	USD	200,000	189,625	0.37
Longfor Group Holdings Ltd., Reg. S 3.95% 16/09/2029	USD	400,000	304,043	0.59	Bharti Airtel Ltd., Reg. S 4.375% 10/06/2025	USD	340,000	338,169	0.66
SF Holding Investment 2021 Ltd., Reg. S 2.375% 17/11/2026	USD	200,000	184,859	0.36	Export-Import Bank of India, Reg. S 2.25% 13/01/2031	USD	600,000	474,489	0.92
SF Holding Investment 2021 Ltd., Reg. S 3.125% 17/11/2031	USD	200,000	169,760	0.33	GMR Hyderabad International Airport Ltd., Reg. S 4.75% 02/02/2026	USD	300,000	273,375	0.53
SF Holding Investment Ltd., Reg. S 2.875% 20/02/2030	USD	200,000	172,037	0.33	Greenko Power II Ltd., Reg. S 4.3% 13/12/2028	USD	195,500	156,644	0.30
Shanghai Port Group BVI Development 2 Co. Ltd., Reg. S 1.5% 13/07/2025	USD	600,000	562,797	1.09	Greenko Solar Mauritius Ltd., Reg. S 5.95% 29/07/2026	USD	400,000	357,500	0.69
Tencent Holdings Ltd., Reg. S 3.595% 19/01/2028	USD	200,000	189,823	0.37	HCL America, Inc., Reg. S 1.375% 10/03/2026	USD	600,000	540,147	1.05
Tingyi Cayman Islands Holding Corp., Reg. S 1.625% 24/09/2025	USD	400,000	368,354	0.71	India Airport Infra, Reg. S 6.25% 25/10/2025	USD	250,000	222,721	0.43
West China Cement Ltd., Reg. S 4.95% 08/07/2026	USD	444,000	355,755	0.69	JSW Infrastructure Ltd., Reg. S 4.95% 21/01/2029	USD	500,000	391,275	0.76
Xiaomi Best Time International Ltd., Reg. S 2.875% 14/07/2031	USD	400,000	309,897	0.60	Reliance Industries Ltd., Reg. S 3.625% 12/01/2052	USD	250,000	184,752	0.36
Yili Holding Investment Ltd., Reg. S 1.625% 19/11/2025	USD	400,000	368,130	0.71	ReNew Power Pvt Ltd., Reg. S 5.875% 05/03/2027	USD	400,000	366,500	0.71
Yunda Holding Investment Ltd., Reg. S 2.25% 19/08/2025	USD	300,000	272,894	0.53	TML Holdings Pte. Ltd., Reg. S 5.5% 03/06/2024	USD	400,000	387,500	0.75
Zhongsheng Group Holdings Ltd., Reg. S 3% 13/01/2026	USD	500,000	466,660	0.91				6,623,821	12.84
			8,285,440	16.06	INDONESIA				
					Bank Negara Indonesia Persero Tbk. PT, Reg. S 3.75% 30/03/2026	USD	700,000	636,935	1.23
					Bank Negara Indonesia Persero Tbk. PT, Reg. S, FRN 4.3% 31/12/2164	USD	300,000	262,875	0.51

Responsible Asia Credit Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Hutama Karya Persero PT, Reg. S 3.75% 11/05/2030	USD	400,000	364,945	0.71	Globe Telecom, Inc., Reg. S 2.5% 23/07/2030	USD	400,000	320,833	0.62
Indofood CBP Sukses Makmur Tbk. PT, Reg. S 3.398% 09/06/2031	USD	500,000	390,400	0.76	Globe Telecom, Inc., Reg. S 3% 23/07/2035	USD	200,000	146,473	0.28
Indonesia Government Bond 4.3% 31/03/2052	USD	400,000	351,117	0.68	Globe Telecom, Inc., Reg. S, FRN 4.2% Perpetual	USD	200,000	188,555	0.37
Indonesia Government Bond, Reg. S 7.75% 17/01/2038	USD	200,000	238,500	0.46	International Container Terminal Services, Inc., Reg. S 4.75% 17/06/2030	USD	800,000	751,000	1.46
Indonesia Government Bond, Reg. S 5.125% 15/01/2045	USD	260,000	249,632	0.48	Philippine Government Bond 9.5% 02/02/2030	USD	240,000	310,159	0.60
Medco Oak Tree Pte. Ltd., Reg. S 7.375% 14/05/2026	USD	300,000	273,744	0.53	Philippine Government Bond 3.556% 29/09/2032	USD	540,000	499,193	0.97
Minejesa Capital BV, Reg. S 5.625% 10/08/2037	USD	600,000	486,609	0.94	Philippine Government Bond 3.95% 20/01/2040	USD	700,000	610,953	1.18
Minejesa Capital BV, Reg. S 4.625% 10/08/2030	USD	200,000	180,070	0.35	Philippine Government Bond 2.65% 10/12/2045	USD	200,000	138,753	0.27
Pakuwon Jati Tbk. PT, Reg. S 4.875% 29/04/2028	USD	600,000	515,580	1.00	SM Investments Corp., Reg. S 4.875% 10/06/2024	USD	560,000	569,520	1.10
Pelabuhan Indonesia II PT, Reg. S 4.25% 05/05/2025	USD	250,000	246,751	0.48				4,247,290	8.23
Pertamina Persero PT, Reg. S 4.175% 21/01/2050	USD	500,000	395,306	0.76	QATAR				
Pertamina Persero PT, Reg. S 5.625% 20/05/2043	USD	290,000	271,893	0.53	Qatar Energy, Reg. S 3.125% 12/07/2041	USD	210,000	165,087	0.32
Perusahaan Penerbit SBSN Indonesia III, Reg. S 4.4% 06/06/2027	USD	300,000	298,313	0.58	Qatar Energy, Reg. S 3.3% 12/07/2051	USD	200,000	154,920	0.30
Perusahaan Penerbit SBSN Indonesia III, Reg. S 2.55% 09/06/2031	USD	300,000	255,675	0.49				320,007	0.62
Perusahaan Penerbit SBSN Indonesia III, Reg. S 3.55% 09/06/2051	USD	750,000	587,390	1.14	SINGAPORE				
Theta Capital Pte. Ltd., Reg. S 6.75% 31/10/2026	USD	400,000	318,000	0.62	DBS Group Holdings Ltd., Reg. S, FRN 4.52% 11/12/2028	USD	800,000	806,210	1.56
Tower Bersama Infrastructure Tbk. PT, Reg. S 4.25% 21/01/2025	USD	400,000	386,894	0.75	GLP Pte. Ltd., Reg. S 3.875% 04/06/2025	USD	250,000	241,621	0.47
Tower Bersama Infrastructure Tbk. PT, Reg. S 2.75% 20/01/2026	USD	400,000	360,860	0.70	Oversea-Chinese Banking Corp. Ltd., Reg. S 4.25% 19/06/2024	USD	800,000	805,323	1.56
Tower Bersama Infrastructure Tbk. PT, Reg. S 2.8% 02/05/2027	USD	400,000	343,903	0.67	United Overseas Bank Ltd., Reg. S, FRN 1.75% 16/03/2031	USD	200,000	181,321	0.35
			7,415,392	14.37	United Overseas Bank Ltd., Reg. S, FRN 2% 14/10/2031	USD	400,000	360,402	0.70
KAZAKHSTAN					United Overseas Bank Ltd., Reg. S, FRN 3.863% 07/10/2032	USD	500,000	481,584	0.93
KazMunayGas National Co. JSC, Reg. S 3.5% 14/04/2033	USD	400,000	289,427	0.56				2,876,461	5.57
			289,427	0.56	SOUTH KOREA				
MALAYSIA					Hyundai Motor Manufacturing Indonesia PT, Reg. S 1.75% 06/05/2026	USD	600,000	546,091	1.06
Axiata SPV2 Bhd., Reg. S 4.357% 24/03/2026	USD	800,000	809,348	1.57	Kookmin Bank, Reg. S 4.5% 01/02/2029	USD	400,000	396,162	0.77
TNB Global Ventures Capital Bhd., Reg. S 3.244% 19/10/2026	USD	460,000	443,401	0.86	Kookmin Bank, Reg. S 2.5% 04/11/2030	USD	600,000	507,135	0.98
			1,252,749	2.43	Korea National Oil Corp., Reg. S 2.125% 18/04/2027	USD	600,000	550,181	1.07
MONGOLIA					Shinhan Bank Co. Ltd., Reg. S 4.5% 26/03/2028	USD	850,000	844,146	1.64
Mongolia Government Bond, Reg. S 5.125% 07/04/2026	USD	200,000	180,500	0.35	Shinhan Bank Co. Ltd., Reg. S 4.375% 13/04/2032	USD	200,000	193,572	0.37
			180,500	0.35				3,037,287	5.89
OMAN					SRI LANKA				
OmGrid Funding Ltd., Reg. S 5.196% 16/05/2027	USD	600,000	569,435	1.10	Sri Lanka Government Bond, Reg. S 6.125% 03/06/2025	USD	600,000	205,683	0.40
			569,435	1.10	Sri Lanka Government Bond, Reg. S 6.85% 03/11/2025	USD	800,000	272,658	0.53
PAKISTAN								478,341	0.93
Pakistan Government Bond, Reg. S 7.875% 31/03/2036	USD	600,000	363,773	0.70	THAILAND				
			363,773	0.70	GC Treasury Center Co. Ltd., Reg. S 5.2% 30/03/2052	USD	200,000	176,244	0.34
PHILIPPINES					Indorama Ventures Global Services Ltd., Reg. S 4.375% 12/09/2024	USD	800,000	791,160	1.53
Development Bank of the Philippines, Reg. S 2.375% 11/03/2031	USD	600,000	472,539	0.92					
FPC Resources Ltd., Reg. S 4.375% 11/09/2027	USD	250,000	239,312	0.46					

Responsible Asia Credit Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Kasikornbank PCL, Reg. S, FRN 3.343% 02/10/2031	USD	1,000,000	902,003	1.75
Thaioil Treasury Center Co. Ltd., Reg. S 4.875% 23/01/2043	USD	400,000	339,083	0.66
Thaioil Treasury Center Co. Ltd., Reg. S 3.5% 17/10/2049	USD	650,000	423,751	0.82
			2,632,241	5.10
UNITED KINGDOM				
HSBC Holdings plc, FRN 4.762% 29/03/2033	USD	300,000	277,527	0.54
Hutchison Whampoa Finance CI Ltd., Reg. S 7.5% 01/08/2027	USD	300,000	349,223	0.67
Jaguar Land Rover Automotive plc, Reg. S 5.875% 15/01/2028	USD	300,000	225,987	0.44
Standard Chartered plc, Reg. S, FRN 4.866% 15/03/2033	USD	300,000	282,305	0.55
			1,135,042	2.20
VIETNAM				
Mong Duong Finance Holdings BV, Reg. S 5.125% 07/05/2029	USD	750,000	606,562	1.18
			606,562	1.18
Total Bonds			44,163,927	85.59
Convertible Bonds				
MALAYSIA				
Cerah Capital Ltd., Reg. S 0% 08/08/2024	USD	200,000	199,664	0.39
			199,664	0.39
SOUTH KOREA				
POSCO Holdings, Inc., Reg. S 0% 01/09/2026	EUR	400,000	388,231	0.75
			388,231	0.75
UNITED STATES OF AMERICA				
Citigroup Global Markets Funding Luxembourg SCA, Reg. S 0% 25/07/2024	HKD	2,000,000	261,641	0.51
			261,641	0.51
Total Convertible Bonds			849,536	1.65
Total Transferable securities and money market instruments admitted to an official exchange listing			45,013,463	87.24

Transferable securities and money market instruments dealt in on another regulated market

Bonds

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
CHINA				
Lenovo Group Ltd., Reg. S 5.875% 24/04/2025	USD	400,000	411,968	0.80
Tencent Holdings Ltd., Reg. S 3.84% 22/04/2051	USD	200,000	154,578	0.30
Tencent Holdings Ltd., Reg. S 3.29% 03/06/2060	USD	250,000	165,941	0.32
			732,487	1.42
HONG KONG				
Sun Hung Kai Properties Capital Market Ltd., Reg. S 2.875% 21/01/2030	USD	200,000	180,345	0.35
			180,345	0.35
INDIA				
CA Magnum Holdings, Reg. S 5.375% 31/10/2026	USD	400,000	348,827	0.67
			348,827	0.67

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
THAILAND				
Bangkok Bank PCL, Reg. S 9.025% 15/03/2029	USD	200,000	240,961	0.47
Bangkok Bank PCL, Reg. S, FRN 3.733% 25/09/2034	USD	850,000	749,169	1.45
			990,130	1.92
UNITED STATES OF AMERICA				
Hyundai Capital America, 144A 6.375% 08/04/2030	USD	200,000	213,048	0.41
			213,048	0.41
Total Bonds			2,464,837	4.77
Convertible Bonds				
CHINA				
Huazhu Group Ltd., 144A 3% 01/05/2026	USD	7,000	8,237	0.02
Huazhu Group Ltd. 3% 01/05/2026	USD	120,000	137,911	0.27
Vnet Group, Inc. 0% 01/02/2026	USD	440,000	363,000	0.70
Weibo Corp. 1.25% 15/11/2022	USD	465,000	459,509	0.89
			968,657	1.88
SINGAPORE				
Sea Ltd. 0.25% 15/09/2026	USD	220,000	160,124	0.31
			160,124	0.31
Total Convertible Bonds			1,128,781	2.19
Total Transferable securities and money market instruments dealt in on another regulated market			3,593,618	6.96
Total Investments			48,607,081	94.20

Financial Futures Contracts

Security Description	Number of Contracts	Currency	Unrealised Gain/(Loss) USD	% of Net Assets
US 10 Year Note, 21/09/2022	(30)	USD	(46,766)	(0.09)
Total Unrealised Loss on Financial Futures Contracts - Liabilities			(46,766)	(0.09)
Net Unrealised Loss on Financial Futures Contracts - Liabilities			(46,766)	(0.09)

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
USD	52,510	EUR	50,103	19/08/2022	BNP Paribas	146	-
USD	260,502	EUR	246,050	19/08/2022	State Street	3,345	0.01
Total Unrealised Gain on Forward Currency Exchange Contracts						3,491	0.01
EUR	43,481	USD	45,859	29/07/2022	HSBC	(489)	-
USD	97,222	EUR	93,048	19/08/2022	Barclays	(26)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(515)	-
Net Unrealised Gain on Forward Currency Exchange Contracts						2,976	0.01

Cash	2,581,696	5.00
Other assets/(liabilities)	410,090	0.80
Total net assets	51,598,867	100.00

Responsible Asia Credit Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Geographic Allocation of Portfolio

	% of Net Assets
China	19.36
Indonesia	14.37
India	13.51
Philippines	8.23
Hong Kong	7.81
Thailand	7.02
South Korea	6.64
Singapore	5.88
Malaysia	2.82
United Kingdom	2.20
Vietnam	1.18
Oman	1.10
Sri Lanka	0.93
United States of America	0.92
Pakistan	0.70
Qatar	0.62
Kazakhstan	0.56
Mongolia	0.35
Total Investments	94.20
Cash and Other assets/(liabilities)	5.80
Total	100.00

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

Responsible Diversified Income Bond Fund

INVESTMENT OBJECTIVE

The fund's objective is to maximise the value of its shares through both growth in the value of, and income from, its investments.

The fund is actively managed and invests mainly in a diversified portfolio of bonds of all types from issuers around the world, including emerging markets.

Although the fund does not have sustainable investment as an objective, the promotion of environmental and social characteristics is achieved through the investment manager's avoidance of sectors or companies, whose activities may be considered harmful to the environment and/or society through the application of its proprietary socially responsible screen (exclusion list). As a consequence, specific companies whose business activities involve controversial weapons (cluster munitions, anti-personnel mines, incendiary, chemical, biological and nuclear weapons), tobacco production, coal production, assault-style weapons for civilian use, adult entertainment, direct gambling operations and certain conduct-based criteria are excluded.

For further details see the T. Rowe Price Responsible Exclusion List section of the current prospectus.

The fund invests primarily in debt securities issued by governments, government agencies, supra-national organisations, companies and banks. Portfolio debt securities can include fixed and floating rate bonds, warrants and other transferable debt securities of any type, including high yield securities. The fund may invest more than 20% of assets in asset-backed securities (ABS) and mortgage-backed securities (MBS) and up to 25% in convertible bonds (including up to 20% in contingent convertible bonds).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

The investments underlying this fund do not take into account the EU criteria for environmentally sustainable economic activities under the Taxonomy Regulation. Therefore, the "do no significant harm" principle is currently also not applicable.

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in currencies, debt securities, credit indices and equities. The fund may use total return swaps (TRS) and any use is expected to be on a temporary basis and dependent on market conditions or when prevailing market conditions cause TRS to offer the most efficient or only way to express a view. Use of TRS is expected when it is more efficient, to express beta views, and for both hedging purposes and at times seeking risk and the impact is expected to be negligible. Investors should refer to the "Total Return Swaps" section of the current prospectus for more details of the expected and maximum use of total return swaps by the fund. Any use of derivatives aims to be consistent with the fund objectives and the environmental and social characteristics described within the 'Objective and Investment Policy' of the fund. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
ALBANIA				
Albania Government Bond, Reg. S 3.5% 09/10/2025	EUR	810,000	761,336	0.73
Albania Government Bond, Reg. S 3.5% 23/11/2031	EUR	340,000	264,257	0.25
			1,025,593	0.98
AUSTRALIA				
APA Infrastructure Ltd., Reg. S 2% 15/07/2030	EUR	400,000	357,908	0.34
			357,908	0.34
BRAZIL				
Brazil Notas do Tesouro Nacional 6% 15/05/2025	BRL	118,500	907,397	0.87
Cosan Overseas Ltd., Reg. S 8.25% Perpetual	USD	400,000	398,212	0.38
			1,305,609	1.25
CANADA				
Canadian Pacific Railway Co. 3.1% 02/12/2051	USD	225,000	166,638	0.16
			166,638	0.16

Responsible Diversified Income Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
CHILE					ICELAND				
Bonos de la Tesoreria de la Republica en pesos, Reg. S, 144A 5% 01/10/2028	CLP	480,000,000	475,721	0.45	Arion Banki HF, Reg. S 0.375% 14/07/2025	EUR	366,000	344,372	0.33
Bonos de la Tesoreria de la Republica en pesos, Reg. S, 144A 4.7% 01/09/2030	CLP	1,600,000,000	1,533,530	1.47	Landsbankinn HF, Reg. S 0.5% 20/05/2024	EUR	275,000	272,861	0.26
			2,009,251	1.92				617,233	0.59
CHINA					INDIA				
China Development Bank 3.68% 26/02/2026	CNY	9,000,000	1,385,419	1.32	ABJA Investment Co. Pte. Ltd., Reg. S 5.95% 31/07/2024	USD	525,000	526,683	0.50
China Government Bond 3.02% 22/10/2025	CNY	2,000,000	303,732	0.29				526,683	0.50
CIFI Holdings Group Co. Ltd., Reg. S 4.375% 12/04/2027	USD	465,000	252,379	0.24	INDONESIA				
Country Garden Holdings Co. Ltd., Reg. S 4.8% 06/08/2030	USD	625,000	273,437	0.26	Tower Bersama Infrastructure Tbk. PT, Reg. S 2.75% 20/01/2026	USD	285,000	257,113	0.25
Country Garden Holdings Co. Ltd., Reg. S 3.3% 12/01/2031	USD	200,000	83,500	0.08				257,113	0.25
Kaisa Group Holdings Ltd., Reg. S 11.25% 09/04/2022	USD	500,000	70,033	0.07	IRELAND				
			2,368,500	2.26	AerCap Ireland Capital DAC 4.625% 15/10/2027	USD	340,000	320,318	0.30
COLOMBIA					Bank of Ireland Group plc, Reg. S, FRN 7.5% Perpetual	EUR	200,000	207,030	0.20
Banco de Bogota SA, Reg. S 4.375% 03/08/2027	USD	300,000	264,112	0.25				527,348	0.50
GCM Mining Corp., 144A 6.875% 09/08/2026	USD	475,000	371,901	0.36	ISRAEL				
			636,013	0.61	Israel Government Bond 5.5% 31/01/2042	ILS	2,456,000	951,000	0.91
CZECH REPUBLIC					Leviathan Bond Ltd., Reg. S, 144A 6.125% 30/06/2025	USD	300,000	282,862	0.27
Czech Republic Government Bond 2.75% 23/07/2029	CZK	11,580,000	422,836	0.40	Teva Pharmaceutical Finance Netherlands III BV 6% 15/04/2024	USD	490,000	478,524	0.46
Czech Republic Government Bond, Reg. S 2.4% 17/09/2025	CZK	19,400,000	739,140	0.71				1,712,386	1.64
			1,161,976	1.11	ITALY				
DENMARK					Autostrade per l'Italia SpA, Reg. S 2% 04/12/2028	EUR	440,000	375,966	0.36
DSV Finance BV, Reg. S 0.5% 03/03/2031	EUR	500,000	405,852	0.39	Ferrari NV, Reg. S 1.5% 27/05/2025	EUR	595,000	599,049	0.57
			405,852	0.39	Verde Bidco SpA, Reg. S 4.625% 01/10/2026	EUR	100,000	85,857	0.08
DOMINICAN REPUBLIC								1,060,872	1.01
Dominican Republic Government Bond, Reg. S 5.3% 21/01/2041	USD	790,000	552,012	0.53	LUXEMBOURG				
			552,012	0.53	Albion Financing 1 SARL, Reg. S 6.125% 15/10/2026	USD	200,000	171,561	0.16
FRANCE					Albion Financing 2 SARL, Reg. S 8.75% 15/04/2027	USD	200,000	162,515	0.16
Alice France SA, Reg. S 3.375% 15/01/2028	EUR	325,000	254,706	0.24	Alice Financing SA, Reg. S 5.75% 15/08/2029	USD	390,000	311,652	0.30
Banque Federative du Credit Mutuel SA, Reg. S 2.625% 06/11/2029	EUR	500,000	487,715	0.47				645,728	0.62
France Government Bond OAT, Reg. S 0.75% 25/05/2052	EUR	95,000	62,918	0.06	MAURITIUS				
Loxam SAS, Reg. S 5.75% 15/07/2027	EUR	350,000	288,093	0.28	Axian Telecom, Reg. S 7.375% 16/02/2027	USD	200,000	193,257	0.18
			1,093,432	1.05				193,257	0.18
GERMANY					MEXICO				
Bundesrepublik Deutschland, Reg. S 0% 15/02/2032	EUR	5,435,000	4,955,670	4.74	Mexico City Airport Trust, Reg. S 5.5% 31/07/2047	USD	330,000	227,508	0.22
Fraport AG Frankfurt Airport Services Worldwide, Reg. S 1.875% 31/03/2028	EUR	370,000	337,819	0.32	Petroleos Mexicanos, Reg. S 5.125% 15/03/2023	EUR	965,000	1,010,891	0.96
TK Elevator Midco GmbH, Reg. S 4.375% 15/07/2027	EUR	100,000	90,256	0.09				1,238,399	1.18
			5,383,745	5.15	MONGOLIA				
HUNGARY					Development Bank of Mongolia LLC, Reg. S 7.25% 23/10/2023	USD	200,000	193,471	0.18
Hungary Government Bond 2.25% 20/04/2033	HUF	745,250,000	1,175,175	1.12				193,471	0.18
			1,175,175	1.12	MOROCCO				
					Vivo Energy Investments BV, Reg. S 5.125% 24/09/2027	USD	390,000	372,352	0.36
								372,352	0.36
					NETHERLANDS				
					AerCap Ireland Capital DAC 3.65% 21/07/2027	USD	150,000	136,107	0.13
					Ziggo BV, Reg. S 2.875% 15/01/2030	EUR	380,000	303,150	0.29
								439,257	0.42

Responsible Diversified Income Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
OMAN					UNITED KINGDOM				
Oman Government Bond, Reg. S 6% 01/08/2029	USD	690,000	666,783	0.64	Barclays plc, FRN 2.279% 24/11/2027	USD	315,000	279,317	0.27
			666,783	0.64	Jaguar Land Rover Automotive plc, 144A 5.875% 15/01/2028	USD	215,000	164,540	0.16
PHILIPPINES					Jerrold Finco plc, Reg. S 5.25% 15/01/2027	GBP	105,000	113,107	0.11
Manila Water Co., Inc., Reg. S 4.375% 30/07/2030	USD	500,000	458,750	0.44	LSEGA Financing plc, 144A 2.5% 06/04/2031	USD	350,000	299,174	0.28
			458,750	0.44	Standard Chartered plc, FRN, 144A 2.819% 30/01/2026	USD	355,000	337,061	0.32
PORTUGAL								1,193,199	1.14
Banco Comercial Portugues SA, Reg. S, FRN 1.75% 07/04/2028	EUR	600,000	500,264	0.48	UNITED STATES OF AMERICA				
Banco Comercial Portugues SA, Reg. S, FRN 3.871% 27/03/2030	EUR	800,000	699,160	0.67	AbbVie, Inc. 4.25% 21/11/2049	USD	255,000	226,966	0.22
			1,199,424	1.15	Brixmor Operating Partnership LP, REIT 4.125% 15/06/2026	USD	300,000	293,288	0.28
QATAR					Brixmor Operating Partnership LP, REIT 3.9% 15/03/2027	USD	300,000	288,312	0.28
Qatar Energy, Reg. S 3.125% 12/07/2041	USD	725,000	569,943	0.54	Capital One Financial Corp. 3.8% 31/01/2028	USD	230,000	216,408	0.21
			569,943	0.54	Goldman Sachs Group, Inc. (The) 3.8% 15/03/2030	USD	360,000	333,722	0.32
ROMANIA					Graphic Packaging International LLC, Reg. S 2.625% 01/02/2029	EUR	100,000	85,062	0.08
Romania Government Bond, Reg. S 3% 27/02/2027	USD	300,000	265,203	0.25	Humana, Inc. 3.7% 23/03/2029	USD	155,000	146,573	0.14
Romania Government Bond, Reg. S 2.875% 26/05/2028	EUR	500,000	446,464	0.43	Occidental Petroleum Corp. 8.875% 15/07/2030	USD	175,000	200,272	0.19
Romania Government Bond, Reg. S 3.624% 26/05/2030	EUR	399,000	340,120	0.33	Southern California Edison Co. 2.25% 01/06/2030	USD	375,000	314,114	0.30
			1,051,787	1.01	UnitedHealth Group, Inc. 4% 15/05/2029	USD	115,000	114,093	0.11
SAUDI ARABIA					US Treasury 2.75% 30/04/2027	USD	6,140,000	6,049,099	5.78
Dar Al-Arkan Sukuk Co. Ltd., Reg. S 6.875% 26/02/2027	USD	300,000	291,535	0.28	US Treasury 2.625% 31/05/2027	USD	250,000	244,951	0.23
			291,535	0.28	US Treasury 2.625% 15/02/2029	USD	8,378,000	8,144,660	7.79
SERBIA					US Treasury 1.875% 15/02/2032	USD	4,820,000	4,360,970	4.17
Serbia Government Bond, Reg. S 1.5% 26/06/2029	EUR	1,030,000	780,432	0.75	US Treasury 2.25% 15/02/2052	USD	683,000	563,261	0.54
Serbia Government Bond, Reg. S 2.125% 01/12/2030	USD	970,000	714,682	0.68	Walt Disney Co. (The) 2.65% 13/01/2031	USD	310,000	272,773	0.26
Serbia Government Bond, Reg. S 2.05% 23/09/2036	EUR	200,000	123,441	0.12	Westlake Corp. 1.625% 17/07/2029	EUR	350,000	307,593	0.29
Serbia Treasury 4.5% 20/08/2032	RSD	97,410,000	691,638	0.66				22,162,117	21.19
			2,310,193	2.21	VENEZUELA, BOLIVARIAN REPUBLIC OF				
SINGAPORE					Petroleos de Venezuela SA, Reg. S 12.75% 17/02/2022 ⁵	USD	25,000	1,544	-
Singapore Government Bond 2.875% 01/07/2029	SGD	595,000	426,770	0.41	Petroleos de Venezuela SA, Reg. S 6% 16/05/2024 ⁵	USD	250,000	15,688	0.02
			426,770	0.41	Venezuela Government Bond, Reg. S 6% 09/12/2020 ⁵	USD	65,000	5,037	-
SOUTH AFRICA								22,269	0.02
South Africa Government Bond 8% 31/01/2030	ZAR	21,804,000	1,150,163	1.10	Total Bonds			57,948,035	55.40
South Africa Government Bond 7% 28/02/2031	ZAR	3,929,000	187,601	0.18	Total Transferable securities and money market instruments admitted to an official exchange listing			57,948,035	55.40
			1,337,764	1.28	Transferable securities and money market instruments dealt in on another regulated market				
SPAIN					Bonds				
Banco de Sabadell SA, Reg. S, FRN 2.625% 24/03/2026	EUR	100,000	99,293	0.09	AUSTRALIA				
			99,293	0.09	CSL Finance plc, Reg. S 4.25% 27/04/2032	USD	290,000	283,400	0.27
TANZANIA, UNITED REPUBLIC OF					South32 Treasury Ltd., 144A 4.35% 14/04/2032	USD	360,000	336,406	0.32
HTA Group Ltd., Reg. S 7% 18/12/2025	USD	410,000	352,354	0.34	Transurban Finance Co. Pty. Ltd., 144A 2.45% 16/03/2031	USD	340,000	278,843	0.27
			352,354	0.34				898,649	0.86
UNITED ARAB EMIRATES									
Acwa Power Management And Investments One Ltd., Reg. S 5.95% 15/12/2039	USD	374,250	380,051	0.36					
			380,051	0.36					

Responsible Diversified Income Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
BERMUDA					THAILAND				
Bellemeade Re Ltd., FRN 'M1B', 144A 2.734% 26/01/2032	USD	310,000	300,628	0.29	Commonwealth of Puerto Rico, FRN 0% 01/11/2043	USD	803,134	400,563	0.38
			300,628	0.29				610,924	0.58
BRAZIL					UNITED KINGDOM				
Globo Comunicacao e Participacoes SA, 144A 5.5% 14/01/2032	USD	200,000	157,724	0.15	Vmed O2 UK Financing I plc, Reg. S 4.75% 15/07/2031	USD	200,000	162,976	0.16
Globo Comunicacao e Participacoes SA, Reg. S 5.5% 14/01/2032	USD	350,000	276,018	0.26				162,976	0.16
			433,742	0.41	UNITED STATES OF AMERICA				
CANADA					280 Park Avenue Mortgage Trust, FRN, Series 2017-280P 'B', 144A 1.925% 15/09/2034				
Canada Government Real Return Bond 4% 01/12/2031	CAD	821,000	1,312,286	1.25	Albertsons Cos., Inc., 144A 7.5% 15/03/2026	USD	235,000	231,890	0.22
Rogers Communications, Inc., 144A 3.2% 15/03/2027	USD	415,000	392,669	0.38	Angel Oak Mortgage Trust, FRN, Series 2021-2 'M1', 144A 2.336% 25/04/2066	USD	300,000	245,158	0.23
			1,704,955	1.63	Angel Oak Mortgage Trust I LLC, FRN, Series 2019-2 'M1', 144A 4.065% 25/03/2049	USD	210,000	207,175	0.20
CHILE					Applebee's Funding LLC, Series 2019-1A 'A2I', 144A 4.194% 05/06/2049				
AES Andes SA, Reg. S, FRN 6.35% 07/10/2079	USD	500,000	455,313	0.43	Applebee's Funding LLC, Series 2019-1A 'A2II', 144A 4.723% 05/06/2049	USD	410,850	382,640	0.37
Agrosuper SA, Reg. S 4.6% 20/01/2032	USD	450,000	387,762	0.37	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A 'C', 144A 4.24% 22/09/2025	USD	130,000	127,013	0.12
VTR Comunicaciones SpA, Reg. S 4.375% 15/04/2029	USD	600,000	406,098	0.39	Banc of America Commercial Mortgage Trust, FRN, Series 2016-UB10 'C' 4.847% 15/07/2049	USD	245,000	234,074	0.22
			1,249,173	1.19	Bank of America Corp., FRN 2.687% 22/04/2032	USD	375,000	315,598	0.30
FRANCE					Bank of America Corp., FRN 2.299% 21/07/2032				
BNP Paribas SA, FRN, 144A 2.591% 20/01/2028	USD	300,000	269,831	0.26	BellRing Brands, Inc., 144A 7% 15/03/2030	USD	85,000	79,477	0.08
			269,831	0.26	BINOM Securitization Trust, FRN 'M1', 144A 3.449% 25/06/2056	USD	325,000	269,821	0.26
JAPAN					Cano Health LLC, 144A 6.25% 01/10/2028				
Japan Treasury Bill 0% 26/09/2022	JPY	1,135,000,000	8,354,833	7.99	Capital One Financial Corp., FRN 3.273% 01/03/2030	USD	235,000	207,642	0.20
			8,354,833	7.99	Capital Projects Finance Authority 4% 01/10/2024	USD	799,000	771,953	0.74
MALAYSIA					CCO Holdings LLC, 144A 5.375% 01/06/2029				
1MDB Global Investments Ltd., Reg. S 4.4% 09/03/2023	USD	2,000,000	1,939,527	1.86	CCO Holdings LLC, 144A 4.75% 01/03/2030	USD	350,000	300,323	0.29
Malaysia Government Bond 3.844% 15/04/2033	MYR	1,000,000	212,422	0.20	Chobani LLC, 144A 7.5% 15/04/2025	USD	400,000	368,243	0.35
Malaysia Government Bond 4.642% 07/11/2033	MYR	1,347,000	306,186	0.29	Citigroup Commercial Mortgage Trust, FRN, Series 2013-375P 'C', 144A 3.518% 10/05/2035	USD	120,000	115,066	0.11
Malaysia Government Bond 4.065% 15/06/2050	MYR	3,447,000	676,280	0.65	Cologix Canadian Issuer LP 'A2', 144A 4.94% 25/01/2052	CAD	405,000	293,048	0.28
			3,134,415	3.00	COMM Mortgage Trust, FRN, Series 2015-PC1 'B' 4.304% 10/07/2050	USD	210,000	200,465	0.19
MEXICO					COMM Mortgage Trust, FRN, Series 2015-CR22 'C' 4.075% 10/03/2048				
Metalsa SA de CV, 144A 3.75% 04/05/2031	USD	750,000	530,591	0.51	COMM Mortgage Trust, FRN, Series 2017-PANW 'C', 144A 3.538% 10/10/2029	USD	550,000	521,157	0.50
			530,591	0.51	COMM Mortgage Trust, FRN, Series 2014-CR19 'E', 144A 4.197% 10/08/2047	USD	745,000	652,453	0.62
NETHERLANDS									
Lundin Energy Finance BV, 144A 2% 15/07/2026	USD	240,000	214,170	0.20					
			214,170	0.20					
PANAMA									
C&W Senior Financing DAC, 144A 6.875% 15/09/2027	USD	300,000	270,552	0.26					
			270,552	0.26					
PUERTO RICO									
Commonwealth of Puerto Rico 5.25% 01/07/2023	USD	40,397	40,850	0.04					
Commonwealth of Puerto Rico 0% 01/07/2024	USD	18,604	17,037	0.02					
Commonwealth of Puerto Rico 5.375% 01/07/2025	USD	40,285	41,831	0.04					
Commonwealth of Puerto Rico 5.625% 01/07/2027	USD	39,919	42,418	0.04					
Commonwealth of Puerto Rico 5.625% 01/07/2029	USD	39,272	42,011	0.04					
Commonwealth of Puerto Rico 0% 01/07/2033	USD	46,548	26,214	0.02					

Responsible Diversified Income Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Connecticut Avenue Securities Trust, FRN '2M2', 144A 3.926% 25/01/2042	USD	190,000	175,694	0.17	Neuberger Berman Loan Advisers CLO 26 Ltd., FRN 'BR', 144A 2.444% 18/10/2030	USD	740,000	713,475	0.68
DRIVEN BRANDS FUNDING LLC, Series 2018-1A 'A2', 144A 4.739% 20/04/2048	USD	446,400	441,058	0.42	New Residential Mortgage Loan Trust, FRN 'M1', 144A 2.442% 27/11/2056	USD	450,000	354,516	0.34
DRIVEN BRANDS FUNDING LLC, Series 2020-1A 'A2', 144A 3.786% 20/07/2050	USD	240,713	223,724	0.21	OCP CLO Ltd., FRN, Series 2014-7A 'A2RR', 144A 2.713% 20/07/2029	USD	310,000	301,222	0.29
Exelon Corp. 4.05% 15/04/2030	USD	350,000	334,840	0.32	Peace Park CLO Ltd., FRN 'D', 144A 4.013% 20/10/2034	USD	390,000	359,517	0.34
FHLMC Stacr Remic Trust, FRN 'M1B', 144A 4.426% 25/03/2042	USD	210,000	204,532	0.20	Royal Caribbean Cruises Ltd., 144A 11.5% 01/06/2025	USD	226,000	233,213	0.22
FHLMC STACR Trust, FRN 'M1B', 144A 2.776% 25/01/2042	USD	310,000	278,926	0.27	Seasoned Credit Risk Transfer Trust, FRN, Series 2017-2 'M1', 144A 4% 25/08/2056	USD	240,000	239,058	0.23
FHLMC Structured Agency Credit Risk Debt Notes, FRN 'M2', 144A 4.676% 25/02/2042	USD	220,000	198,418	0.19	Sequoia Mortgage Trust, FRN, Series 2018-CH3 'A19', 144A 4.5% 25/08/2048	USD	7,838	7,794	0.01
FHLMC Structured Agency Credit Risk Debt Notes, FRN, Series 2018-HQA1 'M2AS' 2.724% 25/09/2030	USD	229,915	228,817	0.22	Sequoia Mortgage Trust, FRN, Series 2018-CH4 'A19', 144A 4.5% 25/10/2048	USD	5,683	5,646	0.01
Flagstar Mortgage Trust, FRN, Series 2018-6RR '2A4', 144A 4% 25/09/2048	USD	20,036	19,737	0.02	Sequoia Mortgage Trust, FRN, Series 2018-CH2 'A3', 144A 4% 25/06/2048	USD	43,916	43,078	0.04
FNMA, FRN, Series 2018-C05 '1M2' 3.974% 25/01/2031	USD	181,013	180,002	0.17	SLIDE, FRN, Series 2018-FUN 'D', 144A 2.975% 15/06/2031	USD	490,780	472,848	0.45
FOCUS Brands Funding LLC 'A2II', 144A 5.093% 30/04/2047	USD	475,000	455,908	0.44	State of Illinois 7.1% 01/07/2035	USD	325,000	354,364	0.34
FWD Securitization Trust, FRN, Series 2020-INV1 'M1', 144A 2.85% 25/01/2050	USD	365,000	332,305	0.32	Tenet Healthcare Corp., 144A 6.125% 01/10/2028	USD	215,000	185,564	0.18
Galton Funding Mortgage Trust, FRN, Series 2018-2 'A31', 144A 4.5% 25/10/2058	USD	31,200	30,669	0.03	Tenneco, Inc., 144A 7.875% 15/01/2029	USD	470,000	456,003	0.44
Galton Funding Mortgage Trust, FRN, Series 2018-1 'A33', 144A 3.5% 25/11/2057	USD	21,118	20,185	0.02	Townsquare Media, Inc., 144A 6.875% 01/02/2026	USD	350,000	317,455	0.30
GNMA 4.5% 20/05/2052	USD	2,419,635	2,458,095	2.35	Venture Global Calcasieu Pass LLC, 144A 3.875% 15/08/2029	USD	50,000	43,511	0.04
GS Mortgage Securities Trust, Series 2017-GS8 'D', 144A 2.7% 10/11/2050	USD	855,000	677,803	0.65	Venture Global Calcasieu Pass LLC, 144A 4.125% 15/08/2031	USD	60,000	51,063	0.05
Hasbro, Inc. 3.55% 19/11/2026	USD	495,000	472,577	0.45	Venture Global Calcasieu Pass LLC, 144A 3.875% 01/11/2033	USD	95,000	77,945	0.07
Hilton Orlando Trust, FRN, Series 2018-ORL 'B', 144A 2.075% 15/12/2034	USD	290,000	280,577	0.27	Verus Securitization Trust, FRN, Series 2021-R2 'A3', 144A 1.227% 25/02/2064	USD	219,976	212,686	0.20
Howard University 4.756% 01/10/2051	USD	155,000	145,459	0.14	Verus Securitization Trust, FRN, Series 2020-2 'M1', 144A 5.36% 25/05/2060	USD	190,000	186,227	0.18
Independence Plaza Trust, Series 2018-INDP 'C', 144A 4.158% 10/07/2035	USD	180,000	172,586	0.17	Verus Securitization Trust, FRN, Series 2020-INV1 'M1', 144A 5.5% 25/03/2060	USD	100,000	98,533	0.09
InTown Hotel Portfolio Trust, FRN, Series 2018-STAY 'C', 144A 2.525% 15/01/2033	USD	330,000	325,583	0.31	Verus Securitization Trust, Series 2021-R1 'M1', 144A 2.338% 25/10/2063	USD	160,000	147,352	0.14
JPMorgan Chase & Co., FRN 2.963% 25/01/2033	USD	390,000	334,261	0.32	Wells Fargo & Co., FRN 5.013% 04/04/2051	USD	100,000	98,553	0.09
LCPR Senior Secured Financing DAC, Reg. S 6.75% 15/10/2027	USD	246,000	228,089	0.22				21,886,820	20.92
Madison IAQ LLC, 144A 4.125% 30/06/2028	USD	310,000	256,504	0.25				41,290,888	39.47
Midcap Financial Issuer Trust, 144A 5.625% 15/01/2030	USD	225,000	175,308	0.17				41,290,888	39.47
Montgomery County Industrial Development Authority 2.65% 15/11/2025	USD	970,000	925,610	0.88					
MVV Owner Trust, Series 2017-1A 'B', 144A 2.75% 20/12/2034	USD	15,804	15,448	0.01					
MVV Owner Trust, Series 2017-1A 'C', 144A 2.99% 20/12/2034	USD	15,804	15,395	0.01					
Navient Corp. 6.75% 15/06/2026	USD	305,000	269,233	0.26					
Navient Private Education Loan Trust, Series 2017-A 'B', 144A 3.91% 16/12/2058	USD	160,000	150,840	0.14				99,238,923	94.87

Responsible Diversified Income Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
PLN	1,936,555	USD	432,315	12/08/2022	State Street	(5,243)	-
PLN	2,893,315	USD	651,655	12/08/2022	UBS	(13,587)	(0.01)
RSD	8,542,000	USD	77,707	15/07/2022	J.P. Morgan	(1,924)	-
RSD	8,038,432	USD	72,004	12/08/2022	J.P. Morgan	(777)	-
THB	1,733,000	USD	49,250	09/09/2022	Bank of America	(80)	-
USD	9,704,249	EUR	9,287,562	19/08/2022	Barclays	(2,553)	-
USD	8,304,879	JPY	1,135,385,900	22/07/2022	Bank of America	(58,859)	(0.06)
USD	731,479	MXN	15,110,895	15/07/2022	Citibank	(14,332)	(0.01)
ZAR	1,188,969	USD	80,514	15/07/2022	J.P. Morgan	(8,240)	(0.01)
ZAR	13,824,000	USD	907,214	15/07/2022	UBS	(66,892)	(0.06)
Total Unrealised Loss on Forward Currency Exchange Contracts						(619,140)	(0.59)
Net Unrealised Gain on Forward Currency Exchange Contracts						752,999	0.72

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
1,265,000	EUR	J.P. Morgan	Pay fixed 0.83% Receive floating EURIBOR 6 month	02/03/2032	167,301	0.16
6,070,000	PLN	J.P. Morgan	Pay fixed 1.565% Receive floating WIBOR 6 month	28/06/2026	258,946	0.25
Total Interest Rate Swap Contracts at Fair Value - Assets					489,790	0.47
2,950,000	EUR	J.P. Morgan	Pay floating EURIBOR 6 month Receive fixed 0.83%	02/03/2032	(390,149)	(0.37)
Total Interest Rate Swap Contracts at Fair Value - Liabilities					(390,149)	(0.37)
Net Market Value on Interest Rate Swap Contracts - Assets					99,641	0.10

Inflation Rate Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
3,100,000	USD	J.P. Morgan	Pay floating USCPI 1 month Receive fixed 3.371%	11/05/2027	42,675	0.04
3,400,000	USD	J.P. Morgan	Pay floating USCPI 1 month Receive fixed 3.217%	16/05/2027	25,992	0.03
Total Market Value on Inflation Rate Swap Contracts - Assets					68,667	0.07
Net Market Value on Inflation Rate Swap Contracts - Assets					68,667	0.07

Total Return Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
2,700,000	USD	J.P. Morgan	Receive Spread of 0.00% on Notional Pay iBoxx USD Liquid High Yield Total Return Index	20/09/2022	90,531	0.08
2,710,000	USD	Barclays	Receive Spread of 0.00% on Notional Pay iBoxx USD Liquid High Yield Total Return Index	20/12/2022	70,256	0.07
Total Market Value on Total Return Swap Contracts - Assets					160,787	0.15
2,400,000	USD	Goldman Sachs	Receive Spread of 0.00% on Notional Pay iBoxx USD Liquid High Yield Total Return Index	20/12/2022	(10,346)	(0.01)
Total Market Value on Total Return Swap Contracts - Liabilities					(10,346)	(0.01)
Net Market Value on Total Return Swap Contracts - Assets					150,441	0.14

Interest Rate Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
2,500,000	CNY	J.P. Morgan	Pay fixed 2.468% Receive floating CNREPOFIX=CFXS 1 week	25/02/2027	2,073	-
2,850,000	CNY	J.P. Morgan	Pay fixed 2.465% Receive floating CNREPOFIX=CFXS 1 week	28/02/2027	2,479	-
3,000,000	CNY	J.P. Morgan	Pay fixed 2.455% Receive floating CNREPOFIX=CFXS 1 week	28/02/2027	2,806	-
3,190,000	CZK	J.P. Morgan	Pay floating PRIBOR 6 month Receive fixed 6.18%	21/06/2027	2,946	-
3,190,000	CZK	J.P. Morgan	Pay floating PRIBOR 6 month Receive fixed 6.18%	21/06/2027	2,946	-
3,209,000	CZK	J.P. Morgan	Pay floating PRIBOR 6 month Receive fixed 6.285%	22/06/2027	3,558	0.01
6,361,000	CZK	J.P. Morgan	Pay floating PRIBOR 6 month Receive fixed 6.333%	22/06/2027	7,594	0.01
125,000	EUR	J.P. Morgan	Pay fixed 0.83% Receive floating EURIBOR 6 month	02/03/2032	16,532	0.02
535,000	PLN	J.P. Morgan	Pay fixed 1.68% Receive floating WIBOR 6 month	10/09/2026	22,609	0.02

To Be Announced Contracts

Country	Security Description	Currency	Nominal Value	Market Value USD	Unrealised Gain/(Loss) USD	% of Net Assets
United States of America	GNMA, 2.00%, 15/07/2052	USD	541,000	477,862	(10,687)	0.46
United States of America	GNMA, 2.50%, 15/07/2052	USD	243,000	220,893	(4,907)	0.21
United States of America	GNMA, 3.00%, 15/07/2052	USD	225,000	210,744	(3,731)	0.20
United States of America	GNMA, 3.50%, 15/07/2052	USD	117,000	113,147	1,764	0.11
United States of America	UMBS, 1.50%, 25/07/2037	USD	707,000	639,835	(7,737)	0.61
United States of America	UMBS, 2.00%, 25/07/2037	USD	397,000	368,674	(4,708)	0.35
United States of America	UMBS, 2.50%, 25/07/2037	USD	25,000	23,769	(298)	0.02
United States of America	UMBS, 2.00%, 25/07/2052	USD	799,000	689,272	(11,488)	0.66
United States of America	UMBS, 2.50%, 25/07/2052	USD	786,000	702,334	(13,913)	0.67

Responsible Diversified Income Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Country	Security Description	Currency	Nominal Value	Market Value USD	Unrealised Gain/(Loss) USD	% of Net Assets		% of Net Assets
United States of America	UMBS, 3.00%, 25/07/2052	USD	616,000	569,848	(13,282)	0.55	Morocco	0.36
United States of America	UMBS, 3.50%, 25/07/2052	USD	471,000	450,615	(7,709)	0.43	Tanzania, United Republic of	0.34
United States of America	UMBS, 4.00%, 25/07/2052	USD	361,000	354,556	(4,188)	0.34	Bermuda	0.29
United States of America	UMBS, 4.50%, 25/07/2052	USD	294,000	294,046	(2,699)	0.28	Saudi Arabia	0.28
United States of America	UMBS, 5.00%, 25/07/2052	USD	231,000	235,056	2,793	0.23	Panama	0.26
							Indonesia	0.25
							Mongolia	0.18
							Mauritius	0.18
							Spain	0.09
							Venezuela, Bolivarian Republic of	0.02
Total To Be Announced Contracts Long Positions				5,350,651	(80,790)	5.12	Total Investments	94.87
Net To Be Announced Contracts				5,350,651	(80,790)	5.12	Cash and Other assets/(liabilities)	5.13
							Total	100.00
Cash				11,870,318	11.35			
Other assets/(liabilities)				(6,508,928)	(6.22)			
Total net assets				104,600,313	100.00			

[§] Security is currently in default.

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

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	42.11
Japan	7.99
Germany	5.15
Chile	3.11
Malaysia	3.00
China	2.26
Serbia	2.21
Canada	1.79
Mexico	1.69
Brazil	1.66
Israel	1.64
France	1.31
United Kingdom	1.30
South Africa	1.28
Thailand	1.21
Australia	1.20
Portugal	1.15
Hungary	1.12
Czech Republic	1.11
Italy	1.01
Romania	1.01
Albania	0.98
Oman	0.64
Netherlands	0.62
Luxembourg	0.62
Colombia	0.61
Iceland	0.59
Puerto Rico	0.58
Qatar	0.54
Dominican Republic	0.53
Ireland	0.50
India	0.50
Philippines	0.44
Singapore	0.41
Denmark	0.39
United Arab Emirates	0.36

Responsible Emerging Markets Corporate Bond Fund

INVESTMENT OBJECTIVE

The fund's objective is to maximise the value of its shares through both growth in the value of, and income from, its investments.

The fund is actively managed and invests mainly in a diversified portfolio of corporate bonds from emerging market issuers.

Although the fund does not have sustainable investment as an objective, the promotion of environmental and social characteristics is achieved through the investment manager's avoidance of sectors or companies, whose activities may be considered harmful to the environment and/or society through the application of its proprietary socially responsible screen (exclusion list). As a consequence, specific companies whose business activities involve controversial weapons (cluster munitions, anti-personnel mines, incendiary, chemical, biological and nuclear weapons), tobacco production, coal production, assault-style weapons for civilian use, adult entertainment, direct gambling operations and certain conduct-based criteria are excluded.

For further details see the T. Rowe Price Responsible Exclusion List section of the current prospectus.

The fund invests primarily in debt securities issued by companies that are either incorporated in one of the economically emerging countries of Latin America, Asia, Europe, Africa and the Middle East or conduct most of their business in such countries. Portfolio debt securities can include fixed and floating rate bonds, warrants and other transferable debt securities of any type, including high yield securities (including up to 10% in distressed and/or defaulted bonds). The fund may invest up to 25% in convertible bonds (including up to 20% in contingent convertible bonds).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

The investments underlying this fund do not take into account the EU criteria for environmentally sustainable economic activities under the Taxonomy Regulation. Therefore, the "do no significant harm" principle is currently also not applicable.

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in currencies and debt securities. The fund may use total return swaps (TRS) and any use is expected to be on a temporary basis and dependent on market conditions or when prevailing market conditions cause TRS to offer the most efficient or only way to express a view. Use of TRS is expected when they offer the most efficient or only way to express a view and the impact is expected to be limited and lead to marginal improvement in risk-adjusted returns. Investors should refer to the "Total Return Swaps" section of the current prospectus for more details on the expected and maximum use of total return swaps by the fund.

For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
BRAZIL				
Cosan Overseas Ltd., Reg. S 8.25% Perpetual	USD	1,275,000	1,269,301	0.67
MARB BondCo plc, Reg. S 3.95% 29/01/2031	USD	1,250,000	961,638	0.51
Suzano Austria GmbH 5% 15/01/2030	USD	450,000	410,618	0.22
			2,641,557	1.40
CHILE				
AES Andes SA, FRN, 144A 7.125% 26/03/2079	USD	1,400,000	1,257,249	0.66
AES Andes SA, Reg. S, FRN 7.125% 26/03/2079	USD	1,600,000	1,436,855	0.76
Empresa Nacional de Telecomunicaciones SA, Reg. S 4.75% 01/08/2026	USD	1,200,000	1,171,578	0.62
Enel Chile SA 4.875% 12/06/2028	USD	1,360,000	1,321,070	0.70
			5,186,752	2.74
CHINA				
China Mengniu Dairy Co. Ltd., Reg. S 1.875% 17/06/2025	USD	1,150,000	1,075,561	0.57
China Oil & Gas Group Ltd., Reg. S 4.7% 30/06/2026	USD	1,061,000	935,006	0.49
Contemporary Ruiding Development Ltd., Reg. S 2.625% 17/09/2030	USD	1,200,000	997,446	0.53
Country Garden Holdings Co. Ltd., Reg. S 5.625% 14/01/2030	USD	1,850,000	827,875	0.44
Health & Happiness H&H International Holdings Ltd., Reg. S 5.625% 24/10/2024	USD	1,585,000	1,386,875	0.73

Responsible Emerging Markets Corporate Bond Fund

continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Huarong Finance 2017 Co. Ltd., Reg. S 4.95% 07/11/2047	USD	800,000	564,000	0.30
Kaisa Group Holdings Ltd., Reg. S 11.25% 09/04/2022	USD	900,000	126,058	0.07
Kaisa Group Holdings Ltd., Reg. S 11.95% 22/10/2022	USD	800,000	111,955	0.06
Shimao Group Holdings Ltd., Reg. S 5.6% 15/07/2026	USD	590,000	65,430	0.03
West China Cement Ltd., Reg. S 4.95% 08/07/2026	USD	1,329,000	1,049,910	0.56
Yunda Holding Investment Ltd., Reg. S 2.25% 19/08/2025	USD	1,150,000	1,046,092	0.55
Zhongsheng Group Holdings Ltd., Reg. S 3% 13/01/2026	USD	1,525,000	1,423,313	0.75
			9,609,521	5.08
COLOMBIA				
Banco de Bogota SA, Reg. S 6.25% 12/05/2026	USD	1,345,000	1,274,351	0.67
Banco de Bogota SA, Reg. S 4.375% 03/08/2027	USD	1,065,000	937,599	0.50
Bancolombia SA, FRN 4.625% 18/12/2029	USD	1,120,000	965,222	0.51
Ecopetrol SA 5.875% 28/05/2045	USD	1,250,000	852,394	0.45
GCM Mining Corp., 144A 6.875% 09/08/2026	USD	1,300,000	1,017,834	0.54
Grupo Aval Ltd., Reg. S 4.375% 04/02/2030	USD	2,150,000	1,686,938	0.89
			6,734,338	3.56
GEORGIA				
Georgian Railway JSC, Reg. S 4% 17/06/2028	USD	1,671,000	1,395,953	0.74
			1,395,953	0.74
GHANA				
Kosmos Energy Ltd., Reg. S 7.5% 01/03/2028	USD	1,340,000	1,122,960	0.59
			1,122,960	0.59
HONG KONG				
Airport Authority, Reg. S 2.625% 04/02/2051	USD	850,000	616,370	0.32
PCPD Capital Ltd., Reg. S 5.125% 18/06/2026	USD	1,578,000	1,488,606	0.79
			2,104,976	1.11
INDIA				
ABJA Investment Co. Pte. Ltd., Reg. S 5.45% 24/01/2028	USD	2,335,000	2,214,041	1.17
Adani Electricity Mumbai Ltd., Reg. S 3.867% 22/07/2031	USD	1,300,000	1,026,571	0.54
Adani International Container Terminal Pvt Ltd., Reg. S 3% 16/02/2031	USD	2,160,000	1,837,853	0.97
Adani Renewable Energy RJ Ltd., Reg. S 4.625% 15/10/2039	USD	2,018,500	1,510,343	0.80
Azure Power Energy Ltd., Reg. S 3.575% 19/08/2026	USD	1,435,913	1,190,228	0.63
Greenko Power II Ltd., Reg. S 4.3% 13/12/2028	USD	1,768,575	1,417,071	0.75
HCL America, Inc., Reg. S 1.375% 10/03/2026	USD	1,100,000	990,269	0.52
JSW Infrastructure Ltd., Reg. S 4.95% 21/01/2029	USD	1,200,000	939,059	0.50
Reliance Industries Ltd., Reg. S 3.667% 30/11/2027	USD	550,000	531,388	0.28
TML Holdings Pte. Ltd., Reg. S 5.5% 03/06/2024	USD	1,530,000	1,482,187	0.79
			13,139,010	6.95

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
INDONESIA				
Bank Negara Indonesia Persero Tbk. PT, Reg. S 3.75% 30/03/2026	USD	2,281,000	2,071,211	1.09
Indofood CBP Sukses Makmur Tbk. PT, Reg. S 3.398% 09/06/2031	USD	1,250,000	976,001	0.51
Minejasa Capital BV, Reg. S 5.625% 10/08/2037	USD	2,000,000	1,622,030	0.86
Pakuwon Jati Tbk. PT, Reg. S 4.875% 29/04/2028	USD	1,820,000	1,563,926	0.83
Pertamina Persero PT, Reg. S 6.5% 07/11/2048	USD	1,300,000	1,319,004	0.70
Tower Bersama Infrastructure Tbk. PT, Reg. S 4.25% 21/01/2025	USD	1,872,000	1,810,663	0.96
Tower Bersama Infrastructure Tbk. PT, Reg. S 2.75% 20/01/2026	USD	2,030,000	1,831,363	0.97
			11,194,198	5.92
ISRAEL				
Israel Electric Corp. Ltd., Reg. S, 144A 4.25% 14/08/2028	USD	1,300,000	1,253,003	0.66
Leviathan Bond Ltd., Reg. S, 144A 6.125% 30/06/2025	USD	2,150,000	2,027,175	1.07
Teva Pharmaceutical Finance Netherlands III BV 4.75% 09/05/2027	USD	2,465,000	2,103,759	1.12
			5,383,937	2.85
JAMAICA				
Digicel Ltd., Reg. S 6.75% 01/03/2023	USD	975,000	598,021	0.32
			598,021	0.32
KAZAKHSTAN				
KazMunayGas National Co. JSC, Reg. S 5.75% 19/04/2047	USD	675,000	520,169	0.28
			520,169	0.28
KUWAIT				
Equate Petrochemical BV, Reg. S 4.25% 03/11/2026	USD	3,075,000	3,022,605	1.60
			3,022,605	1.60
MALAYSIA				
Axiata Spv5 Labuan Ltd., Reg. S 3.064% 19/08/2050	USD	1,600,000	1,156,331	0.61
TNB Global Ventures Capital Bhd., Reg. S 3.244% 19/10/2026	USD	1,560,000	1,503,708	0.80
			2,660,039	1.41
MAURITIUS				
Axian Telecom, Reg. S 7.375% 16/02/2027	USD	1,870,000	1,806,955	0.96
			1,806,955	0.96
MEXICO				
Banco Mercantil del Norte SA, Reg. S, FRN 5.875% 31/12/2164	USD	600,000	498,000	0.26
Banco Mercantil del Norte SA, Reg. S, FRN 6.75% Perpetual	USD	750,000	709,680	0.38
Banco Mercantil del Norte SA, Reg. S, FRN 7.625% 31/12/2164	USD	500,000	463,437	0.24
Controladora Mabe SA de CV, 144A 5.6% 23/10/2028	USD	495,000	504,374	0.27
Corp. Inmobiliaria Vesta SAB de CV, Reg. S 3.625% 13/05/2031	USD	1,180,000	944,617	0.50
Orbia Advance Corp. SAB de CV, 144A 5.5% 15/01/2048	USD	890,000	752,177	0.40
Orbia Advance Corp. SAB de CV, Reg. S 5.875% 17/09/2044	USD	685,000	616,524	0.33
Petroleos Mexicanos 6.5%	USD	2,525,000	2,170,692	1.15
Petroleos Mexicanos 6.75%	USD	450,000	272,250	0.14
Sigma Finance Netherlands BV, 144A 4.875% 27/03/2028	USD	555,000	515,667	0.27
			7,447,418	3.94

Responsible Emerging Markets Corporate Bond Fund

continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
MOROCCO					THAILAND				
Vivo Energy Investments BV, Reg. S 5.125% 24/09/2027	USD	2,400,000	2,291,400	1.21	Bangkok Bank PCL, Reg. S, FRN 3.466% 23/09/2036	USD	200,000	167,446	0.09
			2,291,400	1.21	GC Treasury Center Co. Ltd., Reg. S 5.2% 30/03/2052	USD	700,000	616,854	0.33
OMAN					Kasikornbank PCL, Reg. S, FRN 3.343% 02/10/2031	USD	1,920,000	1,731,845	0.91
Bank Muscat SAOG, Reg. S 4.75% 17/03/2026	USD	1,118,000	1,077,271	0.57	PTTEP Treasury Center Co. Ltd., Reg. S 3.903% 06/12/2059	USD	1,200,000	967,002	0.51
Lamar Funding Ltd., Reg. S 3.958% 07/05/2025	USD	900,000	855,925	0.46	Thaioil Treasury Center Co. Ltd., Reg. S 3.5% 17/10/2049	USD	2,265,000	1,476,610	0.78
OmGrid Funding Ltd., Reg. S 5.196% 16/05/2027	USD	1,835,000	1,741,523	0.92				4,959,757	2.62
Oztel Holdings SPC Ltd., Reg. S 5.625% 24/10/2023	USD	400,000	401,762	0.21	TURKEY				
Oztel Holdings SPC Ltd., Reg. S 6.625% 24/04/2028	USD	1,550,000	1,565,454	0.83	Türk Telekomunikasyon A/S, Reg. S 6.875% 28/02/2025	USD	1,025,000	918,554	0.48
			5,641,935	2.99	Türkiye Sise ve Cam Fabrikalari A/S, Reg. S 6.95% 14/03/2026	USD	1,347,000	1,203,437	0.64
PANAMA								2,121,991	1.12
Aeropuerto Internacional de Tocumen SA, 144A 4% 11/08/2041	USD	1,100,000	901,092	0.48	UNITED ARAB EMIRATES				
			901,092	0.48	Acwa Power Management And Investments One Ltd., Reg. S 5.95% 15/12/2039	USD	2,019,952	2,051,261	1.08
PERU					EMG SUKUK Ltd., Reg. S 4.564% 18/06/2024	USD	1,950,000	1,952,438	1.03
Corp. Financiera de Desarrollo SA, Reg. S 2.4% 28/09/2027	USD	1,400,000	1,190,777	0.63	Emirates NBD Bank PJSC, Reg. S, FRN 6.125% Perpetual	USD	1,900,000	1,903,804	1.01
			1,190,777	0.63	MAF Global Securities Ltd., Reg. S, FRN 6.375% Perpetual	USD	1,830,000	1,774,551	0.94
PHILIPPINES								7,682,054	4.06
FPC Resources Ltd., Reg. S 4.375% 11/09/2027	USD	1,510,000	1,445,448	0.76	UNITED STATES OF AMERICA				
Globe Telecom, Inc., Reg. S 2.5% 23/07/2030	USD	1,120,000	898,333	0.48	Kosmos Energy Ltd., Reg. S 7.125% 04/04/2026	USD	835,000	720,350	0.38
Globe Telecom, Inc., Reg. S 3% 23/07/2035	USD	405,000	296,608	0.16				720,350	0.38
Globe Telecom, Inc., Reg. S, FRN 4.2% Perpetual	USD	370,000	348,827	0.18	UZBEKISTAN				
ICTSI Treasury BV, Reg. S 3.5% 16/11/2031	USD	1,050,000	881,277	0.47	Ipoteka-Bank ATIB, Reg. S 5.5% 19/11/2025	USD	1,533,000	1,420,400	0.75
International Container Terminal Services, Inc., Reg. S 4.75% 17/06/2030	USD	1,680,000	1,577,100	0.83				1,420,400	0.75
Manila Water Co., Inc., Reg. S 4.375% 30/07/2030	USD	2,075,000	1,907,917	1.01	VIETNAM				
			7,355,510	3.89	Mong Duong Finance Holdings BV, Reg. S 5.125% 07/05/2029	USD	2,365,000	1,912,694	1.01
QATAR								1,912,694	1.01
Qatar Energy, Reg. S 3.125% 12/07/2041	USD	2,575,000	2,024,280	1.07	Total Bonds				
			2,024,280	1.07				119,149,639	63.03
SAUDI ARABIA					Convertible Bonds				
Dar Al-Arkan Sukuk Co. Ltd., Reg. S 6.875% 21/03/2023	USD	1,400,000	1,407,875	0.75	ARGENTINA				
Saudi Arabian Oil Co., 144A 4.25% 16/04/2039	USD	200,000	185,246	0.10	MercadoLibre, Inc. 2% 15/08/2028	USD	235,000	373,581	0.20
Saudi Arabian Oil Co., Reg. S 3.5% 16/04/2029	USD	200,000	191,143	0.10				373,581	0.20
Saudi Arabian Oil Co., Reg. S 4.25% 16/04/2039	USD	1,150,000	1,065,162	0.56	MALAYSIA				
Saudi Electricity Global Sukuk Co. 2, Reg. S 5.06% 08/04/2043	USD	2,100,000	2,027,913	1.07	Cerah Capital Ltd., Reg. S 0% 08/08/2024	USD	200,000	199,664	0.10
			4,877,339	2.58				199,664	0.10
SOUTH KOREA					Total Convertible Bonds				
Shinhan Bank Co. Ltd., Reg. S 4% 23/04/2029	USD	625,000	600,766	0.32				573,245	0.30
			600,766	0.32	Total Transferable securities and money market instruments admitted to an official exchange listing				
TANZANIA, UNITED REPUBLIC OF								119,722,884	63.33
HTA Group Ltd., Reg. S 7% 18/12/2025	USD	1,025,000	880,885	0.47	Transferable securities and money market instruments dealt in on another regulated market				
			880,885	0.47	Bonds				
					ARGENTINA				
					YPF SA, STEP, Reg. S 4% 12/02/2026	USD	957,010	755,075	0.40
								755,075	0.40

Responsible Emerging Markets Corporate Bond Fund

continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
BRAZIL					JAMAICA				
Azul Investments LLP, Reg. S 7.25% 15/06/2026	USD	593,000	405,338	0.21	Digicel Group Holdings Ltd., FRN 10% 01/04/2024	USD	481,997	470,128	0.25
Braskem Netherlands Finance BV, Reg. S 4.5% 31/01/2030	USD	1,150,000	981,571	0.52	Digicel International Finance Ltd., 144A 8.75% 25/05/2024	USD	376,683	350,889	0.19
BRF SA, Reg. S 4.875% 24/01/2030	USD	1,390,000	1,106,829	0.58	Digicel International Finance Ltd., 144A 8% 31/12/2026	USD	164,346	115,907	0.06
CSN Resources SA, Reg. S 5.875% 08/04/2032	USD	260,000	204,659	0.11				936,924	0.50
Globo Comunicacao e Participacoes SA, Reg. S 5.5% 14/01/2032	USD	2,825,000	2,227,858	1.18	KAZAKHSTAN				
Klabin Austria GmbH, Reg. S 3.2% 12/01/2031	USD	1,700,000	1,299,009	0.69	Tengizchevroil Finance Co. International Ltd., Reg. S 4% 15/08/2026	USD	1,800,000	1,539,254	0.81
Suzano Austria GmbH, Reg. S 7% 16/03/2047	USD	950,000	907,894	0.48				1,539,254	0.81
			7,133,158	3.77	MEXICO				
CHILE					America Movil SAB de CV, Reg. S 5.375% 04/04/2032	USD	1,000,000	881,145	0.47
Agrosuper SA, Reg. S 4.6% 20/01/2032	USD	2,240,000	1,930,194	1.02	Axtel SAB de CV, 144A 6.375% 14/11/2024	USD	1,625,000	1,408,461	0.74
ATP Tower Holdings LLC, Reg. S 4.05% 27/04/2026	USD	920,000	766,181	0.41	BBVA Bancomer SA, FRN, 144A 5.875% 13/09/2034	USD	200,000	176,910	0.09
CAP SA, Reg. S 3.9% 27/04/2031	USD	1,500,000	1,181,062	0.62	BBVA Bancomer SA, Reg. S, FRN 5.125% 18/01/2033	USD	705,000	603,106	0.32
Celulosa Arauco y Constitucion SA, Reg. S 5.15% 29/01/2050	USD	1,350,000	1,112,808	0.59	BBVA Bancomer SA, Reg. S, FRN 5.875% 13/09/2034	USD	2,050,000	1,813,328	0.96
Falabella SA, Reg. S 3.375% 15/01/2032	USD	1,635,000	1,337,174	0.71	Cometa Energia SA de CV, Reg. S 6.375% 24/04/2035	USD	1,839,600	1,781,735	0.94
Interchile SA, Reg. S 4.5% 30/06/2056	USD	1,880,000	1,549,002	0.82	Industrias Penoles SAB de CV, 144A 4.75% 06/08/2050	USD	800,000	633,504	0.34
Kenbourne Invest SA, Reg. S 4.7% 22/01/2028	USD	1,470,000	1,123,500	0.59	Metalsa SA de CV, Reg. S 3.75% 04/05/2031	USD	1,900,000	1,344,164	0.71
Sociedad de Transmision Austral SA, Reg. S 4% 27/01/2032	USD	1,350,000	1,028,187	0.54	Sixsigma Networks Mexico SA de CV, Reg. S 7.5% 02/05/2025	USD	1,000,000	904,228	0.48
VTR Comunicaciones SpA, 144A 4.375% 15/04/2029	USD	2,700,000	1,827,441	0.97				9,546,581	5.05
			11,855,549	6.27	PANAMA				
CHINA					Aeropuerto Internacional de Tocumen SA, Reg. S 4% 11/08/2041	USD	400,000	327,670	0.17
Lenovo Group Ltd., Reg. S 5.875% 24/04/2025	USD	1,125,000	1,158,660	0.61	Banco General SA, Reg. S, FRN 5.25% 31/12/2164	USD	1,125,000	1,032,368	0.55
Tencent Holdings Ltd., Reg. S 3.84% 22/04/2051	USD	200,000	154,578	0.08	C&W Senior Financing DAC, 144A 6.875% 15/09/2027	USD	700,000	631,288	0.33
Tencent Holdings Ltd., Reg. S 3.29% 03/06/2060	USD	725,000	481,230	0.26	Sable International Finance Ltd., Reg. S 5.75% 07/09/2027	USD	1,787,000	1,639,215	0.87
			1,794,468	0.95				3,630,541	1.92
COLOMBIA					PARAGUAY				
Banco Davivienda SA, Reg. S, FRN 6.65% 31/12/2164	USD	2,175,000	1,726,712	0.91	Telefonica Celular del Paraguay SA, Reg. S 5.875% 15/04/2027	USD	2,080,000	1,918,487	1.02
Canacol Energy Ltd., 144A 5.75% 24/11/2028	USD	700,000	578,039	0.31				1,918,487	1.02
Canacol Energy Ltd., Reg. S 5.75% 24/11/2028	USD	900,000	743,193	0.39	PERU				
Geopark Ltd., Reg. S 5.5% 17/01/2027	USD	655,000	552,367	0.29	Banco de Credito del Peru SA, FRN, 144A 3.25% 30/09/2031	USD	1,205,000	1,057,942	0.56
			3,600,311	1.90	Banco de Credito del Peru SA, Reg. S, FRN 3.25% 30/09/2031	USD	980,000	860,401	0.45
GUATEMALA					Cia de Minas Buenaventura SAA, Reg. S 5.5% 23/07/2026	USD	1,400,000	1,276,513	0.68
CT Trust, Reg. S 5.125% 03/02/2032	USD	890,000	740,462	0.39	Consorcio Transmantaro SA, Reg. S 5.2% 11/04/2038	USD	1,090,000	980,308	0.52
			740,462	0.39	InRetail Consumer, Reg. S 3.25% 22/03/2028	USD	1,150,000	958,996	0.51
INDIA								5,134,160	2.72
CA Magnum Holdings, Reg. S 5.375% 31/10/2026	USD	610,000	531,961	0.28	THAILAND				
Export-Import Bank of India, Reg. S 3.375% 05/08/2026	USD	2,700,000	2,575,976	1.36	Bangkok Bank PCL, Reg. S, FRN 3.733% 25/09/2034	USD	3,075,000	2,710,228	1.43
			3,107,937	1.64				2,710,228	1.43
ISRAEL					TURKEY				
ICL Group Ltd., Reg. S, 144A 6.375% 31/05/2038	USD	1,920,000	1,910,400	1.01	Akbank TAS, Reg. S 6.8% 06/02/2026	USD	650,000	582,930	0.31
Teva Pharmaceutical Finance Netherlands III BV 6.75% 01/03/2028	USD	900,000	834,952	0.44				582,930	0.31
			2,745,352	1.45					

Responsible Emerging Markets Corporate Bond Fund

continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
UNITED STATES OF AMERICA				
Hyundai Capital America, Reg. S 3.5% 02/11/2026	USD	1,100,000	1,044,178	0.56
LCPR Senior Secured Financing DAC, 144A 6.75% 15/10/2027	USD	1,410,000	1,307,342	0.69
LCPR Senior Secured Financing DAC, Reg. S 6.75% 15/10/2027	USD	594,000	550,752	0.29
			2,902,272	1.54
Total Bonds			60,633,689	32.07

Convertible Bonds

CHINA				
Huazhu Group Ltd., 144A 3% 01/05/2026	USD	357,000	420,057	0.22
Huazhu Group Ltd. 3% 01/05/2026	USD	235,000	270,076	0.14
Vnet Group, Inc. 0% 01/02/2026	USD	2,100,000	1,732,500	0.92
			2,422,633	1.28
SINGAPORE				
Sea Ltd. 0.25% 15/09/2026	USD	530,000	385,753	0.21
			385,753	0.21
Total Convertible Bonds			2,808,386	1.49

Equities

UNITED KINGDOM				
Mriya Farming plc 'B'	GBP	239	3	-
Mriya Farming Recovery Certificates	EUR	171,509	1,787	-
			1,790	-
Total Equities			1,790	-
Total Transferable securities and money market instruments dealt in on another regulated market			63,443,865	33.56
Total Investments			183,166,749	96.89

Financial Futures Contracts

Security Description	Number of Contracts	Currency	Unrealised Gain/(Loss) USD	% of Net Assets
US Ultra Bond, 21/09/2022	(25)	USD	79,179	0.04
Total Unrealised Gain on Financial Futures Contracts - Assets			79,179	0.04
US 10 Year Note, 21/09/2022	(158)	USD	(273,659)	(0.14)
Total Unrealised Loss on Financial Futures Contracts - Liabilities			(273,659)	(0.14)
Net Unrealised Loss on Financial Futures Contracts - Liabilities			(194,480)	(0.10)

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
USD	1,890,161	EUR	1,785,883	29/07/2022	J.P. Morgan	26,698	0.02
USD	1,819,333	EUR	1,739,000	29/07/2022	UBS	4,790	-
USD	1,276	GBP	1,047	01/07/2022	J.P. Morgan	3	-
USD	555,897	GBP	454,895	29/07/2022	J.P. Morgan	2,512	-
Total Unrealised Gain on Forward Currency Exchange Contracts						34,003	0.02

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
EUR	792	USD	834	01/07/2022	J.P. Morgan	(9)	-
EUR	81,558,417	USD	86,018,031	29/07/2022	HSBC	(916,693)	(0.48)
EUR	3,938	USD	4,172	29/07/2022	J.P. Morgan	(63)	-
GBP	419,895	USD	513,038	01/07/2022	J.P. Morgan	(2,454)	-
GBP	2,061,948	USD	2,518,552	29/07/2022	J.P. Morgan	(10,168)	(0.01)
Total Unrealised Loss on Forward Currency Exchange Contracts						(929,387)	(0.49)
Net Unrealised Loss on Forward Currency Exchange Contracts						(895,384)	(0.47)

Cash	5,189,713	2.75
Other assets/(liabilities)	691,794	0.36
Total net assets	189,048,256	100.00

Geographic Allocation of Portfolio

	% of Net Assets
Chile	9.01
Mexico	8.99
India	8.59
China	7.31
Indonesia	5.92
Colombia	5.46
Brazil	5.17
Israel	4.30
United Arab Emirates	4.06
Thailand	4.05
Philippines	3.89
Peru	3.35
Oman	2.99
Saudi Arabia	2.58
Panama	2.40
United States of America	1.92
Kuwait	1.60
Malaysia	1.51
Turkey	1.43
Morocco	1.21
Hong Kong	1.11
Kazakhstan	1.09
Qatar	1.07
Paraguay	1.02
Vietnam	1.01
Mauritius	0.96
Jamaica	0.82
Uzbekistan	0.75
Georgia	0.74
Argentina	0.60
Ghana	0.59
Tanzania, United Republic of	0.47
Guatemala	0.39
South Korea	0.32
Singapore	0.21
United Kingdom	-
Total Investments	96.89
Cash and Other assets/(liabilities)	3.11
Total	100.00

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

Responsible Euro Corporate Bond Fund

INVESTMENT OBJECTIVE

The fund's objective is to maximise the value of its shares through both growth in the value of, and income from, its investments.

The fund is actively managed and invests mainly in a diversified portfolio of corporate bonds that are denominated in euro.

Although the fund does not have sustainable investment as an objective, the promotion of environmental and social characteristics is achieved through the investment manager's avoidance of sectors or companies, whose activities may be considered harmful to the environment and/or society through the application of its proprietary socially responsible screen (exclusion list). As a consequence, specific companies whose business activities involve controversial weapons (cluster munitions, anti-personnel mines, incendiary, chemical, biological and nuclear weapons), tobacco production, coal production, assault-style weapons for civilian use, adult entertainment, direct gambling operations and certain conduct-based criteria are excluded.

For further details see the T. Rowe Price Responsible Exclusion List section of the current prospectus.

The fund invests primarily in debt securities denominated in euro. The fund may also invest in debt securities issued by Eurozone governments and government agencies, and in securities denominated in other currencies than the euro. Portfolio debt securities can include fixed and floating rate bonds as well as preferred shares and other transferable debt securities of any type, including high yield securities. The fund may invest up to 25% in convertible bonds (including, to a limited extent, in contingent convertible bonds).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

The investments underlying this fund do not take into account the EU criteria for environmentally sustainable economic activities under the Taxonomy Regulation. Therefore, the "do no significant harm" principle is currently also not applicable.

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in debt securities and credit indices. The fund may use total return swaps (TRS) and any use is expected to be on a temporary basis and dependent on market conditions or when prevailing market conditions cause TRS to be the most efficient instrument to express a view in a particular credit and to manage significant cash flows. Use of TRS is expected for efficient portfolio management and the impact is expected to be an increase in risk-adjusted returns and the reduction of cash drag. Investors should refer to the "Total Return Swaps" section of the current prospectus for more details on the expected and maximum use of total return swaps by the fund. Any use of derivatives aims to be consistent with the fund objectives and the environmental and social characteristics described within the 'Objective and Investment Policy' of the fund. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
AUSTRALIA				
Australia & New Zealand Banking Group Ltd., Reg. S, FRN 0.669% 05/05/2031	EUR	1,100,000	952,585	0.41
Brambles Finance Ltd., Reg. S 2.375% 12/06/2024	EUR	900,000	894,262	0.39
Brambles Finance plc, Reg. S 1.5% 04/10/2027	EUR	2,000,000	1,875,770	0.81
Transurban Finance Co. Pty. Ltd., Reg. S 1.45% 16/05/2029	EUR	1,500,000	1,331,301	0.57
			5,053,918	2.18
AUSTRIA				
Erste Group Bank AG, Reg. S 0.375% 16/04/2024	EUR	200,000	193,970	0.08
Erste Group Bank AG, Reg. S, FRN 1% 10/06/2030	EUR	700,000	633,686	0.27
Erste Group Bank AG, Reg. S, FRN 1.625% 08/09/2031	EUR	1,500,000	1,341,498	0.58
JAB Holdings BV, Reg. S 4.75% 29/06/2032	EUR	1,500,000	1,495,106	0.65
			3,664,260	1.58

Responsible Euro Corporate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
BELGIUM									
Aedifica SA, REIT, Reg. S 0.75% 09/09/2031	EUR	1,500,000	1,062,679	0.46	Societe Generale SA, Reg. S 0.75% 25/01/2027	EUR	1,300,000	1,148,337	0.49
Anheuser-Busch InBev SA/NV, Reg. S 1.65% 28/03/2031	EUR	1,500,000	1,335,139	0.57	Suez SACA, Reg. S 2.375% 24/05/2030	EUR	1,000,000	921,330	0.40
Belfius Bank SA, Reg. S 0.375% 08/06/2027	EUR	600,000	524,271	0.23	Suez SACA, Reg. S 2.875% 24/05/2034	EUR	1,000,000	890,766	0.38
Belfius Bank SA, Reg. S 0.125% 08/02/2028	EUR	1,000,000	855,699	0.37	Ubisoft Entertainment SA, Reg. S 1.289% 30/01/2023	EUR	1,600,000	1,600,547	0.69
KBC Group NV, Reg. S, FRN 0.5% 03/12/2029	EUR	600,000	544,654	0.23				24,265,083	10.46
VGP NV, Reg. S 1.625% 17/01/2027	EUR	1,000,000	788,729	0.34	GERMANY				
VGP NV, Reg. S 2.25% 17/01/2030	EUR	1,000,000	690,609	0.30	Allianz SE, Reg. S, FRN 3.375% Perpetual	EUR	1,500,000	1,465,920	0.63
			5,801,780	2.50	alstria office REIT-AG, Reg. S 0.5% 26/09/2025	EUR	900,000	762,292	0.33
BERMUDA									
Bacardi Ltd., Reg. S 2.75% 03/07/2023	EUR	1,500,000	1,511,085	0.65	alstria office REIT-AG, Reg. S 1.5% 23/06/2026	EUR	600,000	511,280	0.22
			1,511,085	0.65	Bundesrepublik Deutschland, Reg. S 0% 15/02/2032	EUR	9,500,000	8,315,652	3.58
CHINA									
Prosus NV, Reg. S 2.085% 19/01/2030	EUR	1,500,000	1,149,499	0.50	Commerzbank AG, Reg. S, FRN 4% 05/12/2030	EUR	400,000	380,683	0.16
Prosus NV, Reg. S 2.778% 19/01/2034	EUR	1,500,000	1,047,807	0.45	Commerzbank AG, Reg. S, FRN 1.375% 29/12/2031	EUR	900,000	737,861	0.32
			2,197,306	0.95	Deutsche Lufthansa AG, Reg. S 1.625% 16/11/2023	EUR	600,000	577,605	0.25
DENMARK									
Carlsberg Breweries A/S, Reg. S 0.875% 01/07/2029	EUR	1,000,000	857,721	0.37	Eurogrid GmbH, Reg. S 1.113% 15/05/2032	EUR	400,000	327,789	0.14
Coloplast Finance BV, Reg. S 2.75% 19/05/2030	EUR	400,000	387,514	0.16	Fraport AG Frankfurt Airport Services Worldwide, Reg. S 1.875% 31/03/2028	EUR	2,000,000	1,753,002	0.75
DSV Finance BV, Reg. S 1.375% 16/03/2030	EUR	1,500,000	1,319,527	0.57	Hannover Rueck SE, Reg. S, FRN 1.75% 08/10/2040	EUR	600,000	485,762	0.21
DSV Panalpina Finance BV, Reg. S 0.875% 17/09/2036	EUR	1,500,000	1,037,467	0.45	Hannover Rueck SE, Reg. S, FRN 1.375% 30/06/2042	EUR	1,500,000	1,128,109	0.49
			3,602,229	1.55	Infinion Technologies AG, Reg. S 0.625% 17/02/2025	EUR	500,000	480,666	0.21
FINLAND									
Elisa OYJ, Reg. S 0.25% 15/09/2027	EUR	2,526,000	2,241,653	0.97	Santander Consumer Bank AG, Reg. S 0.75% 17/10/2022	EUR	300,000	300,370	0.13
			2,241,653	0.97	Symrise AG, Reg. S 1.25% 29/11/2025	EUR	1,300,000	1,248,177	0.54
FRANCE									
Banque Federative du Credit Mutuel SA, Reg. S 3% 11/09/2025	EUR	2,000,000	1,976,247	0.85	Vantage Towers AG, Reg. S 0.375% 31/03/2027	EUR	1,000,000	862,917	0.37
Banque Federative du Credit Mutuel SA, Reg. S 2.625% 06/11/2029	EUR	2,000,000	1,872,820	0.81	Volkswagen International Finance NV, Reg. S 3.75% 28/09/2027	EUR	1,000,000	1,013,835	0.44
BNP Paribas SA, Reg. S, FRN 2.125% 23/01/2027	EUR	500,000	480,680	0.21	Volkswagen International Finance NV, Reg. S, FRN 3.748% Perpetual	EUR	400,000	341,732	0.15
BNP Paribas SA, Reg. S, FRN 0.875% 31/08/2033	EUR	2,500,000	1,968,445	0.85				20,693,652	8.92
Credit Agricole Assurances SA, Reg. S, FRN 2.625% 29/01/2048	EUR	500,000	439,366	0.19	ICELAND				
Credit Agricole SA 2.7% 15/07/2025	EUR	2,500,000	2,488,275	1.07	Arion Banki HF, Reg. S 1% 20/03/2023	EUR	300,000	298,683	0.13
Credit Agricole SA 0.125% 09/12/2027	EUR	2,000,000	1,684,426	0.73	Arion Banki HF, Reg. S 0.625% 27/05/2024	EUR	2,560,000	2,442,391	1.05
Holding d'Infrastructures de Transport SASU, Reg. S 1.625% 27/11/2027	EUR	1,000,000	898,925	0.39	Arion Banki HF, Reg. S 0.375% 14/07/2025	EUR	735,000	663,902	0.29
Orange SA, Reg. S, FRN 1.375% Perpetual	EUR	300,000	224,407	0.10	Islandsbanki HF, Reg. S 0.5% 20/11/2023	EUR	902,000	881,916	0.38
RCI Banque SA, Reg. S 0.75% 10/04/2023	EUR	3,000,000	2,971,209	1.28	Islandsbanki HF, Reg. S, FRN 1.125% 19/01/2024	EUR	750,000	747,751	0.32
RCI Banque SA, Reg. S 0.5% 14/07/2025	EUR	300,000	270,677	0.12	Landsbankinn HF, Reg. S 1% 30/05/2023	EUR	1,070,000	1,058,160	0.46
RCI Banque SA, Reg. S, FRN 2.625% 18/02/2030	EUR	300,000	261,471	0.11	Landsbankinn HF, Reg. S 0.5% 20/05/2024	EUR	630,000	600,094	0.26
RTE Reseau de Transport d'Electricite SADIR, Reg. S 0.75% 12/01/2034	EUR	2,500,000	1,952,418	0.84	Landsbankinn HF, Reg. S 0.375% 23/05/2025	EUR	2,500,000	2,302,605	0.99
SEB SA, Reg. S 1.5% 31/05/2024	EUR	700,000	693,167	0.30	Landsbankinn HF, Reg. S, FRN 3.125% 06/09/2028	EUR	1,000,000	972,500	0.42
Societe Generale SA, Reg. S 4% 07/06/2023	EUR	1,500,000	1,521,570	0.65				9,968,002	4.30

Responsible Euro Corporate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
IRELAND					NETHERLANDS				
AIB Group plc, Reg. S, FRN 2.875% 30/05/2031	EUR	1,073,000	973,715	0.42	ING Groep NV, Reg. S 1% 20/09/2023	EUR	1,000,000	994,068	0.43
Bank of Ireland Group plc, Reg. S 1.375% 29/08/2023	EUR	700,000	694,700	0.30	ING Groep NV, Reg. S, FRN 1.25% 16/02/2027	EUR	900,000	837,235	0.36
Bank of Ireland Group plc, Reg. S, FRN 0.75% 08/07/2024	EUR	1,199,000	1,177,633	0.51	ING Groep NV, Reg. S, FRN 1.625% 26/09/2029	EUR	200,000	189,448	0.08
Bank of Ireland Group plc, Reg. S, FRN 2.375% 14/10/2029	EUR	1,000,000	939,387	0.40	ING Groep NV, Reg. S, FRN 1% 13/11/2030	EUR	500,000	444,985	0.19
Experian Europe DAC, Reg. S 1.56% 16/05/2031	EUR	400,000	343,225	0.15	ING Groep NV, Reg. S, FRN 1.75% 16/02/2031	EUR	1,200,000	1,040,347	0.45
XLIT Ltd., FRN 3.25% 29/06/2047	EUR	550,000	586,577	0.25	NN Group NV, Reg. S, FRN 4.375% Perpetual	EUR	1,200,000	1,177,057	0.51
			4,715,237	2.03	TenneT Holding BV, Reg. S 2.125% 17/11/2029	EUR	676,000	647,365	0.28
ITALY					TenneT Holding BV, Reg. S 2.375% 17/05/2033	EUR	1,000,000	933,462	0.40
Aeroporti di Roma SpA, Reg. S 1.75% 30/07/2031	EUR	2,000,000	1,531,166	0.66				6,263,967	2.70
Assicurazioni Generali SpA, Reg. S, FRN 10.125% 10/07/2042	EUR	1,000,000	1,001,890	0.43	NEW ZEALAND				
Autostrade per l'Italia SpA, Reg. S 2% 04/12/2028	EUR	1,000,000	820,286	0.35	Chorus Ltd., Reg. S 0.875% 05/12/2026	EUR	2,500,000	2,291,363	0.99
Autostrade per l'Italia SpA, Reg. S 1.75% 26/06/2026	EUR	1,000,000	907,569	0.39				2,291,363	0.99
Davide Campari-Milano NV, Reg. S 1.25% 06/10/2027	EUR	2,000,000	1,823,496	0.79	NORWAY				
Enel Finance International NV, Reg. S 0% 17/06/2024	EUR	2,000,000	1,928,872	0.83	Avinor A/S, Reg. S 0.75% 01/10/2030	EUR	2,967,000	2,448,360	1.06
Enel Finance International NV, Reg. S 0.875% 17/06/2036	EUR	1,500,000	980,001	0.42	DNB Bank ASA, Reg. S, FRN 1.125% 20/03/2028	EUR	600,000	591,964	0.25
FCA Bank SpA, Reg. S 0.5% 18/09/2023	EUR	1,500,000	1,480,050	0.64				3,040,324	1.31
FCA Bank SpA, Reg. S 0% 16/04/2024	EUR	1,000,000	964,975	0.42	PORTUGAL				
FCA Bank SpA, Reg. S 0.5% 13/09/2024	EUR	807,000	779,882	0.34	Banco Comercial Portugues SA, Reg. S, FRN 1.125% 12/02/2027	EUR	1,500,000	1,255,541	0.54
Ferrari NV, Reg. S 1.5% 27/05/2025	EUR	2,990,000	2,889,925	1.25	Galp Energia SGPS SA, Reg. S 2% 15/01/2026	EUR	800,000	760,300	0.33
Intesa Sanpaolo SpA, Reg. S 6.625% 13/09/2023	EUR	1,000,000	1,038,195	0.45	Galp Energia SGPS SA, Reg. S 1% 15/02/2023	EUR	1,000,000	998,900	0.43
Leasys SpA, Reg. S 0% 22/07/2024	EUR	560,000	535,602	0.23	NOS SGPS SA, Reg. S 1.125% 02/05/2023	EUR	1,000,000	997,001	0.43
Mediobanca Banca di Credito Finanziario SpA, Reg. S 1% 08/09/2027	EUR	300,000	263,184	0.11				4,011,742	1.73
Mediobanca Banca di Credito Finanziario SpA, Reg. S, FRN 2.3% 23/11/2030	EUR	250,000	220,364	0.09	SPAIN				
UniCredit Leasing Corp. IFN SA, Reg. S 0.502% 18/10/2022	EUR	2,500,000	2,498,102	1.08	Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 2.575% 22/02/2029	EUR	1,600,000	1,564,920	0.68
UniCredit SpA, Reg. S, FRN 2.2% 22/07/2027	EUR	1,000,000	913,674	0.39	Banco de Sabadell SA, Reg. S 1.75% 10/05/2024	EUR	800,000	774,664	0.33
			20,577,233	8.87	Banco de Sabadell SA, Reg. S, FRN 2.625% 24/03/2026	EUR	200,000	190,642	0.08
JAPAN					Banco de Sabadell SA, Reg. S, FRN 2.5% 15/04/2031	EUR	700,000	584,804	0.25
Asahi Group Holdings Ltd., Reg. S 0.01% 19/04/2024	EUR	667,000	643,617	0.28	Banco de Sabadell SA, Reg. S 0.875% 05/03/2023	EUR	1,200,000	1,196,010	0.52
			643,617	0.28	Banco Santander SA, Reg. S 0.5% 04/02/2027	EUR	1,200,000	1,053,598	0.45
LUXEMBOURG					Banco Santander SA, Reg. S, FRN 0.625% 24/06/2029	EUR	2,000,000	1,678,650	0.72
Blackstone Property Partners Europe Holdings Sarl, Reg. S 2% 15/02/2024	EUR	324,000	315,040	0.14	CaixaBank SA, Reg. S 1.125% 12/11/2026	EUR	400,000	360,541	0.16
Blackstone Property Partners Europe Holdings Sarl, Reg. S 1.75% 12/03/2029	EUR	2,700,000	2,175,156	0.94	CaixaBank SA, Reg. S, FRN 0.375% 18/11/2026	EUR	500,000	451,242	0.19
Eurofins Scientific SE, Reg. S 4% 06/07/2029	EUR	1,291,000	1,287,273	0.56	CaixaBank SA, Reg. S, FRN 0.5% 09/02/2029	EUR	500,000	412,986	0.18
Logicor Financing Sarl, Reg. S 0.625% 17/11/2025	EUR	600,000	535,858	0.23	CaixaBank SA, Reg. S, FRN 2.25% 17/04/2030	EUR	700,000	651,361	0.28
Logicor Financing Sarl, Reg. S 0.875% 14/01/2031	EUR	1,366,000	956,319	0.41	Cellnex Telecom SA, Reg. S 1.75% 23/10/2030	EUR	2,000,000	1,427,176	0.62
SES SA, Reg. S 3.5% 14/01/2029	EUR	1,000,000	976,970	0.42	Iberdrola Finanzas SA, Reg. S 1.375% 11/03/2032	EUR	1,000,000	865,549	0.37
			6,246,616	2.70	Inmobiliaria Colonial Socimi SA, REIT, Reg. S 1.625% 28/11/2025	EUR	1,000,000	943,906	0.41
					Santander Consumer Finance SA, Reg. S 1% 27/02/2024	EUR	300,000	294,996	0.13

Responsible Euro Corporate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Santander Consumer Finance SA, Reg. S 0.375% 27/06/2024	EUR	800,000	772,734	0.33	NatWest Group plc, Reg. S, FRN 1.043% 14/09/2032	EUR	2,000,000	1,631,020	0.70
Telefonica Emisiones SA, Reg. S 2.592% 25/05/2031	EUR	800,000	762,076	0.33	NatWest Markets plc, Reg. S 1.375% 02/03/2027	EUR	1,500,000	1,385,018	0.60
			13,985,855	6.03	Rentokil Initial Finance BV, Reg. S 3.875% 27/06/2027	EUR	240,000	244,093	0.10
SWEDEN					Rentokil Initial Finance BV, Reg. S 4.375% 27/06/2030	EUR	200,000	205,800	0.09
Akelius Residential Property Financing BV, Reg. S 1% 17/01/2028	EUR	685,000	575,569	0.25	Santander UK Group Holdings plc, Reg. S, FRN 0.391% 28/02/2025	EUR	970,000	936,295	0.40
Akelius Residential Property Financing BV, Reg. S 1.125% 11/01/2029	EUR	800,000	651,930	0.28	Standard Chartered plc, Reg. S 3.625% 23/11/2022	EUR	2,000,000	2,018,832	0.87
Electrolux AB, Reg. S 2.5% 18/05/2030	EUR	1,000,000	947,027	0.41	Standard Chartered plc, Reg. S 2.5% 09/09/2030	EUR	1,000,000	942,809	0.41
Heimstaden Bostad AB, Reg. S, FRN 3% Perpetual	EUR	400,000	204,066	0.09	Standard Chartered plc, Reg. S, FRN 0.85% 27/01/2028	EUR	1,500,000	1,317,220	0.57
Heimstaden Bostad Treasury BV 1.375% 03/03/2027	EUR	900,000	740,449	0.32	Standard Chartered plc, Reg. S, FRN 1.2% 23/09/2031	EUR	1,000,000	859,309	0.37
Sagax Euro Mtn NL BV, Reg. S 0.75% 26/01/2028	EUR	500,000	384,788	0.16	Stellantis NV, Reg. S 3.875% 05/01/2026	EUR	1,762,000	1,780,098	0.77
Sagax Euro Mtn NL BV, Reg. S 1% 17/05/2029	EUR	1,000,000	735,640	0.32	Tesco Corporate Treasury Services plc, Reg. S 1.375% 24/10/2023	EUR	676,000	672,253	0.29
Swedbank AB, Reg. S, FRN 1.5% 18/09/2028	EUR	700,000	687,162	0.30	Tesco Corporate Treasury Services plc, Reg. S 0.375% 27/07/2029	EUR	1,883,000	1,458,908	0.63
Tele2 AB, Reg. S 0.75% 23/03/2031	EUR	3,100,000	2,517,867	1.08	Vodafone Group plc, Reg. S 1.6% 29/07/2031	EUR	700,000	614,448	0.26
			7,444,498	3.21				28,776,097	12.41
SWITZERLAND					UNITED STATES OF AMERICA				
Adecco International Financial Services BV, Reg. S 0.125% 21/09/2028	EUR	600,000	492,640	0.21	AbbVie, Inc. 0.75% 18/11/2027	EUR	1,500,000	1,339,787	0.58
Credit Suisse Group AG, Reg. S, FRN 2.875% 02/04/2032	EUR	2,500,000	2,104,146	0.91	American Medical Systems Europe BV 0.75% 08/03/2025	EUR	1,000,000	958,634	0.41
Swiss Re Finance UK plc, Reg. S, FRN 2.714% 04/06/2052	EUR	2,100,000	1,711,229	0.74	American Medical Systems Europe BV 1.375% 08/03/2028	EUR	393,000	359,218	0.16
UBS Group AG, Reg. S, FRN 1% 21/03/2025	EUR	1,500,000	1,464,784	0.63	Athene Global Funding, Reg. S 0.366% 10/09/2026	EUR	2,000,000	1,777,030	0.77
UBS Group AG, Reg. S, FRN 0.25% 05/11/2028	EUR	1,500,000	1,265,802	0.55	Bank of America Corp., Reg. S, FRN 1.102% 24/05/2032	EUR	1,500,000	1,209,614	0.52
UBS Group AG, Reg. S 1.25% 01/09/2026	EUR	200,000	185,307	0.08	Becton Dickinson Euro Finance Sarl 0.334% 13/08/2028	EUR	310,000	259,282	0.11
Zurich Finance Ireland Designated Activity Co., Reg. S, FRN 1.875% 17/09/2050	EUR	2,500,000	2,042,303	0.88	Becton Dickinson Euro Finance Sarl 1.336% 13/08/2041	EUR	3,000,000	1,888,920	0.81
			9,266,211	4.00	Citigroup, Inc., Reg. S, FRN 1.25% 06/07/2026	EUR	2,000,000	1,904,300	0.82
UNITED KINGDOM					Duke Energy Corp. 3.1% 15/06/2028	EUR	2,000,000	1,977,706	0.85
Aviva plc, Reg. S, FRN 3.375% 04/12/2045	EUR	1,200,000	1,176,787	0.51	Euronet Worldwide, Inc. 1.375% 22/05/2026	EUR	2,000,000	1,750,700	0.76
Barclays plc, Reg. S, FRN 3.375% 02/04/2025	EUR	920,000	927,372	0.40	Fidelity National Information Services, Inc. 0.75% 21/05/2023	EUR	2,000,000	1,986,844	0.86
Barclays plc, Reg. S, FRN 2.885% 31/01/2027	EUR	600,000	583,895	0.25	Goldman Sachs Group, Inc. (The), Reg. S 0.25% 26/01/2028	EUR	2,000,000	1,673,728	0.72
Barclays plc, Reg. S, FRN 0.577% 09/08/2029	EUR	1,000,000	814,173	0.35	Goldman Sachs Group, Inc. (The), Reg. S 0.75% 23/03/2032	EUR	600,000	448,566	0.19
Barclays plc, Reg. S, FRN 1.125% 22/03/2031	EUR	574,000	499,883	0.22	Goldman Sachs Group, Inc. (The), Reg. S, FRN 0.01% 30/04/2024	EUR	1,400,000	1,377,621	0.59
Diageo Capital BV, Reg. S 1.875% 08/06/2034	EUR	1,500,000	1,314,633	0.57	Highland Holdings Sarl 0.318% 15/12/2026	EUR	696,000	621,578	0.27
easyJet plc, Reg. S 1.75% 09/02/2023	EUR	2,000,000	1,984,210	0.86	JPMorgan Chase & Co., Reg. S, FRN 1.963% 23/03/2030	EUR	1,000,000	912,421	0.39
HSBC Holdings plc, Reg. S, FRN 1.5% 04/12/2024	EUR	800,000	791,946	0.34	Liberty Mutual Group, Inc., Reg. S, FRN 3.625% 23/05/2059	EUR	1,000,000	903,580	0.39
HSBC Holdings plc, Reg. S, FRN 0.641% 24/09/2029	EUR	2,000,000	1,642,751	0.71	Liberty Mutual Group, Inc., Reg. S 2.75% 04/05/2026	EUR	1,000,000	996,814	0.43
Infirma plc, Reg. S 1.5% 05/07/2023	EUR	2,200,000	2,166,972	0.93	Medtronic Global Holdings SCA 0.375% 15/10/2028	EUR	583,000	505,253	0.22
National Grid plc, Reg. S 2.949% 30/03/2030	EUR	1,500,000	1,437,762	0.62	Metropolitan Life Global Funding I, Reg. S 0.5% 25/05/2029	EUR	2,000,000	1,706,065	0.74
Nationwide Building Society, Reg. S, FRN 2% 25/07/2029	EUR	1,000,000	963,456	0.42					
NatWest Group plc, Reg. S, FRN 0.78% 26/02/2030	EUR	500,000	406,154	0.17					

Responsible Euro Corporate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Mondelez International Holdings Netherlands BV, Reg. S 0.625% 09/09/2032	EUR	1,000,000	769,291	0.33
Mondelez International Holdings Netherlands BV, Reg. S 1.25% 09/09/2041	EUR	1,000,000	625,479	0.27
Morgan Stanley 1.875% 27/04/2027	EUR	1,000,000	939,774	0.41
Morgan Stanley, FRN 0.637% 26/07/2024	EUR	1,070,000	1,054,677	0.45
Nasdaq, Inc. 0.9% 30/07/2033	EUR	1,000,000	733,167	0.32
Thermo Fisher Scientific Finance I BV 0% 18/11/2025	EUR	1,000,000	927,841	0.40
Thermo Fisher Scientific Finance I BV 1.625% 18/10/2041	EUR	1,500,000	1,074,598	0.46
Thermo Fisher Scientific, Inc. 2.375% 15/04/2032	EUR	174,000	164,752	0.07
Upjohn Finance BV, Reg. S 1.908% 23/06/2032	EUR	2,000,000	1,481,722	0.64
Visa, Inc. 2% 15/06/2029	EUR	1,094,000	1,055,357	0.46
Total Bonds			33,384,319	14.40
Total Transferable securities and money market instruments admitted to an official exchange listing			219,646,047	94.72
Total Investments			219,646,047	94.72

Credit Default Swap Contracts

Nominal Amount	Currency	Counterparty	Reference Entity	Buy/ Sell	Interest (Paid)/ Received Rate	Maturity Date	Market Value EUR	% of Net Assets
15,000,000	EUR	J.P. Morgan	ITRAXX.EUROPE. CROSSOVER.37-V1	Buy	(5.00)%	20/06/2027	453,324	0.20
55,000,000	EUR	J.P. Morgan	ITRAXX.EUROPE. MAIN.37-V1	Buy	(1.00)%	20/06/2027	429,947	0.18
1,500,000	EUR	J.P. Morgan	BASF SE 2% 05/12/2022	Buy	(1.00)%	20/06/2027	38,063	0.02
2,500,000	EUR	J.P. Morgan	EDP Finance BV 1.875% 29/09/2023	Sell	1.00%	20/12/2022	7,594	-
1,500,000	EUR	J.P. Morgan	LANXESS AG 1% 07/10/2026	Buy	(1.00)%	20/06/2027	77,151	0.03
Total Credit Default Swap Contracts at Fair Value - Assets							1,006,079	0.43
Net Market Value on Credit Default Swap Contracts - Assets							1,006,079	0.43

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) EUR	% of Net Assets
GBP	500,000	EUR	579,607	29/07/2022	J.P. Morgan	3,325	-
USD	41,854,522	EUR	39,762,611	29/07/2022	Morgan Stanley	349,450	0.15
Total Unrealised Gain on Forward Currency Exchange Contracts						352,775	0.15
EUR	580,230	GBP	500,000	29/07/2022	J.P. Morgan	(2,703)	-
EUR	560,466	USD	589,952	29/07/2022	Morgan Stanley	(4,925)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(7,628)	-
Net Unrealised Gain on Forward Currency Exchange Contracts						345,147	0.15

Swaption Contracts

Quantity	Security Description	Currency	Counterparty	Market Value EUR	% of Net Assets
(12,500,000)	ITRAXX.EUROPE.CROSSOVER.37-V1, Put, 0.065%, 20/07/2022	EUR	Bank of America Merrill Lynch	(90,051)	(0.04)
Net Market Value on Swaption Contracts - Liabilities				(90,051)	(0.04)
Cash				9,663,691	4.17
Other assets/(liabilities)				2,591,715	1.11
Total net assets				231,901,453	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	14.40
United Kingdom	12.41
France	10.46
Germany	8.92
Italy	8.87
Spain	6.03
Iceland	4.30
Switzerland	4.00
Sweden	3.21
Netherlands	2.70
Luxembourg	2.70
Belgium	2.50
Australia	2.18
Ireland	2.03
Portugal	1.73
Austria	1.58
Denmark	1.55
Norway	1.31
New Zealand	0.99
Finland	0.97
China	0.95
Bermuda	0.65
Japan	0.28
Total Investments	94.72
Cash and Other assets/(liabilities)	5.28
Total	100.00

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

Responsible European High Yield Bond Fund

INVESTMENT OBJECTIVE

The fund's objective is to maximise the value of its shares through both growth in the value of, and income from, its investments.

The fund is actively managed and invests mainly in a diversified portfolio of high yield corporate bonds that are denominated in European currencies.

Although the fund does not have sustainable investment as an objective, the promotion of environmental and social characteristics is achieved through the investment manager's avoidance of sectors or companies, whose activities may be considered harmful to the environment and/or society through the application of its proprietary socially responsible screen (exclusion list). As a consequence, specific companies whose business activities involve controversial weapons (cluster munitions, anti-personnel mines, incendiary, chemical, biological and nuclear weapons), tobacco production, coal production, assault-style weapons for civilian use, adult entertainment, direct gambling operations and certain conduct-based criteria are excluded.

For further details see the T. Rowe Price Responsible Exclusion List section of the current prospectus.

The fund invests primarily in debt securities that are rated below BBB by Standard & Poor's or have an equivalent rating (or, if unrated, are of equivalent quality), and are issued by companies and denominated in euro or another European currency. In accordance with its own internal rating system, the investment manager will ensure that the unrated corporate debt securities in which the fund invests are of the same quality as the rated securities of the same type. Portfolio debt securities can include fixed and floating rate bonds as well as preferred shares, and other transferable debt securities of any type (including up to 10% in distressed and/or defaulted bonds). The fund may invest up to 25% in convertible bonds (including, to a limited extent, contingent convertible bonds).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

The investments underlying this fund do not take into account the EU criteria for environmentally sustainable economic activities under the Taxonomy Regulation. Therefore, the "do no significant harm" principle is currently also not applicable.

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in debt securities and credit indices. The fund may use total return swaps (TRS) and any use is expected to be on a temporary basis and dependent on market conditions or when prevailing market conditions cause TRS to be the most efficient instrument to express a view in a particular credit. Use of TRS is expected for efficient portfolio management and the impact is expected to be an increase in risk-adjusted returns. Investors should refer to the "Total Return Swaps" section of the current prospectus for more details on the expected and maximum use of total return swaps by the fund. Any use of derivatives aims to be consistent with the fund objectives and the environmental and social characteristics described within the 'Objective and Investment Policy' of the fund. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
BELGIUM				
House of Finance NV (The), Reg. S 4.375% 15/07/2026	EUR	500,000	486,894	0.33
House of HR, Reg. S 7.5% 15/01/2027	EUR	1,710,000	1,672,380	1.11
			2,159,274	1.44
FRANCE				
Alice France Holding SA, Reg. S 4% 15/02/2028	EUR	3,775,000	2,574,210	1.71
Alice France SA, Reg. S 4.125% 15/01/2029	EUR	1,980,000	1,503,818	1.00
Banjay Entertainment SASU, Reg. S 3.5% 01/03/2025	EUR	930,000	832,769	0.55
CAB SELAS, Reg. S 3.375% 01/02/2028	EUR	2,670,000	2,156,727	1.43
Casino Guichard Perrachon SA, Reg. S 5.25% 15/04/2027	EUR	1,075,000	725,674	0.48
Chrome Bidco SASU, Reg. S 3.5% 31/05/2028	EUR	2,450,000	2,017,217	1.34

Responsible European High Yield Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Chrome Holdco SASU, Reg. S 5% 31/05/2029	EUR	2,680,000	2,040,016	1.36	SERBIA				
Iliad Holding SASU, Reg. S 5.125% 15/10/2026	EUR	1,490,000	1,334,122	0.89	United Group BV, Reg. S 3.625% 15/02/2028	EUR	3,570,000	2,666,708	1.77
Laboratoire Eimer Selas, Reg. S 5% 01/02/2029	EUR	1,575,000	1,106,438	0.74				2,666,708	1.77
			14,290,991	9.50	SOUTH AFRICA				
GERMANY					Sappi Papier Holding GmbH, Reg. S 3.625% 15/03/2028	EUR	1,645,000	1,372,086	0.91
BK LC Lux Finco1 Sarl, Reg. S 5.25% 30/04/2029	EUR	1,900,000	1,514,385	1.01				1,372,086	0.91
Gruenthal GmbH, Reg. S 3.625% 15/11/2026	EUR	1,480,000	1,343,189	0.89	SPAIN				
Gruenthal GmbH, Reg. S 4.125% 15/05/2028	EUR	770,000	662,185	0.44	ContourGlobal Power Holdings SA, Reg. S 3.125% 01/01/2028	EUR	1,615,000	1,259,545	0.84
TK Elevator Holdco GmbH, Reg. S 6.625% 15/07/2028	EUR	3,091,500	2,651,484	1.76	Kaixo Bondco Telecom SA, Reg. S 5.125% 30/09/2029	EUR	1,235,000	941,589	0.62
TUI Cruises GmbH, Reg. S 6.5% 15/05/2026	EUR	1,403,000	991,281	0.66	Lorca Telecom Bondco SA, Reg. S 4% 18/09/2027	EUR	2,490,000	2,087,242	1.39
			7,162,524	4.76				4,288,376	2.85
ISRAEL					SWEDEN				
Teva Pharmaceutical Finance Netherlands II BV 6% 31/01/2025	EUR	1,240,000	1,212,100	0.81	Verisure Holding AB, Reg. S 3.25% 15/02/2027	EUR	570,000	472,709	0.32
			1,212,100	0.81				472,709	0.32
ITALY					UNITED KINGDOM				
doValue SpA, Reg. S 3.375% 31/07/2026	EUR	1,865,000	1,618,186	1.07	Bellis Acquisition Co. plc, Reg. S 3.25% 16/02/2026	GBP	1,750,000	1,593,082	1.06
Golden Goose SpA, Reg. S, FRN 4.875% 14/05/2027	EUR	3,685,000	3,215,162	2.14	Bellis Finco plc, Reg. S 4% 16/02/2027	GBP	1,105,000	896,300	0.60
IMA Industria Macchine Automatiche SpA, Reg. S 3.75% 15/01/2028	EUR	2,555,000	2,056,859	1.37	Bracken MidCo1 plc, Reg. S 6.75% 01/11/2027	GBP	2,690,000	2,689,747	1.79
Inter Media and Communication SpA, Reg. S 6.75% 09/02/2027	EUR	3,480,000	3,114,454	2.07	Castle UK Finco plc, Reg. S 7% 15/05/2029	GBP	3,600,000	3,372,437	2.24
Paganini Bidco SpA, Reg. S, FRN 4.25% 30/10/2028	EUR	900,000	818,663	0.54	Castle UK Finco plc, Reg. S, FRN 4.829% 15/05/2028	EUR	2,475,000	2,096,325	1.39
Verde Bidco SpA, Reg. S 4.625% 01/10/2026	EUR	3,150,000	2,596,318	1.73	Constellation Automotive Financing plc, Reg. S 4.875% 15/07/2027	GBP	3,005,000	2,770,323	1.84
			13,419,642	8.92	CPUK Finance Ltd., Reg. S 6.5% 28/08/2026	GBP	1,050,000	1,158,499	0.77
LUXEMBOURG					CPUK Finance Ltd., Reg. S 4.5% 28/08/2027	GBP	1,105,000	1,155,239	0.77
Albion Financing 1 SARL, Reg. S 5.25% 15/10/2026	EUR	3,680,000	3,091,200	2.05	Deuce Finco plc, Reg. S 5.5% 15/06/2027	GBP	3,710,000	3,449,737	2.29
Alice Financing SA, Reg. S 4.25% 15/08/2029	EUR	1,185,000	898,313	0.60	eG Global Finance plc, Reg. S 4.375% 07/02/2025	EUR	1,050,000	939,241	0.62
Alice Finco SA, Reg. S 4.75% 15/01/2028	EUR	3,600,000	2,625,559	1.75	eG Global Finance plc, Reg. S 6.25% 30/10/2025	EUR	3,600,000	3,242,765	2.16
Herens Midco Sarl, Reg. S 5.25% 15/05/2029	EUR	980,000	649,560	0.43	Galaxy Bidco Ltd., Reg. S 6.5% 31/07/2026	GBP	2,895,000	3,105,638	2.06
			7,264,632	4.83	Iceland Bondco plc, Reg. S 4.625% 15/03/2025	GBP	4,470,000	4,076,904	2.71
NETHERLANDS					Jaguar Land Rover Automotive plc, Reg. S 4.5% 15/07/2028	EUR	2,490,000	1,792,800	1.19
Compact Bidco BV, Reg. S 5.75% 01/05/2026	EUR	2,325,000	1,611,918	1.07	Jerrold Finco plc, Reg. S 5.25% 15/01/2027	GBP	1,130,000	1,168,550	0.78
IPD 3 BV, Reg. S 5.5% 01/12/2025	EUR	1,105,000	991,472	0.66	Kane Bidco Ltd., Reg. S 5% 15/02/2027	EUR	2,570,000	2,279,575	1.52
Promontoria Holding 264 BV, Reg. S 6.375% 01/03/2027	EUR	1,785,000	1,500,021	1.00	Maison Finco plc, Reg. S 6% 31/10/2027	GBP	4,650,000	4,025,492	2.68
Sigma Holdco BV, Reg. S 5.75% 15/05/2026	EUR	1,095,000	586,016	0.39	Motion Bondco DAC, Reg. S 4.5% 15/11/2027	EUR	1,200,000	931,355	0.62
Titan Holdings II BV, Reg. S 5.125% 15/07/2029	EUR	5,650,000	4,703,896	3.13	Motion Finco Sarl, Reg. S 7% 15/05/2025	EUR	1,125,000	1,065,937	0.71
VZ Secured Financing BV, Reg. S 3.5% 15/01/2032	EUR	2,575,000	1,949,618	1.29	PeopleCert Wisdom Issuer plc, Reg. S 5.75% 15/09/2026	EUR	1,370,000	1,247,659	0.83
WP/AP Telecom Holdings IV BV, Reg. S 3.75% 15/01/2029	EUR	935,000	769,528	0.51	Pinewood Finance Co. Ltd., Reg. S 3.625% 15/11/2027	GBP	1,475,000	1,410,818	0.94
Ziggo Bond Co. BV, Reg. S 3.375% 28/02/2030	EUR	1,680,000	1,185,936	0.79	RAC Bond Co. plc, Reg. S 5.25% 04/11/2046	GBP	3,245,000	3,127,671	2.08
			13,298,405	8.84	Sherwood Financing plc, Reg. S 4.5% 15/11/2026	EUR	2,310,000	1,945,373	1.29

Responsible European High Yield Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
SIG plc, Reg. S 5.25% 30/11/2026	EUR	895,000	719,741	0.48
Victoria plc, Reg. S 3.625% 24/08/2026	EUR	1,630,000	1,274,888	0.85
Victoria plc, Reg. S 3.75% 15/03/2028	EUR	2,155,000	1,493,092	0.99
Vmed O2 UK Financing I plc, Reg. S 3.25% 31/01/2031	EUR	2,155,000	1,668,043	1.11
			54,697,231	36.37
UNITED STATES OF AMERICA				
Ardagh Metal Packaging Finance USA LLC, Reg. S 3% 01/09/2029	EUR	4,840,000	3,612,131	2.40
Clarios Global LP, Reg. S 4.375% 15/05/2026	EUR	3,295,000	2,887,240	1.92
Constellium SE, Reg. S 3.125% 15/07/2029	EUR	1,980,000	1,531,629	1.02
Dana Financing Luxembourg Sarl, Reg. S 3% 15/07/2029	EUR	1,875,000	1,351,275	0.90
Encore Capital Group, Inc., Reg. S 4.25% 01/06/2028	GBP	1,110,000	1,075,144	0.71
Ford Motor Credit Co. LLC 4.535% 06/03/2025	GBP	1,400,000	1,535,065	1.02
Graphic Packaging International LLC, Reg. S 2.625% 01/02/2029	EUR	2,920,000	2,384,455	1.59
Novelis Sheet Ingot GmbH, Reg. S 3.375% 15/04/2029	EUR	1,705,000	1,352,773	0.90
Olympus Water US Holding Corp., Reg. S 3.875% 01/10/2028	EUR	1,225,000	997,074	0.66
SCIL IV LLC, Reg. S 4.375% 01/11/2026	EUR	915,000	747,415	0.50
TI Automotive Finance plc, Reg. S 3.75% 15/04/2029	EUR	1,950,000	1,366,361	0.91
			18,840,562	12.53
Total Bonds			141,145,240	93.85
Equities				
IRELAND				
Smurfit Kappa Group plc	GBP	20,000	631,062	0.42
			631,062	0.42
NETHERLANDS				
Constellium SE	USD	44,109	542,857	0.36
			542,857	0.36
Total Equities			1,173,919	0.78
Total Transferable securities and money market instruments admitted to an official exchange listing			142,319,159	94.63

Transferable securities and money market instruments dealt in on another regulated market

Bonds

UNITED KINGDOM

Virgin Media Vendor Financing Notes III DAC, Reg. S 4.875% 15/07/2028	GBP	2,310,000	2,170,721	1.44
			2,170,721	1.44
Total Bonds			2,170,721	1.44
Total Transferable securities and money market instruments dealt in on another regulated market			2,170,721	1.44
Total Investments			144,489,880	96.07

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) EUR	% of Net Assets
CHF	8,944,869	EUR	8,815,025	29/07/2022	Morgan Stanley	170,858	0.11
GBP	323,000	EUR	374,333	29/07/2022	J.P. Morgan	2,241	-
Total Unrealised Gain on Forward Currency Exchange Contracts						173,099	0.11
EUR	176,201	CHF	179,000	29/07/2022	J.P. Morgan	(3,620)	-
EUR	40,925,861	GBP	35,266,919	29/07/2022	J.P. Morgan	(190,631)	(0.13)
EUR	635,446	USD	668,877	29/07/2022	Morgan Stanley	(5,585)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(199,836)	(0.13)
Net Unrealised Loss on Forward Currency Exchange Contracts						(26,737)	(0.02)

Cash	4,125,940	2.74
Other assets/(liabilities)	1,784,259	1.19
Total net assets	150,400,079	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United Kingdom	37.81
United States of America	12.53
France	9.50
Netherlands	9.20
Italy	8.92
Luxembourg	4.83
Germany	4.76
Spain	2.85
Serbia	1.77
Belgium	1.44
South Africa	0.91
Israel	0.81
Ireland	0.42
Sweden	0.32
Total Investments	96.07
Cash and Other assets/(liabilities)	3.93
Total	100.00

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

Responsible Global Aggregate Bond Fund

INVESTMENT OBJECTIVE

The fund's objective is to maximise the value of its shares through both growth in the value of, and income from, its investments.

The fund is actively managed and invests mainly in a diversified portfolio of bonds of all types from issuers around the world including emerging markets.

Although the fund does not have sustainable investment as an objective, the promotion of environmental and social characteristics is achieved through the investment manager's avoidance of sectors or companies, whose activities may be considered harmful to the environment and/or society through the application of its proprietary socially responsible screen (exclusion list). As a consequence, specific companies whose business activities involve controversial weapons (cluster munitions, anti-personnel mines, incendiary, chemical, biological and nuclear weapons), tobacco production, coal production, assault-style weapons for civilian use, adult entertainment, direct gambling operations and certain conduct-based criteria are excluded.

For further details see the T. Rowe Price Responsible Exclusion List section of the current prospectus.

The fund invests primarily in debt securities issued by governments, government agencies, supra-national organisations, companies and banks. Generally, debt securities held in the portfolio, as rated by Standard & Poor's or equivalent, are expected to produce an average credit rating within the range of AAA to BBB- credit rating categories. In accordance with its own internal rating system, the investment manager will ensure that the unrated corporate debt securities in which the fund invests are of the same quality as the rated securities of the same type.

Portfolio debt securities can include fixed and floating rate bonds as well as preferred shares, and other transferable debt securities of any type, including high yield securities (including up to 10% in distressed and/or defaulted bonds). The fund may invest more than 20% of net assets in asset-backed securities (ABS) and mortgagebacked securities (MBS) and invest up to 25% in convertible bonds (including up to 20% in contingent convertible bonds).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and

Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

The investments underlying this fund do not take into account the EU criteria for environmentally sustainable economic activities under the Taxonomy Regulation. Therefore, the "do no significant harm" principle is currently also not applicable.

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in currencies, debt securities and credit indices. The fund may use total return swaps (TRS) and any use is expected to be on a temporary basis and dependent on market conditions or when prevailing market conditions cause TRS to be the most efficient instrument to express a view in a fixed income market. Use of TRS is expected for efficient portfolio management and the impact is expected to be negligible. Investors should refer to the "Total Return Swaps" section of the current prospectus for more details on the expected and maximum use of total return swaps by the fund. Any use of derivatives aims to be consistent with the fund objectives and the environmental and social characteristics described within the 'Objective and Investment Policy' of the fund. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
ALBANIA				
Albania Government Bond, Reg. S 3.5% 09/10/2025	EUR	700,000	657,945	0.11
Albania Government Bond, Reg. S 3.5% 16/06/2027	EUR	1,780,000	1,588,210	0.26
			2,246,155	0.37

Responsible Global Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
AUSTRALIA					CROATIA				
APA Infrastructure Ltd., Reg. S 2% 15/07/2030	EUR	1,000,000	894,770	0.15	SF Holding Investment Ltd., Reg. S 4.125% 26/07/2023	USD	340,000	342,549	0.06
Australia Government Bond, Reg. S 1% 21/11/2031	AUD	1,500,000	818,369	0.13	State Grid Overseas Investment BVI Ltd., Reg. S 0.797% 05/08/2026	EUR	850,000	803,107	0.13
Australia Government Bond, Reg. S 1.75% 21/06/2051	AUD	9,339,000	4,098,679	0.67				11,459,417	1.88
Macquarie Group Ltd., Reg. S 4.08% 31/05/2029	GBP	1,000,000	1,164,742	0.19	CROATIA				
Transurban Finance Co. Pty. Ltd., Reg. S 3% 08/04/2030	EUR	700,000	712,835	0.12	Croatia Government Bond, Reg. S 1.75% 04/03/2041	EUR	1,021,000	780,318	0.13
			7,689,395	1.26				780,318	0.13
AUSTRIA					DENMARK				
Austria Government Bond, Reg. S, 144A 0.85% 30/06/2120	EUR	1,350,000	640,023	0.11	Danske Bank A/S, FRN, 144A 4.298% 01/04/2028	USD	635,000	602,370	0.10
Austria Government Bond, Reg. S, 144A 3.15% 20/06/2044	EUR	314,000	380,841	0.06	DSV Finance BV, Reg. S 0.5% 03/03/2031	EUR	1,293,000	1,049,534	0.17
Heta Asset Resolution AG, Reg. S 2.375% 13/12/2022	EUR	600,000	632,500	0.10	Orsted A/S, Reg. S 2.125% 17/05/2027	GBP	650,000	748,419	0.12
JAB Holdings BV, Reg. S 4.75% 29/06/2032	EUR	1,200,000	1,245,925	0.20	Realkredit Danmark A/S, Reg. S 2% 01/04/2024	DKK	3,050,000	431,649	0.07
			2,899,289	0.47				2,831,972	0.46
BAHAMAS					FINLAND				
Commonwealth of the Bahamas, Reg. S 5.75% 16/01/2024	USD	200,000	175,400	0.03	Elisa OYJ, Reg. S 0.25% 15/09/2027	EUR	874,000	807,935	0.13
Commonwealth of the Bahamas, Reg. S 8.95% 15/10/2032	USD	1,900,000	1,335,657	0.22				807,935	0.13
Commonwealth of the Bahamas, Reg. S 6% 21/11/2028	USD	1,600,000	1,160,886	0.19	FRANCE				
			2,671,943	0.44	Alice France SA, Reg. S 3.375% 15/01/2028	EUR	250,000	195,928	0.03
BELGIUM					Dexia Credit Local SA, Reg. S 2.125% 12/02/2025	GBP	200,000	239,495	0.04
Aedifica SA, REIT, Reg. S 0.75% 09/09/2031	EUR	1,100,000	811,771	0.13	France Government Bond OAT, Reg. S, 144A 1.75% 25/06/2039	EUR	10,705,000	10,376,791	1.70
VGP NV, Reg. S 1.5% 08/04/2029	EUR	300,000	209,192	0.04	France Government Bond OAT, Reg. S 0.1% 01/03/2025	EUR	2,700,000	3,272,273	0.53
			1,020,963	0.17	Orange SA, Reg. S, FRN 1.375% Perpetual	EUR	300,000	233,758	0.04
BRAZIL								14,318,245	2.34
Brazil Notas do Tesouro Nacional 10% 01/01/2023	BRL	11,400,000	22,370,588	3.66	GERMANY				
			22,370,588	3.66	Allianz SE, Reg. S, FRN 3.375% Perpetual	EUR	500,000	509,002	0.08
CANADA					alstria office REIT-AG, Reg. S 1.5% 23/06/2026	EUR	100,000	88,764	0.02
Bank of Montreal, Reg. S 2.75% 15/06/2027	EUR	1,170,000	1,201,150	0.20	Bundesrepublik Deutschland, Reg. S 0% 15/02/2032	EUR	16,900,000	15,409,536	2.52
Canada Government Bond 2% 01/12/2051	CAD	10,058,000	6,014,782	0.98	Bundesrepublik Deutschland, Reg. S 0% 15/08/2052	EUR	5,650,000	3,613,997	0.59
Canadian Pacific Railway Co. 3.1% 02/12/2051	USD	540,000	399,933	0.07	Commerzbank AG, Reg. S, FRN 1.375% 29/12/2031	EUR	700,000	597,805	0.10
Province of Ontario Canada 1.05% 21/05/2027	USD	1,535,000	1,370,100	0.22	Deutsche Bahn Finance GMBH, Reg. S 0.875% 23/06/2039	EUR	3,630,000	2,623,368	0.43
			8,985,965	1.47	Deutsche Bahn Finance GMBH, Reg. S 0.625% 08/12/2050	EUR	2,706,000	1,485,152	0.24
CHILE					Deutsche Bundesrepublik Inflation Linked Bond, Reg. S 0.1% 15/04/2026	EUR	7,880,000	10,128,211	1.66
AES Andes SA, Reg. S, FRN 7.125% 26/03/2079	USD	450,000	404,116	0.06	Fraport AG Frankfurt Airport Services Worldwide, Reg. S 1.875% 31/03/2028	EUR	780,000	712,159	0.12
Bonos de la Tesorería de la República en pesos 1.5% 01/03/2026	CLP	98,500	3,458,557	0.57	Gruenthal GmbH, Reg. S 3.625% 15/11/2026	EUR	100,000	94,538	0.02
Chile Government Bond 0.83% 02/07/2031	EUR	2,445,000	1,994,591	0.33	Gruenthal GmbH, Reg. S 4.125% 15/05/2028	EUR	425,000	380,721	0.06
Corp. Nacional del Cobre de Chile, Reg. S 3.75% 15/01/2031	USD	200,000	179,640	0.03	Kreditanstalt fuer Wiederaufbau 1.5% 24/07/2024	AUD	3,500,000	2,320,384	0.38
			6,036,904	0.99	Symrise AG, Reg. S 1.25% 29/11/2025	EUR	1,415,000	1,415,205	0.23
CHINA					Volkswagen Financial Services NV, Reg. S 2.25% 12/04/2025	GBP	200,000	231,400	0.04
China Government Bond 3.02% 27/05/2031	CNY	47,400,000	7,153,732	1.17	Volkswagen Leasing GmbH, Reg. S 1.625% 15/08/2025	EUR	750,000	753,098	0.12
China Government Bond 3.81% 14/09/2050	CNY	12,000,000	1,937,596	0.32				40,363,340	6.61
SF Holding Investment 2021 Ltd., Reg. S 3% 17/11/2028	USD	1,350,000	1,222,433	0.20					

Responsible Global Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
HUNGARY									
MFB Magyar Fejlesztési Bank Zrt., Reg. S 0.375% 09/06/2026	EUR	552,000	499,311	0.08	Japan Government Thirty Year Bond 0.4% 20/12/2049	JPY	223,850,000	1,356,640	0.22
			499,311	0.08	Mizuho Financial Group, Inc. 3.549% 05/03/2023	USD	725,000	727,358	0.12
ICELAND									
Arion Banki HF, Reg. S 0.625% 27/05/2024	EUR	843,000	837,786	0.14				15,632,843	2.56
Arion Banki HF, Reg. S 0.375% 14/07/2025	EUR	403,000	379,185	0.06	LITHUANIA				
Iceland Government Bond, Reg. S 0.625% 03/06/2026	EUR	1,240,000	1,223,041	0.20	Lithuania Government Bond, Reg. S 2.125% 22/10/2035	EUR	200,000	190,505	0.03
Iceland Government Bond, Reg. S 0% 15/04/2028	EUR	1,527,000	1,387,984	0.23				190,505	0.03
Islandsbanki HF, Reg. S 0.5% 20/11/2023	EUR	691,000	701,726	0.11	LUXEMBOURG				
Islandsbanki HF, Reg. S, FRN 1.125% 19/01/2024	EUR	510,000	529,658	0.09	Blackstone Property Partners Europe Holdings Sarl, Reg. S 2.625% 20/10/2028	GBP	470,000	486,189	0.08
Landsbankinn HF, Reg. S 0.5% 20/05/2024	EUR	500,000	496,111	0.08	Eurofins Scientific SE, Reg. S 4% 06/07/2029	EUR	748,000	776,919	0.13
Landsbankinn HF, Reg. S 0.75% 25/05/2026	EUR	1,160,000	1,080,678	0.18				1,263,108	0.21
			6,636,169	1.09	MEXICO				
INDONESIA									
Bank Negara Indonesia Persero Tbk. PT, Reg. S, FRN 4.3% 31/12/2164	USD	640,000	560,800	0.09	Mexico Government Bond 1.75% 17/04/2028	EUR	1,000,000	901,873	0.15
Cikarang Listrindo Tbk. PT, Reg. S 4.95% 14/09/2026	USD	200,000	185,639	0.03	Petroleos Mexicanos 7.69% 23/01/2050	USD	950,000	634,125	0.10
Indonesia Government Bond, Reg. S 3.75% 14/06/2028	EUR	900,000	921,292	0.15	Petroleos Mexicanos, Reg. S 5.125% 15/03/2023	EUR	1,250,000	1,309,444	0.22
Indonesia Treasury 6.5% 15/02/2031	IDR	58,795,000,000	3,772,577	0.62				2,845,442	0.47
			5,440,308	0.89	NETHERLANDS				
IRELAND									
AerCap Ireland Capital DAC 4.625% 15/10/2027	USD	1,180,000	1,111,694	0.18	AerCap Ireland Capital DAC 3.65% 21/07/2027	USD	180,000	163,329	0.03
Ireland Government Bond, Reg. S 1.5% 15/05/2050	EUR	650,000	540,228	0.09	ING Groep NV, Reg. S, FRN 1% 13/11/2030	EUR	400,000	370,822	0.06
			1,651,922	0.27	ING Groep NV, Reg. S, FRN 1.75% 16/02/2031	EUR	300,000	270,925	0.04
ISRAEL									
Israel Government Bond 3.75% 31/03/2047	ILS	18,924,000	5,787,227	0.95	Netherlands Government Bond, Reg. S, 144A 0.75% 15/07/2028	EUR	1,580,000	1,588,561	0.26
Israel Government Bond, Reg. S 2.875% 29/01/2024	EUR	130,000	137,680	0.02	Netherlands Government Bond, Reg. S, 144A 5.5% 15/01/2028	EUR	627,000	798,529	0.13
			5,924,907	0.97	TenneT Holding BV, Reg. S 2.125% 17/11/2029	EUR	777,000	775,093	0.13
ITALY									
Aeroporti di Roma SpA, Reg. S 1.75% 30/07/2031	EUR	980,000	781,535	0.13				3,967,259	0.65
Autostrade per l'Italia SpA, Reg. S 2% 04/12/2028	EUR	1,050,000	897,191	0.15	NEW ZEALAND				
FCA Bank SpA, Reg. S 0.5% 13/09/2024	EUR	700,000	704,666	0.12	New Zealand Government Bond 2.75% 15/05/2051	NZD	8,026,000	3,835,818	0.63
Ferrari NV, Reg. S 1.5% 27/05/2025	EUR	1,000,000	1,006,805	0.16				3,835,818	0.63
Intesa Sanpaolo SpA, Reg. S 5.148% 10/06/2030	GBP	200,000	210,316	0.03	NORWAY				
Intesa Sanpaolo SpA, Reg. S 3.375% 24/01/2025	EUR	100,000	108,885	0.02	Avinor A/S, Reg. S 0.75% 01/10/2030	EUR	1,300,000	1,117,458	0.19
Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 1.3% 15/05/2028	EUR	9,485,000	11,828,174	1.94	Norway Government Bond, Reg. S, 144A 2% 24/05/2023	NOK	2,610,000	262,399	0.04
Italy Buoni Poliennali Del Tesoro, Reg. S 2.45% 01/10/2023	EUR	4,800,000	5,092,527	0.83				1,379,857	0.23
			20,630,099	3.38	OMAN				
JAPAN									
Japan Government Forty Year Bond 0.7% 20/03/2061	JPY	657,100,000	4,039,972	0.66	Oman Government Bond, Reg. S 7% 25/01/2051	USD	970,000	859,178	0.14
Japan Government Ten Year Bond 0.1% 20/12/2031	JPY	1,308,800,000	9,508,873	1.56				859,178	0.14
					PERU				
					Peru Government Bond, Reg. S 6.95% 12/08/2031	PEN	7,650,000	1,923,732	0.32
								1,923,732	0.32
					POLAND				
					Poland Government Bond 2.5% 25/07/2026	PLN	13,900,000	2,569,159	0.42
								2,569,159	0.42
					PORTUGAL				
					Banco Comercial Portugues SA, Reg. S, FRN 4% 17/05/2032	EUR	900,000	752,316	0.12
					Ren Finance BV, Reg. S 1.75% 18/01/2028	EUR	500,000	489,450	0.08
								1,241,766	0.20

Responsible Global Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
QATAR					SUPRANATIONAL				
Ooredoo International Finance Ltd., Reg. S 2.625% 08/04/2031	USD	300,000	261,152	0.04	European Union, Reg. S 0% 04/07/2035	EUR	513,000	395,587	0.07
QNB Finance Ltd., Reg. S 2.625% 12/05/2025	USD	700,000	673,309	0.11	International Bank for Reconstruction & Development 0.125% 03/01/2051	EUR	3,989,000	2,218,197	0.36
			934,461	0.15				2,613,784	0.43
ROMANIA					SWEDEN				
Romania Government Bond, Reg. S 2.124% 16/07/2031	EUR	2,290,000	1,695,162	0.28	Sweden Government Bond, Reg. S 2.25% 01/06/2032	SEK	106,945,000	10,939,029	1.79
Romania Government Bond, Reg. S 3.375% 08/02/2038	EUR	2,440,000	1,712,886	0.28	Tele2 AB, Reg. S 0.75% 23/03/2031	EUR	300,000	253,818	0.04
Romania Government Bond, Reg. S 2.625% 02/12/2040	EUR	1,200,000	729,450	0.12				11,192,847	1.83
Romania Government Bond, Reg. S 2.75% 29/10/2025	EUR	345,000	349,843	0.05	SWITZERLAND				
			4,487,341	0.73	Holcim Finance Luxembourg SA, Reg. S 0.5% 29/11/2026	EUR	720,000	670,769	0.11
SAUDI ARABIA					UBS Group AG, Reg. S, FRN 1.25% 17/04/2025	EUR	300,000	305,312	0.05
SA Global Sukuk Ltd., Reg. S 0.946% 17/06/2024	USD	475,000	448,916	0.07	UBS Group AG, Reg. S 1.25% 01/09/2026	EUR	700,000	675,602	0.11
SA Global Sukuk Ltd., Reg. S 1.602% 17/06/2026	USD	2,375,000	2,168,672	0.36				1,651,683	0.27
			2,617,588	0.43	UNITED ARAB EMIRATES				
SERBIA					Abu Dhabi Ports Co. PJSC, Reg. S 2.5% 06/05/2031	USD	245,000	210,339	0.03
Serbia Government Bond, Reg. S 1% 23/09/2028	EUR	1,580,000	1,206,704	0.20				210,339	0.03
Serbia Government Bond, Reg. S 2.125% 01/12/2030	USD	1,280,000	943,086	0.16	UNITED KINGDOM				
Serbia Government Bond, Reg. S 2.05% 23/09/2036	EUR	1,070,000	660,409	0.11	Barclays plc, Reg. S, FRN 1.125% 22/03/2031	EUR	386,000	350,166	0.06
Serbia Treasury 4.5% 20/08/2032	RSD	279,000,000	1,980,977	0.32	Barclays plc, Reg. S, FRN 8.875% 31/12/2164	GBP	200,000	241,677	0.04
United Group BV, Reg. S 3.625% 15/02/2028	EUR	500,000	389,052	0.06	Bellis Acquisition Co. plc, Reg. S 3.25% 16/02/2026	GBP	305,000	289,221	0.05
			5,180,228	0.85	LSEGA Financing plc, 144A 2% 06/04/2028	USD	200,000	175,487	0.03
SINGAPORE					LSEGA Financing plc, 144A 2.5% 06/04/2031	USD	585,000	500,049	0.08
Singapore Government Bond 1.625% 01/07/2031	SGD	1,540,000	990,210	0.16	NatWest Group plc, Reg. S, FRN 2.105% 28/11/2031	GBP	357,000	371,860	0.06
			990,210	0.16	Rentokil Initial Finance BV, Reg. S 3.875% 27/06/2027	EUR	281,000	297,701	0.05
SLOVENIA					Santander UK Group Holdings plc, Reg. S, FRN 0.391% 28/02/2025	EUR	860,000	864,708	0.14
Slovenia Government Bond, Reg. S 0.488% 20/10/2050	EUR	410,000	236,558	0.04	Santander UK Group Holdings plc, Reg. S 3.625% 14/01/2026	GBP	200,000	237,030	0.04
			236,558	0.04	Standard Chartered plc, FRN, 144A 2.819% 30/01/2026	USD	600,000	569,681	0.09
SOUTH AFRICA					Standard Chartered plc, Reg. S, FRN 1.2% 23/09/2031	EUR	800,000	716,093	0.12
South Africa Government Bond 2.6% 31/03/2028	ZAR	21,550,000	2,914,560	0.48	Tesco Corporate Treasury Services plc, Reg. S 0.875% 29/05/2026	EUR	700,000	662,964	0.11
Transnet SOC Ltd., Reg. S 4% 26/07/2022	USD	570,000	546,544	0.09	UK Treasury, Reg. S 1.75% 07/09/2022	GBP	16,000,000	19,473,968	3.19
			3,461,104	0.57	UK Treasury, Reg. S 1% 22/04/2024	GBP	12,080,000	14,449,572	2.37
SPAIN					UK Treasury, Reg. S 0.375% 22/10/2026	GBP	3,300,000	3,742,476	0.61
Banco de Sabadell SA, Reg. S, FRN 2.625% 24/03/2026	EUR	100,000	99,293	0.02	UK Treasury, Reg. S 1.5% 31/07/2053	GBP	6,430,000	6,012,060	0.98
Banco Santander SA, FRN 4.175% 24/03/2028	USD	200,000	190,992	0.03	UK Treasury, Reg. S 1.625% 22/10/2071	GBP	2,760,000	2,597,516	0.42
CaixaBank SA 4% 03/02/2025	EUR	200,000	221,167	0.04	Victoria plc, Reg. S 3.75% 15/03/2028	EUR	170,000	122,693	0.02
CaixaBank SA, Reg. S, FRN 2.75% 14/07/2028	EUR	600,000	617,060	0.10	Vmed O2 UK Financing I plc, Reg. S 4.5% 15/07/2031	GBP	495,000	478,518	0.08
Cellnex Telecom SA, Reg. S 1.75% 23/10/2030	EUR	500,000	371,662	0.06				52,153,440	8.54
ContourGlobal Power Holdings SA, Reg. S 3.125% 01/01/2028	EUR	217,000	176,291	0.03	UNITED STATES OF AMERICA				
Redexis Gas Finance BV, Reg. S 1.875% 28/05/2025	EUR	700,000	701,461	0.11	AbbVie, Inc. 4.7% 14/05/2045	USD	500,000	470,653	0.08
			2,377,926	0.39	AbbVie, Inc. 4.25% 21/11/2049	USD	440,000	391,628	0.06
					Aflac, Inc. 3.6% 01/04/2030	USD	400,000	377,678	0.06
					Aflac, Inc. 4.75% 15/01/2049	USD	135,000	130,021	0.02

Responsible Global Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
AGCO International Holdings BV, Reg. S 0.8% 06/10/2028	EUR	494,000	411,909	0.07	Thermo Fisher Scientific Finance I BV 0.8% 18/10/2030	EUR	604,000	531,379	0.09
American Honda Finance Corp. 0.75% 25/11/2026	GBP	366,000	395,144	0.06	UnitedHealth Group, Inc. 4% 15/05/2029	USD	475,000	471,252	0.08
Amphenol Corp. 2.2% 15/09/2031	USD	370,000	302,382	0.05	UnitedHealth Group, Inc. 4.2% 15/05/2032	USD	908,000	907,067	0.15
Ardagh Metal Packaging Finance USA LLC, Reg. S 3% 01/09/2029	EUR	335,000	260,431	0.04	US Treasury 1.75% 15/03/2025	USD	6,460,000	6,243,237	1.02
Ardagh Packaging Finance plc, Reg. S 4.125% 15/08/2026	USD	300,000	253,669	0.04	US Treasury 2.375% 31/03/2029	USD	32,603,000	31,163,883	5.10
Bank of America Corp. 3.248% 21/10/2027	USD	900,000	848,428	0.14	US Treasury 1.875% 15/02/2032	USD	43,450,000	39,312,067	6.44
Becton Dickinson and Co. 3.02% 24/05/2025	GBP	415,000	495,059	0.08	US Treasury 2.375% 15/05/2051	USD	17,340,000	14,671,266	2.40
Becton Dickinson and Co. 3.794% 20/05/2050	USD	320,000	265,150	0.04	US Treasury 2.25% 15/02/2052	USD	37,866,000	31,227,617	5.11
Becton Dickinson and Co. 3.734% 15/12/2024	USD	52,000	51,760	0.01	US Treasury Bill 0% 13/10/2022	USD	5,500,000	5,469,882	0.90
Boardwalk Pipelines LP 5.95% 01/06/2026	USD	750,000	777,324	0.13	US Treasury Inflation Indexed 0.375% 15/07/2023	USD	17,532,900	22,212,989	3.64
Brixmor Operating Partnership LP, REIT 3.65% 15/06/2024	USD	268,000	264,256	0.04	Verizon Communications, Inc. 2.65% 20/11/2040	USD	735,000	540,164	0.09
Brixmor Operating Partnership LP, REIT 4.125% 15/06/2026	USD	420,000	410,603	0.07	VMware, Inc. 1.8% 15/08/2028	USD	280,000	232,310	0.04
Bunge Finance Europe BV 1.85% 16/06/2023	EUR	835,000	866,225	0.14	Walt Disney Co. (The) 2.65% 13/01/2031	USD	660,000	580,742	0.09
Centene Corp. 2.45% 15/07/2028	USD	495,000	414,907	0.07	Wells Fargo & Co., Reg. S 2% 27/04/2026	EUR	1,030,000	1,027,080	0.17
Cigna Corp. 4.125% 15/11/2025	USD	890,000	891,009	0.15	Westlake Corp. 1.625% 17/07/2029	EUR	1,090,000	957,931	0.16
Crown Castle International Corp., REIT 2.9% 15/03/2027	USD	235,000	216,579	0.04				174,694,565	28.60
CVS Health Corp. 5.05% 25/03/2048	USD	455,000	435,220	0.07	VIETNAM				
Encore Capital Group, Inc., Reg. S 5.375% 15/02/2026	GBP	420,000	481,772	0.08	Mong Duong Finance Holdings BV, Reg. S 5.125% 07/05/2029	USD	250,000	202,187	0.03
Essex Portfolio LP, REIT 1.7% 01/03/2028	USD	915,000	785,917	0.13				202,187	0.03
Goldman Sachs Group, Inc. (The) 3.85% 26/01/2027	USD	520,000	502,323	0.08	Total Bonds			463,978,073	75.97
Goldman Sachs Group, Inc. (The), Reg. S 1.625% 27/07/2026	EUR	350,000	343,077	0.06	Total transferable securities and money market instruments admitted to an official exchange listing			463,978,073	75.97
Hillenbrand, Inc. 3.75% 01/03/2031	USD	445,000	360,221	0.06	Transferable securities and money market instruments dealt in on another regulated market				
Humana, Inc. 3.7% 23/03/2029	USD	415,000	392,437	0.06	Bonds				
Intercontinental Exchange, Inc. 4.6% 15/03/2033	USD	440,000	434,456	0.07	AUSTRALIA				
JPMorgan Chase & Co., Reg. S, FRN 0.389% 24/02/2028	EUR	480,000	440,828	0.07	Australia & New Zealand Banking Group Ltd., FRN, 144A 2.57% 25/11/2035	USD	800,000	638,571	0.11
Kansas City Southern 3.5% 01/05/2050	USD	95,000	74,549	0.01	Boral Finance Pty. Ltd., 144A 3% 01/11/2022	USD	120,000	119,638	0.02
Lennar Corp. 4.75% 30/05/2025	USD	815,000	814,139	0.13	Boral Finance Pty. Ltd., 144A 3.75% 01/05/2028	USD	855,000	803,703	0.13
Liberty Mutual Group, Inc., Reg. S 2.75% 04/05/2026	EUR	430,000	446,491	0.07	CSL Finance plc, 144A 4.05% 27/04/2029	USD	215,000	211,004	0.03
Mastercard, Inc. 3.3% 26/03/2027	USD	430,000	422,330	0.07	CSL Finance plc, 144A 4.25% 27/04/2032	USD	280,000	273,628	0.05
Mastercard, Inc. 3.35% 26/03/2030	USD	310,000	295,547	0.05	NBN Co. Ltd., 144A 2.625% 05/05/2031	USD	1,020,000	870,207	0.14
Medtronic Global Holdings SCA 0.375% 15/10/2028	EUR	182,000	164,302	0.03	South32 Treasury Ltd., 144A 4.35% 14/04/2032	USD	585,000	546,659	0.09
Mondelez International Holdings Netherlands BV, Reg. S 0.25% 09/09/2029	EUR	487,000	411,962	0.07				3,463,410	0.57
Morgan Stanley 3.875% 27/01/2026	USD	525,000	517,329	0.08	BRAZIL				
Morgan Stanley 3.625% 20/01/2027	USD	535,000	516,813	0.08	Cosan SA, Reg. S 5.5% 20/09/2029	USD	250,000	231,977	0.04
Netflix, Inc. 4.625% 15/05/2029	EUR	490,000	482,628	0.08	Globo Comunicacao e Participacoes SA, Reg. S 4.875% 22/01/2030	USD	500,000	396,340	0.06
NextEra Energy Capital Holdings, Inc. 4.625% 15/07/2027	USD	1,190,000	1,204,821	0.20				628,317	0.10
Pacific Gas and Electric Co. 2.1% 01/08/2027	USD	290,000	242,935	0.04	CANADA				
PerkinElmer, Inc. 2.25% 15/09/2031	USD	690,000	550,430	0.09	Rogers Communications, Inc., 144A 3.2% 15/03/2027	USD	445,000	421,055	0.07
PG&E Corp. 5% 01/07/2028	USD	390,000	330,357	0.05	Rogers Communications, Inc., 144A 3.8% 15/03/2032	USD	657,000	601,675	0.10
								1,022,730	0.17

Responsible Global Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
CHILE					UNITED STATES OF AMERICA				
Interchile SA, Reg. S 4.5% 30/06/2056	USD	340,000	280,139	0.05	280 Park Avenue Mortgage Trust, FRN, Series 2017-280P 'B', 144A 1.925% 15/09/2034	USD	250,000	243,159	0.04
			280,139	0.05	Albertsons Cos., Inc., 144A 4.875% 15/02/2030	USD	390,000	332,574	0.06
CHINA					Angel Oak Mortgage Trust, FRN, Series 2021-2 'A2', 144A 1.19% 25/04/2066	USD	162,896	147,897	0.03
NXP BV 4.875% 01/03/2024	USD	590,000	595,990	0.10	Angel Oak Mortgage Trust I LLC, FRN, Series 2018-3 'A1', 144A 3.649% 25/09/2048	USD	102,501	102,072	0.02
FRANCE					Angel Oak Mortgage Trust I LLC, FRN, Series 2019-2 'A1', 144A 3.628% 25/03/2049	USD	40,666	40,565	0.01
BNP Paribas SA, FRN, 144A 1.323% 13/01/2027	USD	740,000	653,992	0.11	Apple, Inc. 2.65% 11/05/2050	USD	310,000	230,488	0.04
BNP Paribas SA, FRN, 144A 2.591% 20/01/2028	USD	590,000	530,668	0.08	AT&T, Inc. 3.5% 15/09/2053	USD	830,000	628,981	0.10
			1,184,660	0.19	BAMLL Commercial Mortgage Securities Trust, FRN, Series 2018-DSNY 'A', 144A 1.725% 15/09/2034	USD	950,000	927,400	0.15
GERMANY					Bank of America Corp., FRN 1.734% 22/07/2027	USD	1,707,000	1,524,666	0.25
Siemens Financieringsmaatschappij NV, 144A 1.7% 11/03/2028	USD	330,000	288,867	0.05	Bank of America Corp., FRN 2.687% 22/04/2032	USD	630,000	530,205	0.09
Siemens Financieringsmaatschappij NV, 144A 2.15% 11/03/2031	USD	835,000	707,573	0.11	Bayview Opportunity Master Fund IVb Trust, FRN, Series 2017-RT2 'A', 144A 3.5% 28/08/2057	USD	141,398	140,008	0.02
			996,440	0.16	BINOM Securitization Trust, FRN 'A1', 144A 2.034% 25/06/2056	USD	670,256	616,194	0.10
IRELAND					Booz Allen Hamilton, Inc., Reg. S 4% 01/07/2029	USD	140,000	122,593	0.02
Avolon Holdings Funding Ltd., 144A 3.25% 15/02/2027	USD	470,000	409,428	0.07	Brixmor Operating Partnership LP, REIT 2.25% 01/04/2028	USD	170,000	145,797	0.02
			409,428	0.07	Capital One Financial Corp., FRN 3.273% 01/03/2030	USD	605,000	534,569	0.09
MALAYSIA					CCO Holdings LLC, 144A 5.375% 01/06/2029	USD	55,000	49,614	0.01
Malaysia Government Bond 4.065% 15/06/2050	MYR	6,661,000	1,306,847	0.21	CCO Holdings LLC, 144A 4.25% 01/02/2031	USD	575,000	466,224	0.08
			1,306,847	0.21	Central Parent, Inc., 144A 7.25% 15/06/2029	USD	115,000	110,854	0.02
MEXICO					Cheniere Energy Partners LP, Reg. S 3.25% 31/01/2032	USD	390,000	309,190	0.05
BBVA Bancomer SA, Reg. S, FRN 5.875% 13/09/2034	USD	550,000	486,503	0.08	Citigroup Commercial Mortgage Trust, FRN, Series 2013-375P 'C', 144A 3.518% 10/05/2035	USD	315,000	302,048	0.05
United Mexican States 20.15% 27/11/2031	MXN	6,000,000	1,980,047	0.32	Citigroup, Inc., FRN 4.412% 31/03/2031	USD	980,000	936,506	0.15
			2,466,550	0.40	COMM Mortgage Trust, FRN, Series 2013-CR13 'A4' 4.194% 10/11/2046	USD	1,170,000	1,166,534	0.19
NETHERLANDS					COMM Mortgage Trust 'A4' 3.048% 10/03/2048	USD	1,710,000	1,658,401	0.27
JDE Peet's NV, 144A 2.25% 24/09/2031	USD	1,565,000	1,221,948	0.20	COMM Mortgage Trust, Series 2016-CR28 'AHR' 3.651% 10/02/2049	USD	54,266	53,076	0.01
LeasePlan Corp. NV, 144A 2.875% 24/10/2024	USD	1,690,000	1,619,341	0.26	COMM Mortgage Trust 'AM' 4.048% 10/12/2047	USD	870,000	853,701	0.14
Lundin Energy Finance BV, 144A 2% 15/07/2026	USD	585,000	522,039	0.09	COMM Mortgage Trust, Series 2015-CR23 'AM' 3.801% 10/05/2048	USD	1,390,000	1,355,428	0.22
			3,363,328	0.55	COMM Mortgage Trust, FRN, Series 2015-LC21 'B' 4.334% 10/07/2048	USD	70,000	67,356	0.01
PERU					Commercial Mortgage Trust, FRN, Series 2014-CR15 'AM' 4.426% 10/02/2047	USD	1,155,000	1,151,626	0.19
Nexa Resources SA, Reg. S 5.375% 04/05/2027	USD	250,000	231,775	0.04	Connecticut Avenue Securities Trust, FRN '1M1', 144A 1.926% 25/12/2041	USD	1,686,146	1,650,877	0.27
			231,775	0.04	Connecticut Avenue Securities Trust, FRN '1M1', 144A 3.026% 25/03/2042	USD	833,015	819,038	0.13
SWITZERLAND									
Credit Suisse Group AG, FRN, 144A 4.194% 01/04/2031	USD	1,145,000	1,015,518	0.17					
			1,015,518	0.17					
THAILAND									
Bangkok Bank PCL, Reg. S, FRN 3.733% 25/09/2034	USD	250,000	220,344	0.04					
Thailand Government Bond 2.5% 17/06/2071	THB	20,200,000	332,875	0.05					
			553,219	0.09					
UNITED KINGDOM									
Astrazeneca Finance LLC 1.75% 28/05/2028	USD	705,000	620,568	0.10					
Astrazeneca Finance LLC 2.25% 28/05/2031	USD	115,000	100,080	0.02					
Vodafone Group plc 5% 30/05/2038	USD	560,000	537,663	0.09					
			1,258,311	0.21					

Responsible Global Aggregate Bond Fund continued

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Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Connecticut Avenue Securities Trust, FRN '1M1', 144A 2.926% 25/03/2042	USD	445,901	438,127	0.07	FNMA, FRN, Series 2016-64 'FA' 2.124% 25/09/2046	USD	19,867	19,858	-
Connecticut Avenue Securities Trust, FRN '1M1', 144A 3.676% 25/05/2042	USD	541,629	539,617	0.09	FNMA, FRN 745216 1.86% 01/11/2035	USD	1,228	1,221	-
Connecticut Avenue Securities Trust, FRN '2M1', 144A 2.826% 25/04/2042	USD	400,979	394,965	0.07	FNMA, FRN 745761 2.131% 01/08/2036	USD	983	991	-
Entegris Escrow Corp., 144A 5.95% 15/06/2030	USD	225,000	212,700	0.04	FNMA, FRN 846551 2.142% 01/12/2035	USD	236	235	-
Equitable Financial Life Global Funding, 144A 1.8% 08/03/2028	USD	635,000	547,191	0.09	FNMA, FRN 848476 1.834% 01/12/2035	USD	727	728	-
Exelon Corp. 4.05% 15/04/2030	USD	634,000	606,538	0.10	FNMA, FRN 848522 1.59% 01/12/2035	USD	266	265	-
FHLMC 3% 01/02/2047	USD	550,759	518,944	0.09	FNMA, FRN 905196 2.29% 01/12/2036	USD	229	231	-
FHLMC 3% 01/01/2048	USD	39,447	36,942	0.01	FNMA, FRN 949782 1.905% 01/08/2037	USD	101	100	-
FHLMC, FRN 1B3203 2.091% 01/01/2037	USD	601	598	-	FNMA AB5807 3.5% 01/08/2042	USD	5,501	5,296	-
FHLMC, FRN 1G1326 2.275% 01/11/2036	USD	513	511	-	FNMA AL6167 3.5% 01/01/2044	USD	62,133	60,412	0.01
FHLMC, FRN 1G1353 2.185% 01/12/2036	USD	507	522	-	FNMA AO6755 3.5% 01/06/2042	USD	5,570	5,416	-
FHLMC, FRN 1Q0196 2.558% 01/02/2037	USD	418	432	-	FNMA AP7510 3.5% 01/09/2042	USD	22,786	22,152	-
FHLMC A28566 6.5% 01/11/2034	USD	5,881	6,169	-	FNMA AQ8803 3.5% 01/01/2043	USD	14,223	13,827	-
FHLMC A91566 4.5% 01/03/2040	USD	3,420	3,522	-	FNMA AS9031 3% 01/06/2033	USD	1,375	1,280	-
FHLMC A91812 5% 01/04/2040	USD	3,057	3,214	-	FNMA AS9032 3% 01/08/2043	USD	15,164	14,514	-
FHLMC A93101 5% 01/07/2040	USD	1,632	1,711	-	FNMA AS9236 3% 01/02/2044	USD	6,457	6,156	-
FHLMC A95825 4% 01/12/2040	USD	14,855	14,986	-	FNMA MA1213 3.5% 01/10/2042	USD	21,897	21,292	-
FHLMC A95961 4% 01/12/2040	USD	5,583	5,633	-	Fortinet, Inc. 2.2% 15/03/2031	USD	510,000	413,353	0.07
FHLMC A96413 4% 01/01/2041	USD	1,846	1,863	-	GNMA 4.5% 20/02/2040	USD	4,427	4,618	-
FHLMC A97047 4.5% 01/02/2041	USD	5,976	6,139	-	GNMA 4% 20/03/2045	USD	316,403	317,912	0.05
FHLMC A97059 4% 01/02/2041	USD	10,297	10,363	-	GNMA 4.5% 20/08/2047	USD	127,207	131,717	0.02
FHLMC C04238 3.5% 01/09/2042	USD	17,075	16,713	-	GNMA 5.5% 20/04/2048	USD	39,373	41,582	0.01
FHLMC C09007 3.5% 01/08/2042	USD	14,748	14,435	-	GNMA 5.5% 20/09/2048	USD	472	500	-
FHLMC C68248 7% 01/06/2032	USD	168	171	-	GNMA 5.5% 20/10/2048	USD	11,240	11,760	-
FHLMC C72128 6% 01/10/2032	USD	307	323	-	GNMA 5.5% 20/11/2048	USD	53,392	55,968	0.01
FHLMC G01444 6.5% 01/08/2032	USD	743	796	-	GNMA 3% 20/05/2050	USD	198,776	185,566	0.03
FHLMC G04653 6% 01/08/2038	USD	587	643	-	GNMA 2.5% 20/08/2050	USD	236,159	215,626	0.04
FHLMC G05659 4.5% 01/10/2039	USD	3,250	3,347	-	GNMA 4% 20/10/2050	USD	426,949	426,547	0.07
FHLMC G05934 6% 01/12/2033	USD	1,307	1,426	-	GNMA 2% 20/03/2051	USD	427,664	378,689	0.06
FHLMC G06020 5.5% 01/12/2039	USD	296	317	-	GNMA 3% 20/07/2051	USD	180,917	170,012	0.03
FHLMC G07240 3% 01/12/2042	USD	91,834	87,305	0.02	GNMA 2% 20/08/2051	USD	625,503	556,109	0.09
FHLMC G07649 4.5% 01/05/2042	USD	9,041	9,278	-	GNMA 2.5% 20/08/2051	USD	450,318	410,238	0.07
FHLMC G08353 4.5% 01/07/2039	USD	2,418	2,490	-	GNMA 2.5% 20/10/2051	USD	1,306,020	1,191,920	0.20
FHLMC G08435 4.5% 01/02/2041	USD	7,686	7,916	-	GNMA 3% 20/10/2051	USD	1,120,405	1,051,436	0.17
FHLMC G08534 3% 01/06/2043	USD	6,127	5,820	-	GNMA 2.5% 20/11/2051	USD	664,686	606,633	0.10
FHLMC G13682 4.5% 01/11/2024	USD	1,708	1,742	-	GNMA 2.5% 20/12/2051	USD	1,116,520	1,018,621	0.17
FHLMC G14272 5% 01/07/2025	USD	3	3	-	GNMA 2% 20/05/2052	USD	592,008	523,689	0.09
FHLMC G60440 3.5% 01/03/2046	USD	42,986	41,879	0.01	GNMA 3% 20/06/2052	USD	1,849,815	1,734,813	0.28
FHLMC Q04674 4% 01/12/2041	USD	4,638	4,679	-	GNMA, Series 2017-184 'JH' 3% 20/12/2047	USD	5,585	5,385	-
FHLMC Q11220 3.5% 01/09/2042	USD	16,059	15,719	-	GNMA 'LM' 3.5% 20/10/2050	USD	195,000	181,861	0.03
FHLMC U90432 3.5% 01/11/2042	USD	43,734	42,570	0.01	GNMA 3598 6% 20/08/2034	USD	973	1,062	-
FHLMC Stacr Remic Trust, FRN 'M1A', 144A 3.026% 25/03/2042	USD	917,153	906,585	0.15	GNMA 3819 5.5% 20/02/2036	USD	478	516	-
FHLMC STACR Trust, FRN 'M1A', 144A 2.926% 25/04/2042	USD	438,272	431,641	0.07	GNMA 4495 4.5% 20/07/2039	USD	8,561	8,930	-
FHLMC Structured Agency Credit Risk Debt Notes, FRN 'M1A', 144A 3.729% 25/06/2042	USD	235,000	235,440	0.04	GNMA 4577 4.5% 20/11/2039	USD	1,059	1,105	-
FHLMC Whole Loan Securities Trust, FRN, Series 2017-SC01 'M1', 144A 3.656% 25/12/2046	USD	140,537	137,444	0.02	GNMA 4578 5% 20/11/2039	USD	2,718	2,884	-
FNMA, IO, Series 319 '2' 6.5% 25/02/2032	USD	159	30	-	GNMA 4697 5% 20/05/2040	USD	1,751	1,857	-
					GNMA 4715 5% 20/06/2040	USD	2,850	3,025	-
					GNMA 4801 4.5% 20/09/2040	USD	4,445	4,637	-
					GNMA 4835 5% 20/10/2040	USD	3,025	3,210	-
					GNMA 4978 4.5% 20/03/2041	USD	1,180	1,219	-
					GNMA 4979 5% 20/03/2041	USD	1,132	1,201	-
					GNMA 5054 4% 20/05/2041	USD	5,052	5,119	-
					GNMA 520473 7.5% 15/01/2030	USD	363	368	-
					GNMA 783403 3.5% 15/09/2041	USD	11,877	11,782	-

Responsible Global Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
GNMA 783726 3.5% 20/03/2043	USD	15,621	15,360	-	JPMorgan Chase & Co., FRN 2.956% 13/05/2031	USD	365,000	314,847	0.05
GNMA 784145 3.5% 20/02/2046	USD	22,473	22,097	-	Magallanes, Inc., 144A 3.755% 15/03/2027	USD	200,000	187,407	0.03
GNMA 784549 4% 20/01/2048	USD	56,233	56,319	0.01	Magallanes, Inc., 144A 4.279% 15/03/2032	USD	320,000	286,521	0.05
GNMA 784755 3.5% 20/04/2048	USD	20,774	20,427	-	Morgan Stanley, FRN 3.217% 22/04/2042	USD	355,000	280,344	0.05
GNMA AA5897 3% 15/12/2042	USD	8,211	7,744	-	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22 'A4' 3.306% 15/04/2048	USD	545,000	528,594	0.09
GNMA AJ9334 3.5% 20/10/2044	USD	10,430	10,256	-	Morgan Stanley Capital I Trust, FRN, Series 2015-MS1 'AS' 4.035% 15/05/2048	USD	10,000	9,820	-
GNMA AM4385 3.5% 20/05/2045	USD	7,818	7,688	-	Nasdaq, Inc. 1.65% 15/01/2031	USD	850,000	665,762	0.11
GNMA AM4931 3.5% 20/04/2045	USD	690,886	680,885	0.11	OBX Trust, FRN, Series 2018-EXP1 '1A3', 144A 4% 25/04/2048	USD	493,415	473,486	0.08
GNMA AM8053 3.5% 20/05/2045	USD	20,454	20,113	-	Octane Receivables Trust 'A', 144A 1.21% 20/09/2028	USD	1,158,820	1,119,926	0.18
GNMA AR0556 3.5% 20/01/2046	USD	6,566	6,456	-	O'Reilly Automotive, Inc. 4.7% 15/06/2032	USD	305,000	302,680	0.05
GNMA AS9216 3% 20/05/2046	USD	9,983	9,337	-	Pacific Gas and Electric Co. 4.55% 01/07/2030	USD	111,000	98,176	0.02
GNMA AS9217 3% 20/05/2046	USD	11,460	10,717	-	Realty Income Corp., REIT 3.95% 15/08/2027	USD	975,000	950,110	0.16
GNMA AS9258 3% 20/07/2046	USD	11,783	11,020	-	Sabine Pass Liquefaction LLC 5% 15/03/2027	USD	815,000	819,292	0.14
GNMA AS9259 3% 20/07/2046	USD	11,426	10,684	-	Santander Consumer Auto Receivables Trust 'B', 144A 1.44% 17/04/2028	USD	243,789	242,516	0.04
GNMA AS9260 3% 20/07/2046	USD	8,766	8,195	-	Santander Drive Auto Receivables Trust 'C' 2.56% 17/04/2028	USD	1,410,000	1,339,881	0.22
GNMA AT3441 3% 20/07/2046	USD	18,298	17,168	-	Santander Retail Auto Lease Trust, Series 2021-B 'C', 144A 1.1% 20/06/2025	USD	1,290,000	1,207,487	0.20
GNMA AT3442 3% 20/06/2046	USD	13,573	12,735	-	Santander Retail Auto Lease Trust, Series 2020-B 'D', 144A 1.98% 20/10/2025	USD	1,255,000	1,188,063	0.20
GNMA AT4164 3% 20/07/2046	USD	22,996	21,503	-	SBA Tower Trust, REIT, 144A 1.631% 15/05/2051	USD	465,000	416,968	0.07
GNMA AT4176 3% 20/07/2046	USD	5,327	4,981	-	SBA Tower Trust, REIT, 144A 2.328% 15/07/2052	USD	305,000	268,887	0.04
GNMA AU0255 3% 20/08/2046	USD	11,525	10,777	-	Sequoia Mortgage Trust, FRN, Series 2017-CH1 'A1', 144A 4% 25/08/2047	USD	125,472	123,369	0.02
GNMA AU0271 3% 20/08/2046	USD	6,743	6,307	-	Sequoia Mortgage Trust, FRN, Series 2018-CH3 'A1', 144A 4.5% 25/08/2048	USD	57,441	57,117	0.01
GNMA AV8326 3% 20/09/2046	USD	8,556	8,001	-	Sequoia Mortgage Trust, FRN, Series 2018-CH4 'A19', 144A 4.5% 25/10/2048	USD	37,604	37,361	0.01
GNMA MA0221 4% 20/07/2042	USD	8,359	8,470	-	Sequoia Mortgage Trust, FRN, Series 2018-CH3 'A2', 144A 4% 25/08/2048	USD	20,331	20,201	-
GNMA MA1090 3.5% 20/06/2043	USD	44,599	44,075	0.01	Sequoia Mortgage Trust, FRN, Series 2018-CH4 'A2', 144A 4% 25/10/2048	USD	93,103	92,429	0.02
GNMA MA1999 5.5% 20/06/2044	USD	8,976	9,677	-	Sequoia Mortgage Trust, FRN, Series 2018-CH2 'A3', 144A 4% 25/06/2048	USD	53,897	52,869	0.01
GNMA MA3033 3% 20/08/2045	USD	70,082	66,345	0.01	Sirius XM Radio, Inc., Reg. S 4% 15/07/2028	USD	295,000	255,095	0.04
GNMA MA4323 4.5% 20/03/2047	USD	394,439	407,575	0.07	SMB Private Education Loan Trust, Series 2018-A 'A2A', 144A 3.5% 15/02/2036	USD	896,393	884,079	0.15
GNMA MA4511 4% 20/06/2047	USD	66,274	66,470	0.01	SMB Private Education Loan Trust, Series 2018-C 'A2A', 144A 3.63% 15/11/2035	USD	879,507	865,847	0.14
GNMA MA4589 5% 20/07/2047	USD	138,774	143,777	0.02	SMB Private Education Loan Trust, FRN, Series 2016-B 'A2B', 144A 2.325% 17/02/2032	USD	845,091	842,273	0.14
GNMA MA4655 5% 20/08/2047	USD	8,517	8,845	-					
GNMA MA4722 5% 20/09/2047	USD	62,550	64,804	0.01					
GNMA MA4840 5% 20/11/2047	USD	419,529	434,881	0.07					
GNMA MA4965 5% 20/01/2048	USD	904,957	935,809	0.15					
GNMA MA5081 5.5% 20/03/2048	USD	54,917	58,487	0.01					
GNMA MA5194 5% 20/05/2048	USD	13,657	14,070	-					
GNMA MA5195 5.5% 20/05/2048	USD	18,288	19,318	-					
GNMA MA5654 5.5% 20/12/2048	USD	168,437	175,943	0.03					
GNMA MA5713 5.5% 20/01/2049	USD	23,099	24,001	-					
GNMA MA5988 5% 20/06/2049	USD	33,506	34,448	0.01					
GNMA MA6144 3% 20/09/2049	USD	145,773	136,223	0.02					
Goldman Sachs Group, Inc. (The), FRN 3.615% 15/03/2028	USD	1,580,000	1,497,120	0.25					
Great Lakes Water Authority Sewage Disposal System 1.833% 01/07/2026	USD	100,000	93,173	0.02					
GS Mortgage Securities Corp. II 'E', 144A 5.465% 03/05/2032	USD	595,000	590,047	0.10					
GS Mortgage-Backed Securities Trust, FRN, Series 2014-EB1A '2A1', 144A 1.894% 25/07/2044	USD	2,326	2,334	-					
Hasbro, Inc. 3.55% 19/11/2026	USD	580,000	553,727	0.09					
Health Care Service Corp. A Mutual Legal Reserve Co., 144A 3.2% 01/06/2050	USD	619,000	461,635	0.08					
Hilton Grand Vacations Trust, Series 2017-AA 'A', 144A 2.66% 26/12/2028	USD	584,762	576,307	0.10					
Hyundai Capital America, 144A 1.8% 10/01/2028	USD	430,000	363,159	0.06					
JPMBB Commercial Mortgage Securities Trust, Series 2014-C22 'A4' 3.801% 15/09/2047	USD	1,146,000	1,135,688	0.19					
JPMorgan Chase & Co., FRN 1.578% 22/04/2027	USD	1,707,000	1,525,000	0.25					

Responsible Global Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
SMB Private Education Loan Trust, FRN, Series 2017-A 'A2B', 144A 1.775% 15/09/2034	USD	384,225	382,560	0.06	UMBS 650075 6.5% 01/07/2032	USD	351	372	-
SMB Private Education Loan Trust, Series 2015-C 'B', 144A 3.5% 15/09/2043	USD	1,100,000	1,050,261	0.17	UMBS 725162 6% 01/02/2034	USD	6,987	7,462	-
Towd Point Mortgage Trust, FRN, Series 2017-1 'A1', 144A 2.75% 25/10/2056	USD	20,055	19,899	-	UMBS 725205 5% 01/03/2034	USD	22,252	23,335	-
Towd Point Mortgage Trust, FRN, Series 2017-4 'A1', 144A 2.75% 25/06/2057	USD	114,275	111,563	0.02	UMBS 725231 5% 01/02/2034	USD	1,292	1,329	-
Towd Point Mortgage Trust, FRN, Series 2018-1 'A1', 144A 3% 25/01/2058	USD	47,579	46,746	0.01	UMBS 725238 5% 01/03/2034	USD	1,196	1,231	-
Towd Point Mortgage Trust, FRN, Series 2018-2 'A1', 144A 3.25% 25/03/2058	USD	300,871	294,673	0.05	UMBS 725704 6% 01/08/2034	USD	1,848	1,999	-
UMBS 3.5% 01/07/2034	USD	56,183	56,153	0.01	UMBS 725946 5.5% 01/11/2034	USD	2,644	2,825	-
UMBS 1.5% 01/04/2037	USD	274,852	249,122	0.04	UMBS 735502 6% 01/04/2035	USD	357	384	-
UMBS 1.5% 01/04/2037	USD	465,407	421,789	0.07	UMBS 735578 5% 01/06/2035	USD	237	248	-
UMBS 2.5% 01/04/2037	USD	1,275,474	1,214,841	0.20	UMBS 735580 5% 01/06/2035	USD	3,700	3,882	-
UMBS 1.5% 01/05/2037	USD	415,274	376,354	0.06	UMBS 735676 5% 01/07/2035	USD	1,057	1,109	-
UMBS 4.5% 01/08/2040	USD	379,157	384,759	0.06	UMBS 745089 6% 01/12/2035	USD	13,913	15,223	-
UMBS 4.5% 01/02/2041	USD	309,549	317,673	0.05	UMBS 745246 6% 01/02/2034	USD	1,398	1,499	-
UMBS 1.5% 01/01/2042	USD	487,945	417,592	0.07	UMBS 745275 5% 01/02/2036	USD	413	433	-
UMBS 2% 01/03/2042	USD	525,475	463,204	0.08	UMBS 745355 5% 01/03/2036	USD	668	702	-
UMBS 2.5% 01/03/2042	USD	441,617	404,714	0.07	UMBS 745418 5.5% 01/04/2036	USD	562	601	-
UMBS 2% 01/04/2042	USD	734,352	652,192	0.11	UMBS 889139 5.5% 01/03/2037	USD	4,651	4,939	-
UMBS 3.5% 01/12/2046	USD	2,025,452	1,980,748	0.33	UMBS 889396 6% 01/02/2037	USD	1,067	1,168	-
UMBS 3.5% 01/02/2048	USD	1,452,356	1,413,224	0.23	UMBS 889565 5.5% 01/08/2037	USD	145	155	-
UMBS 4.5% 01/07/2048	USD	23,883	23,972	-	UMBS 889579 6% 01/05/2038	USD	355	389	-
UMBS 4% 01/03/2049	USD	1,601,316	1,597,220	0.26	UMBS 889983 6% 01/10/2038	USD	978	1,057	-
UMBS 3% 01/09/2049	USD	1,512,272	1,413,281	0.23	UMBS 890663 5% 01/06/2041	USD	1,208	1,265	-
UMBS 3.5% 01/07/2050	USD	198,690	192,563	0.03	UMBS 890738 3.5% 01/09/2043	USD	8,064	7,901	-
UMBS 2% 01/10/2050	USD	350,308	304,426	0.05	UMBS 904108 6.5% 01/11/2036	USD	530	560	-
UMBS 2% 01/05/2051	USD	759,373	657,564	0.11	UMBS 915831 6.5% 01/03/2037	USD	399	418	-
UMBS 2.5% 01/06/2051	USD	882,247	791,981	0.13	UMBS 929836 6% 01/08/2038	USD	1,767	1,930	-
UMBS 2.5% 01/10/2051	USD	762,985	684,087	0.11	UMBS 932752 5% 01/04/2040	USD	7,195	7,558	-
UMBS 2.5% 01/10/2051	USD	787,536	706,099	0.12	UMBS 995023 5.5% 01/08/2037	USD	256	274	-
UMBS 2.5% 01/01/2052	USD	554,358	497,448	0.08	UMBS 995051 6% 01/03/2037	USD	934	1,010	-
UMBS 2.5% 01/01/2052	USD	1,229,693	1,102,054	0.18	UMBS 995097 6.5% 01/10/2037	USD	6,054	6,594	-
UMBS 3.5% 01/01/2052	USD	195,342	187,344	0.03	UMBS 995112 5.5% 01/07/2036	USD	7,463	7,976	-
UMBS 2% 01/02/2052	USD	414,632	359,431	0.06	UMBS 995203 5% 01/07/2035	USD	24,495	25,277	0.01
UMBS 2% 01/02/2052	USD	435,146	376,398	0.06	UMBS 995722 5% 01/05/2038	USD	2,188	2,296	-
UMBS 2% 01/02/2052	USD	461,845	400,308	0.07	UMBS 995838 5.5% 01/05/2039	USD	1,358	1,454	-
UMBS 2% 01/03/2052	USD	214,010	185,519	0.03	UMBS AB0299 6% 01/02/2037	USD	750	815	-
UMBS 2% 01/03/2052	USD	2,170,808	1,875,507	0.31	UMBS AB2085 4% 01/01/2041	USD	1,032	1,040	-
UMBS 2% 01/03/2052	USD	4,721,106	4,079,398	0.67	UMBS AB2819 5% 01/04/2041	USD	1,977	2,076	-
UMBS 2% 01/04/2052	USD	104,196	90,129	0.02	UMBS AB8700 3% 01/03/2043	USD	75,156	71,356	0.01
UMBS 2% 01/04/2052	USD	3,186,554	2,753,647	0.45	UMBS AB9177 3.5% 01/04/2043	USD	3,309	3,236	-
UMBS 2.5% 01/04/2052	USD	3,414,469	3,053,692	0.50	UMBS AC1877 4.5% 01/09/2039	USD	3,358	3,455	-
UMBS 2.5% 01/05/2052	USD	2,527,503	2,261,762	0.37	UMBS AC8518 5% 01/12/2039	USD	279	292	-
UMBS 3% 01/06/2052	USD	1,770,446	1,641,219	0.27	UMBS AD0220 6% 01/10/2038	USD	1,711	1,874	-
UMBS 190396 4.5% 01/06/2039	USD	3,335	3,432	-	UMBS AD0330 5% 01/02/2038	USD	3,484	3,654	-
UMBS 254550 6.5% 01/12/2032	USD	1,613	1,738	-	UMBS AD1045 4.5% 01/02/2040	USD	651	670	-
UMBS 254793 5% 01/07/2033	USD	709	729	-	UMBS AD3812 5% 01/04/2040	USD	205	214	-
UMBS 357748 5.5% 01/04/2035	USD	423	452	-	UMBS AD9194 5% 01/08/2040	USD	333	344	-
UMBS 535041 7% 01/12/2029	USD	520	559	-	UMBS AE0105 5.5% 01/02/2038	USD	870	930	-
UMBS 545120 7% 01/08/2031	USD	125	135	-	UMBS AE0115 5.5% 01/12/2035	USD	4,886	5,220	-
UMBS 545759 6.5% 01/07/2032	USD	2,368	2,539	-	UMBS AE0624 4% 01/11/2040	USD	4,614	4,650	-
UMBS 555285 6% 01/03/2033	USD	950	1,022	-	UMBS AE0678 5% 01/10/2034	USD	2,479	2,598	-
UMBS 555417 6% 01/05/2033	USD	703	765	-	UMBS AE0801 6% 01/09/2039	USD	1,120	1,227	-
					UMBS AE0949 4% 01/02/2041	USD	8,978	9,049	-
					UMBS AE0984 4.5% 01/02/2041	USD	11,852	12,194	-
					UMBS AL0161 4% 01/04/2041	USD	3,249	3,274	-
					UMBS AL0609 5% 01/03/2036	USD	379	398	-
					UMBS AL1779 5.5% 01/12/2038	USD	3,317	3,543	-
					UMBS AL2456 4.5% 01/10/2026	USD	1,853	1,888	-
					UMBS AL2693 4% 01/08/2042	USD	19,177	19,416	-
					UMBS AL3072 3% 01/02/2043	USD	4,427	4,206	-
					UMBS AL3649 4% 01/12/2042	USD	12,946	13,049	-
					UMBS AL3657 3.5% 01/06/2043	USD	2,547	2,490	-

Responsible Global Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
UMBS AL4301 4.5% 01/04/2042	USD	6,340	6,523	-	Verus Securitization Trust, FRN, Series 2021-R3 'A3', 144A 1.38% 25/04/2064	USD	455,058	434,215	0.07
UMBS AL5224 5% 01/02/2038	USD	1,766	1,853	-	Verus Securitization Trust, STEP, Series 2019-4 'A3', 144A 3% 25/11/2059	USD	733,481	729,682	0.12
UMBS AL6965 6% 01/09/2038	USD	4,832	5,290	-	Verus Securitization Trust, STEP, Series 2020-5 'A3', 144A 1.733% 25/05/2065	USD	222,606	208,939	0.04
UMBS AL6966 6.5% 01/08/2038	USD	2,233	2,433	-	Wells Fargo Commercial Mortgage Trust, FRN, Series 2015-NXS2 'C' 4.283% 15/07/2058	USD	15,000	14,241	-
UMBS AL7953 5% 01/07/2045	USD	130,905	137,502	0.02	WFRBS Commercial Mortgage Trust, FRN 'A4' 4.079% 15/03/2046	USD	627,970	626,638	0.10
UMBS AL7991 3.5% 01/01/2046	USD	6,749	6,568	-				103,487,081	16.94
UMBS AL8310 3.5% 01/03/2044	USD	4,054	3,965	-				122,263,743	20.02
UMBS AL8387 4% 01/03/2046	USD	16,464	16,528	-				122,263,743	20.02
UMBS AL9107 4.5% 01/03/2046	USD	260,361	261,927	0.04					
UMBS AL9399 3% 01/11/2036	USD	12,933	12,527	-					
UMBS AL9412 3% 01/11/2036	USD	88,972	86,507	0.02					
UMBS AL9413 3% 01/11/2036	USD	106,173	103,495	0.02					
UMBS AL9566 3.5% 01/06/2046	USD	25,929	25,293	0.01					
UMBS AQ2993 3.5% 01/05/2042	USD	20,568	20,113	-					
UMBS AQ0535 3% 01/11/2042	USD	11,891	11,295	-					
UMBS AS1586 4.5% 01/01/2044	USD	20,956	21,512	-					
UMBS AS3468 4% 01/10/2044	USD	5,290	5,309	-					
UMBS AS4794 3.5% 01/04/2045	USD	48,149	46,988	0.01					
UMBS AS5887 4% 01/09/2045	USD	1,474	1,479	-					
UMBS AS6191 3.5% 01/11/2045	USD	22,480	21,874	-					
UMBS AS6400 4% 01/12/2045	USD	4,847	4,863	-					
UMBS AS8301 3% 01/11/2046	USD	15,897	14,953	-					
UMBS AS8550 3% 01/12/2036	USD	14,616	14,156	-					
UMBS AT1934 3.5% 01/04/2043	USD	3,795	3,711	-					
UMBS AU0640 3.5% 01/07/2043	USD	6,744	6,595	-					
UMBS AU3746 3.5% 01/08/2043	USD	2,464	2,409	-					
UMBS AU4293 4% 01/09/2043	USD	101,401	101,564	0.02					
UMBS AU6198 3.5% 01/08/2043	USD	4,920	4,811	-					
UMBS AX2501 4% 01/10/2044	USD	5,118	5,126	-					
UMBS AZ4779 4% 01/10/2045	USD	12,399	12,427	-					
UMBS BC5074 3.5% 01/07/2044	USD	20,669	20,215	-					
UMBS BH2623 4% 01/08/2047	USD	168,044	167,601	0.03					
UMBS BM1066 4% 01/02/2047	USD	85,170	85,472	0.01					
UMBS BM2003 4% 01/10/2047	USD	567,901	567,742	0.09					
UMBS BM3148 4.5% 01/11/2047	USD	25,017	25,530	0.01					
UMBS BM4343 4.5% 01/05/2048	USD	74,305	75,780	0.01					
UMBS BO7256 3% 01/01/2035	USD	404,547	397,799	0.07					
UMBS CA2207 4.5% 01/08/2048	USD	29,461	29,635	0.01					
UMBS CA2297 4.5% 01/09/2048	USD	1,449,022	1,474,145	0.24					
UMBS CA2483 4.5% 01/10/2048	USD	65,520	66,482	0.01					
UMBS CA3514 4.5% 01/05/2049	USD	32,444	32,921	0.01					
UMBS CA5068 3% 01/01/2035	USD	439,852	430,478	0.07					
UMBS CA5186 4.5% 01/01/2050	USD	24,525	24,659	-					
UMBS FM3462 3.5% 01/12/2033	USD	519,091	516,678	0.09					
UMBS MA0500 5% 01/08/2040	USD	245	256	-					
UMBS MA0516 5% 01/09/2040	USD	851	894	-					
UMBS MA0907 4% 01/11/2041	USD	109,272	110,136	0.02					
UMBS MA2458 4% 01/11/2045	USD	11,823	11,865	-					
UMBS MA2512 4% 01/01/2046	USD	15,314	15,368	-					
UMBS MA2670 3% 01/07/2046	USD	527,147	495,282	0.08					
UMBS MA2806 3% 01/11/2046	USD	1,615,249	1,519,191	0.25					
UMBS MA3027 4% 01/06/2047	USD	30,337	30,273	0.01					
UMBS MA3468 4.5% 01/09/2048	USD	16,753	16,833	-					
United Airlines Pass-Through Trust 'AA' 3.5% 01/09/2031	USD	809,713	730,305	0.12					
Verus Securitization Trust, FRN, Series 2021-2 'A3', 144A 1.545% 25/02/2066	USD	834,593	743,221	0.12					
Verus Securitization Trust, FRN, Series 2021-3 'A3', 144A 1.437% 25/06/2066	USD	404,130	348,445	0.06					
								2,165,674	0.36
								2,165,674	0.36
								2,165,674	0.36
								588,407,490	96.35

Responsible Global Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
28,800,000	EUR	J.P. Morgan	Pay floating HICPXT 1 month Receive fixed 2.833%	15/06/2027	(34,778)	(0.01)
Total Market Value on Inflation Rate Swap Contracts - Liabilities					(34,778)	(0.01)
Net Market Value on Inflation Rate Swap Contracts - Assets					509,448	0.08

Interest Rate Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
550,500,000	INR	J.P. Morgan	Pay fixed 6.85% Receive floating MIBOR 1 day	27/05/2027	21,785	0.01
5,600,000	USD	J.P. Morgan	Pay fixed 2.795% Receive floating LIBOR 3 month	02/01/2029	59,899	0.01
13,100,000	USD	J.P. Morgan	Pay fixed 2.54% Receive floating LIBOR 3 month	01/05/2029	469,316	0.08
22,150,000	USD	J.P. Morgan	Pay fixed 1.192% Receive floating LIBOR 3 month	28/02/2025	1,117,218	0.18
3,642,000	USD	J.P. Morgan	Pay fixed 0.895% Receive floating LIBOR 3 month	03/04/2050	1,476,296	0.24
10,186,000	USD	J.P. Morgan	Pay fixed 0.717% Receive floating LIBOR 3 month	03/04/2030	1,719,632	0.28
Total Interest Rate Swap Contracts at Fair Value - Assets					4,864,146	0.80
347,500,000	CZK	J.P. Morgan	Pay floating PRIBOR 6 month Receive fixed 1.98%	10/08/2026	(2,025,044)	(0.33)
60,720,000	GBP	J.P. Morgan	Pay floating SONIA 1 day Receive fixed 0.492%	29/09/2023	(1,977,082)	(0.33)
550,500,000	INR	J.P. Morgan	Pay fixed 6.95% Receive floating MIBOR 1 day	13/05/2027	(15,368)	-
Total Interest Rate Swap Contracts at Fair Value - Liabilities					(4,017,494)	(0.66)
Net Market Value on Interest Rate Swap Contracts - Assets					846,652	0.14

Option Purchased Contracts

Quantity	Security Description	Currency	Counterparty	Market Value USD	% of Net Assets
8,520,000	Foreign Exchange AUD/CNH, Call, 4.820, 20/09/2022	AUD	UBS	33,268	0.01
4,850,000	Foreign Exchange AUD/GBP, Put, 1.700, 04/10/2022	GBP	HSBC	38,856	0.01
8,500,000	Foreign Exchange AUD/JPY, Call, 93.000, 04/10/2022	AUD	HSBC	194,650	0.03
11,600,000	Foreign Exchange CAD/EUR, Put, 1.360, 20/04/2023	EUR	Goldman Sachs	297,760	0.05
13,200,000	Foreign Exchange EUR/USD, Put, 0.868, 14/07/2022	USD	HSBC	-	-
25,260,000	Foreign Exchange EUR/USD, Put, 0.870, 03/10/2022	USD	Citibank	9,694	-
6,475,000	Foreign Exchange JPY/USD, Put, 113.000, 05/08/2022	USD	HSBC	385	-

Quantity	Security Description	Currency	Counterparty	Market Value USD	% of Net Assets
12,193,000	Foreign Exchange JPY/USD, Put, 133.000, 29/07/2022	USD	UBS	82,434	0.01
12,550,000	Foreign Exchange USD/INR, Call, 80.250, 31/10/2022	USD	HSBC	134,981	0.02
12,500,000	Foreign Exchange USD/KRW, Call, 1,248.000, 22/07/2022	USD	HSBC	511,680	0.08
12,000,000	Foreign Exchange USD/TWD, Call, 30.000, 12/09/2022	USD	HSBC	63,815	0.01
373	US Treasury 10 Year Note, Put, 115.500, 26/08/2022	USD	Goldman Sachs	221,469	0.04
Total Market Value on Option Purchased Contracts - Assets				1,588,992	0.26

Option Written Contracts

Quantity	Security Description	Currency	Counterparty	Market Value USD	% of Net Assets
(8,500,000)	Foreign Exchange AUD/JPY, Call, 102.000, 04/10/2022	AUD	HSBC	(27,894)	(0.01)
(12,193,000)	Foreign Exchange JPY/USD, Put, 127.000, 29/07/2022	USD	UBS	(19,210)	-
(373)	US Treasury 10 Year Note, Put, 112.000, 26/08/2022	USD	Goldman Sachs	(55,367)	(0.01)
(226)	US Treasury 30 Year Bond, Call, 142.000, 22/07/2022	USD	Goldman Sachs	(74,156)	(0.01)
Total Market Value on Option Written Contracts - Liabilities				(176,627)	(0.03)

To Be Announced Contracts

Country	Security Description	Currency	Nominal Value	Market Value USD	Unrealised Gain/(Loss) USD	% of Net Assets
United States of America	GNMA, 2.00%, 15/07/2052	USD	1,980,000	1,748,921	47,096	0.29
United States of America	GNMA, 3.00%, 15/07/2052	USD	260,000	243,527	1,219	0.04
United States of America	GNMA, 4.00%, 15/07/2052	USD	445,000	441,367	(5,024)	0.07
United States of America	GNMA, 4.50%, 15/07/2052	USD	600,000	607,219	9,117	0.10
United States of America	UMBS, 2.00%, 25/07/2052	USD	1,955,000	1,686,517	47,824	0.28
United States of America	UMBS, 4.00%, 25/07/2052	USD	1,315,000	1,291,525	(12,277)	0.21
United States of America	UMBS, 4.50%, 25/07/2052	USD	370,000	370,058	1,798	0.06
Total To Be Announced Contracts Long Positions				6,389,134	89,753	1.05
Net To Be Announced Contracts				6,389,134	89,753	1.05

Cash	21,479,316	3.52
Other assets/(liabilities)	837,620	0.13
Total net assets	610,724,426	100.00

Responsible Global Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	45.54
United Kingdom	8.75
Germany	6.77
Brazil	3.76
Italy	3.38
Japan	2.56
France	2.53
China	1.98
Sweden	1.83
Australia	1.83
Canada	1.64
Netherlands	1.20
Iceland	1.09
Chile	1.04
Israel	0.97
Indonesia	0.89
Mexico	0.87
Serbia	0.85
Romania	0.73
New Zealand	0.63
South Africa	0.57
Luxembourg	0.57
Austria	0.47
Denmark	0.46
Bahamas	0.44
Switzerland	0.44
Saudi Arabia	0.43
Supranational	0.43
Poland	0.42
Spain	0.39
Albania	0.37
Peru	0.36
Ireland	0.34
Norway	0.23
Malaysia	0.21
Portugal	0.20
Belgium	0.17
Singapore	0.16
Qatar	0.15
Oman	0.14
Finland	0.13
Croatia	0.13
Thailand	0.09
Hungary	0.08
Slovenia	0.04
United Arab Emirates	0.03
Vietnam	0.03
Lithuania	0.03
Total Investments	96.35
Cash and Other assets/(liabilities)	3.65
Total	100.00

[†] Managed by an affiliate of the Investment Adviser.

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

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

Responsible Global Investment Grade Corporate Bond Fund

INVESTMENT OBJECTIVE

The fund's objective is to maximise the value of its shares through both growth in the value of, and income from, its investments.

The fund is actively managed and invests mainly in a diversified portfolio of investment-grade corporate bonds from issuers around the world, including emerging markets.

Although the fund does not have sustainable investment as an objective, the promotion of environmental and social characteristics is achieved through the investment manager's avoidance of sectors or companies, whose activities may be considered harmful to the environment and/or society through the application of its proprietary socially responsible screen (exclusion list). As a consequence, specific companies whose business activities involve controversial weapons (cluster munitions, anti-personnel mines, incendiary, chemical, biological and nuclear weapons), tobacco production, coal production, assault-style weapons for civilian use, adult entertainment, direct gambling operations and certain conduct-based criteria are excluded.

For further details see the T. Rowe Price Responsible Exclusion List section of the current prospectus.

The fund invests primarily in debt securities that are rated BBB- or higher by Standard & Poor's or have an equivalent rating (or, if unrated, are of equivalent quality) and are issued by companies. In accordance with its own internal rating system, the investment manager will ensure that the unrated corporate debt securities in which the fund invests are of the same quality as the rated securities of the same type. Portfolio debt securities can include fixed and floating rate bonds, warrants and other transferable debt securities of any type, including high-yield securities. The fund may also invest in preferred shares, hybrids, as well as government securities. The fund may also invest up to 25% in convertible bonds (including up to 10% in contingent convertible bonds). In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. The fund may invest in asset-backed securities (ABS) and mortgage-backed securities (MBS), on an ancillary basis, to more than a limited extent.

The investments underlying this fund do not take into account the EU criteria for environmentally sustainable economic activities under the Taxonomy Regulation. Therefore, the "do no significant harm" principle is currently also not applicable.

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in debt securities and credit indices. The fund may use total return swaps (TRS) and any use is expected to be on a temporary basis and dependent on market conditions or when prevailing market conditions cause TRS to be the most efficient instrument to express a view in a particular credit. Use of TRS is expected for efficient portfolio management and the impact is expected to be an increase in risk-adjusted returns. Investors should refer to the "Total Return Swaps" section of the current prospectus for more details on the expected and maximum use of total return swaps by the fund. Any use of derivatives aims to be consistent with the fund objectives and the environmental and social characteristics described within the 'Objective and Investment Policy' of the fund. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
AUSTRALIA				
APA Infrastructure Ltd., Reg. S 2.5% 15/03/2036	GBP	340,000	307,569	1.25
			307,569	1.25
AUSTRIA				
Austria Government Bond, Reg. S, 144A 0.85% 30/06/2120	EUR	275,000	130,375	0.53
			130,375	0.53
BELGIUM				
Aedifica SA, REIT, Reg. S 0.75% 09/09/2031	EUR	200,000	147,595	0.60
VGP NV, Reg. S 1.5% 08/04/2029	EUR	100,000	69,730	0.28
			217,325	0.88

Responsible Global Investment Grade Corporate Bond Fund

continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
DENMARK									
Coloplast Finance BV, Reg. S 2.25% 19/05/2027	EUR	100,000	101,376	0.41	CaixaBank SA, Reg. S, FRN 3.5% 06/04/2028	GBP	200,000	228,511	0.93
Coloplast Finance BV, Reg. S 2.75% 19/05/2030	EUR	100,000	100,915	0.41	Cellnex Telecom SA 1.875% 26/06/2029	EUR	100,000	79,729	0.32
Danske Bank A/S, FRN, 144A 4.298% 01/04/2028	USD	200,000	189,723	0.77	Merlin Properties Sociimi SA, REIT, Reg. S 2.375% 13/07/2027	EUR	100,000	98,123	0.40
DSV Finance BV, Reg. S 0.5% 03/03/2031	EUR	201,000	163,153	0.67				684,380	2.78
			555,167	2.26	SWITZERLAND				
FRANCE									
Holding d'Infrastructures de Transport SASU, Reg. S 1.475% 18/01/2031	EUR	100,000	84,644	0.34	Holcim Finance Luxembourg SA, Reg. S 2.25% 26/05/2028	EUR	125,000	122,699	0.50
Societe Generale SA, 144A 4.25% 14/04/2025	USD	200,000	196,124	0.80				122,699	0.50
			280,768	1.14	UNITED KINGDOM				
GERMANY									
Fraport AG Frankfurt Airport Services Worldwide, Reg. S 1.875% 31/03/2028	EUR	135,000	123,259	0.50	Anglo American Capital plc, 144A 4.75% 10/04/2027	USD	200,000	197,778	0.80
Volkswagen Financial Services NV, Reg. S 1.625% 10/02/2024	GBP	100,000	117,082	0.48	Aviva plc, Reg. S, FRN 6.875% 31/12/2164	GBP	200,000	222,534	0.91
			240,341	0.98	Barclays plc, FRN 2.852% 07/05/2026	USD	330,000	311,814	1.27
IRELAND									
Bank of Ireland Group plc, Reg. S, FRN 4.125% 19/09/2027	USD	220,000	217,887	0.89	Heathrow Funding Ltd., Reg. S 7.125% 14/02/2024	GBP	100,000	126,543	0.51
Smurfit Kappa Treasury ULC, Reg. S 1% 22/09/2033	EUR	100,000	74,304	0.30	London Stock Exchange Group plc, Reg. S 1.625% 06/04/2030	GBP	230,000	240,813	0.98
			292,191	1.19	Nationwide Building Society, FRN, 144A 2.972% 16/02/2028	USD	200,000	182,700	0.74
ITALY									
Eri SpA, Reg. S 3.625% 29/01/2029	EUR	115,000	123,025	0.50	NatWest Group plc, Reg. S, FRN 2.105% 28/11/2031	GBP	100,000	104,259	0.42
Infrastrutture Wireless Italiane SpA, Reg. S 1.875% 08/07/2026	EUR	111,000	106,907	0.43	Segro Capital Sarl, REIT, Reg. S 1.875% 23/03/2030	EUR	137,000	124,898	0.51
			229,932	0.93	Standard Chartered plc, FRN, 144A 2.819% 30/01/2026	USD	325,000	308,577	1.26
LUXEMBOURG									
Blackstone Property Partners Europe Holdings Sarl, Reg. S 2.2% 24/07/2025	EUR	100,000	97,370	0.40	Standard Chartered plc, FRN, 144A 1.456% 14/01/2027	USD	200,000	176,400	0.72
Blackstone Property Partners Europe Holdings Sarl, Reg. S 2.625% 20/10/2028	GBP	100,000	103,444	0.42				1,996,316	8.12
Logicor Financing Sarl, Reg. S 0.875% 14/01/2031	EUR	200,000	145,852	0.59	UNITED STATES OF AMERICA				
			346,666	1.41					
MEXICO									
America Movil SAB de CV 5.75% 28/06/2030	GBP	200,000	271,399	1.10	AbbVie, Inc. 4.25% 14/11/2028	USD	260,000	256,621	1.04
			271,399	1.10	AbbVie, Inc. 3.2% 21/11/2029	USD	160,000	147,147	0.60
NETHERLANDS									
ING Groep NV, Reg. S, FRN 1.75% 16/02/2031	EUR	100,000	90,308	0.37	AbbVie, Inc. 4.05% 21/11/2039	USD	75,000	67,005	0.27
			90,308	0.37	AbbVie, Inc. 4.7% 14/05/2045	USD	95,000	89,424	0.36
PORTUGAL									
Banco Comercial Portugues SA, Reg. S, FRN 1.125% 12/02/2027	EUR	100,000	87,191	0.35	Ally Financial, Inc. 2.2% 02/11/2028	USD	100,000	81,598	0.33
			87,191	0.35	Ally Financial, Inc. 5.75% 20/11/2025	USD	125,000	123,198	0.50
SOUTH KOREA									
Kookmin Bank, 144A 2.5% 04/11/2030	USD	200,000	169,045	0.69	American Express Co. 4.05% 03/05/2029	USD	175,000	171,699	0.70
			169,045	0.69	American Tower Corp., REIT 1.25% 21/05/2033	EUR	205,000	157,699	0.64
SPAIN									
Banco de Sabadell SA, Reg. S, FRN 2.5% 15/04/2031	EUR	100,000	87,025	0.35	AT&T, Inc. 3.5% 01/06/2041	USD	145,000	116,274	0.47
Banco Santander SA, FRN 4.175% 24/03/2028	USD	200,000	190,992	0.78	Best Buy Co., Inc. 1.95% 01/10/2030	USD	85,000	67,531	0.28
					Bio-Rad Laboratories, Inc. 3.3% 15/03/2027	USD	45,000	42,472	0.17
					CNO Financial Group, Inc. 5.25% 30/05/2029	USD	190,000	184,311	0.75
					Crown Castle International Corp., REIT 2.25% 15/01/2031	USD	145,000	117,661	0.48
					Crown Castle International Corp., REIT 2.5% 15/07/2031	USD	100,000	81,864	0.33
					Edison International 4.95% 15/04/2025	USD	110,000	110,444	0.45
					Eli Lilly & Co. 3.375% 15/03/2029	USD	100,000	97,496	0.40
					Ford Motor Credit Co. LLC 2.748% 14/06/2024	GBP	100,000	112,448	0.46
					General Motors Financial Co., Inc. 2.7% 10/06/2031	USD	105,000	82,952	0.34
					General Motors Financial Co., Inc. 3.1% 12/01/2032	USD	105,000	84,418	0.34
					Georgia Power Co. 4.7% 15/05/2032	USD	95,000	95,105	0.39
					Goldman Sachs Group, Inc. (The), Reg. S 1.5% 07/12/2027	GBP	272,000	286,320	1.16
					Hess Corp. 5.6% 15/02/2041	USD	125,000	122,197	0.50

Responsible Global Investment Grade Corporate Bond Fund

continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Hess Corp. 7.125% 15/03/2033	USD	25,000	27,841	0.11	Rogers Communications, Inc., 144A 3.8% 15/03/2032	USD	80,000	73,263	0.30
Home Depot, Inc. (The) 2.375% 15/03/2051	USD	110,000	74,571	0.30	Rogers Communications, Inc., 144A 4.55% 15/03/2052	USD	70,000	62,021	0.25
Humana, Inc. 3.7% 23/03/2029	USD	65,000	61,466	0.25				173,132	0.70
Jackson Financial, Inc. 5.17% 08/06/2027	USD	85,000	83,980	0.34	CHILE				
JPMorgan Chase & Co., Reg. S, FRN 1.895% 28/04/2033	GBP	240,000	238,309	0.97	Banco Santander Chile, 144A 2.7% 10/01/2025	USD	225,000	215,714	0.88
Life Storage LP, REIT 4% 15/06/2029	USD	180,000	165,066	0.67				215,714	0.88
Motorola Solutions, Inc. 5.6% 01/06/2032	USD	70,000	70,301	0.29	CHINA				
MPT Operating Partnership LP, REIT 2.5% 24/03/2026	GBP	100,000	107,623	0.44	NXP BV 3.15% 01/05/2027	USD	140,000	130,172	0.53
NextEra Energy Capital Holdings, Inc. 4.625% 15/07/2027	USD	130,000	131,619	0.54				130,172	0.53
Pacific Gas and Electric Co. 2.95% 01/03/2026	USD	165,000	149,601	0.61	GERMANY				
Parker-Hannifin Corp. 4.5% 15/09/2029	USD	25,000	24,868	0.10	Volkswagen Group of America Finance LLC, 144A 4.6% 08/06/2029	USD	200,000	194,500	0.79
PerkinElmer, Inc. 1.9% 15/09/2028	USD	180,000	149,833	0.61				194,500	0.79
PG&E Corp. 5% 01/07/2028	USD	75,000	63,530	0.26	ITALY				
Realty Income Corp., REIT 2.5% 14/01/2042	GBP	244,000	214,680	0.87	Enel Finance International NV, 144A 5% 15/06/2032	USD	200,000	194,212	0.79
Salesforce, Inc. 2.7% 15/07/2041	USD	145,000	112,501	0.46				194,212	0.79
Sempra Energy 3.7% 01/04/2029	USD	55,000	51,561	0.21	JAPAN				
Southern California Edison Co. 2.75% 01/02/2032	USD	245,000	206,877	0.84	Nissan Motor Co. Ltd., 144A 4.345% 17/09/2027	USD	200,000	183,582	0.75
Southern California Edison Co. 2.95% 01/02/2051	USD	180,000	122,594	0.50				183,582	0.75
Thermo Fisher Scientific Finance I BV 1.625% 18/10/2041	EUR	280,000	208,950	0.85	NETHERLANDS				
UnitedHealth Group, Inc. 4% 15/05/2029	USD	110,000	109,132	0.44	Stellantis Finance US, Inc., 144A 1.711% 29/01/2027	USD	200,000	174,081	0.71
Upjohn Finance BV, Reg. S 1.908% 23/06/2032	EUR	205,000	158,205	0.64				174,081	0.71
US Treasury 2.875% 15/05/2052	USD	100,000	94,625	0.39	UNITED KINGDOM				
Verizon Communications, Inc. 2.85% 03/09/2041	USD	75,000	56,567	0.23	AstraZeneca plc 2.125% 06/08/2050	USD	90,000	60,283	0.24
Visa, Inc. 2% 15/08/2050	USD	240,000	160,238	0.65	Bellis Acquisition Co. plc, 144A 3.25% 16/02/2026	GBP	100,000	94,827	0.39
VMware, Inc. 1.8% 15/08/2028	USD	50,000	41,484	0.17	Virgin Media Secured Finance plc, Reg. S 4.125% 15/08/2030	GBP	100,000	97,233	0.40
Walt Disney Co. (The) 2% 01/09/2029	USD	340,000	292,591	1.19	Vodafone Group plc 4.375% 30/05/2028	USD	160,000	158,558	0.64
Waste Connections, Inc. 3.2% 01/06/2032	USD	95,000	84,366	0.34				410,901	1.67
Wells Fargo & Co. 4.15% 24/01/2029	USD	205,000	198,180	0.81	UNITED STATES OF AMERICA				
			6,157,043	25.04	Alphabet, Inc. 2.05% 15/08/2050	USD	178,000	117,849	0.48
Total Bonds			12,178,715	49.52	Apple, Inc. 2.65% 08/02/2051	USD	150,000	111,254	0.45
Total Transferable securities and money market instruments admitted to an official exchange listing			12,178,715	49.52	Bank of America Corp., FRN 1.319% 19/06/2026	USD	75,000	68,007	0.28
Transferable securities and money market instruments dealt in on another regulated market					Bank of America Corp., FRN 1.734% 22/07/2027	USD	230,000	205,432	0.84
Bonds					Bank of America Corp., FRN 4.271% 23/07/2029	USD	170,000	163,815	0.67
AUSTRALIA					Bank of America Corp., FRN 3.194% 23/07/2030	USD	210,000	188,287	0.77
CSL Finance plc, 144A 4.05% 27/04/2029	USD	45,000	44,164	0.18	Bank of America Corp., FRN 3.846% 08/03/2037	USD	275,000	238,151	0.97
CSL Finance plc, 144A 4.75% 27/04/2052	USD	65,000	62,438	0.25	Bank of America Corp., FRN 2.831% 24/10/2051	USD	105,000	72,795	0.30
NBN Co. Ltd., 144A 2.625% 05/05/2031	USD	280,000	238,880	0.97	Bank of America Corp., FRN 6.125% 31/12/2164	USD	65,000	62,562	0.25
			345,482	1.40	Capital One Financial Corp., FRN 4.166% 09/05/2025	USD	125,000	123,239	0.50
CANADA					Capital One Financial Corp., FRN 3.273% 01/03/2030	USD	100,000	88,358	0.36
Rogers Communications, Inc., 144A 3.2% 15/03/2027	USD	40,000	37,848	0.15	CDW LLC 5.5% 01/12/2024	USD	40,000	39,966	0.16
					CDW LLC 2.67% 01/12/2026	USD	135,000	120,483	0.49
					Charles Schwab Corp. (The), FRN 4% 31/12/2164	USD	120,000	101,501	0.41
					Charter Communications Operating LLC 3.75% 15/02/2028	USD	85,000	78,155	0.32
					Charter Communications Operating LLC 4.2% 15/03/2028	USD	150,000	140,991	0.57

Responsible Global Investment Grade Corporate Bond Fund

continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Charter Communications Operating LLC 2.25% 15/01/2029	USD	245,000	201,170	0.82	Morgan Stanley, FRN 2.802% 25/01/2052	USD	155,000	108,109	0.44
Citigroup, Inc., FRN 2.014% 25/01/2026	USD	200,000	187,776	0.76	Netflix, Inc. 4.875% 15/04/2028	USD	130,000	121,793	0.49
Citigroup, Inc., FRN 3.106% 08/04/2026	USD	65,000	62,499	0.25	Planet Fitness Master Issuer LLC 'A2', 144A 3.251% 05/12/2051	USD	84,788	76,278	0.31
Citigroup, Inc., FRN 1.462% 09/06/2027	USD	75,000	66,253	0.27	PNC Financial Services Group, Inc. (The), FRN 3.4% 31/12/2164	USD	58,000	44,150	0.18
Citigroup, Inc., FRN 4.412% 31/03/2031	USD	520,000	496,922	2.02	Sabine Pass Liquefaction LLC 5.875% 30/06/2026	USD	187,000	192,867	0.78
Colorado Health Facilities Authority 2.8% 01/12/2026	USD	45,000	43,464	0.18	Santander Holdings USA, Inc., FRN 2.49% 06/01/2028	USD	60,000	52,996	0.22
Comcast Corp. 3.15% 01/03/2026	USD	200,000	194,744	0.79	SBA Tower Trust, REIT, 144A 2.328% 15/07/2052	USD	100,000	88,160	0.36
Comcast Corp. 2.887% 01/11/2051	USD	235,000	168,789	0.69	SBA Tower Trust, REIT, 144A 2.593% 15/10/2056	USD	150,000	129,275	0.53
Corebridge Financial, Inc., 144A 3.85% 05/04/2029	USD	85,000	78,500	0.32	Sirius XM Radio, Inc., 144A 4% 15/07/2028	USD	65,000	56,207	0.23
Darling Ingredients, Inc., 144A 6% 15/06/2030	USD	5,000	4,977	0.02	SLM Corp. 3.125% 02/11/2026	USD	90,000	72,357	0.29
DB Master Finance LLC, Series 2017-1A 'A2II', 144A 4.03% 20/11/2047	USD	248,950	237,372	0.96	Sonic Capital LLC, Series 2020-1A 'A2I', 144A 3.845% 20/01/2050	USD	299,663	282,508	1.15
DRIVEN BRANDS FUNDING LLC, Series 2020-1A 'A2', 144A 3.786% 20/07/2050	USD	24,563	22,829	0.09	Southern Co. (The) 5.113% 01/08/2027	USD	95,000	95,788	0.39
Equitable Financial Life Global Funding, 144A 1.8% 08/03/2028	USD	330,000	284,367	1.16	State of Illinois 3.14% 01/10/2024	USD	230,000	222,967	0.91
Exelon Corp., 144A 2.75% 15/03/2027	USD	80,000	74,789	0.30	Targa Resources Partners LP 6.875% 15/01/2029	USD	13,000	13,282	0.05
Exelon Corp., 144A 3.35% 15/03/2032	USD	85,000	75,926	0.31	Targa Resources Partners LP 5.5% 01/03/2030	USD	5,000	4,753	0.02
Goldman Sachs Group, Inc. (The), FRN 1.093% 09/12/2026	USD	145,000	129,255	0.53	Viatrius, Inc. 2.7% 22/06/2030	USD	30,000	24,133	0.10
Goldman Sachs Group, Inc. (The), FRN 1.948% 21/10/2027	USD	95,000	84,433	0.34	Wells Fargo & Co., FRN 2.164% 11/02/2026	USD	320,000	301,354	1.23
Goldman Sachs Group, Inc. (The), FRN 2.64% 24/02/2028	USD	100,000	90,696	0.37	Wells Fargo & Co., FRN 3.526% 24/03/2028	USD	90,000	85,248	0.35
Goldman Sachs Group, Inc. (The), FRN 4.223% 01/05/2029	USD	310,000	297,639	1.21	Wells Fargo & Co., FRN 2.572% 11/02/2031	USD	160,000	137,291	0.56
Goldman Sachs Group, Inc. (The), FRN 2.615% 22/04/2032	USD	185,000	153,213	0.62	Wells Fargo & Co., FRN 5.013% 04/04/2051	USD	170,000	167,540	0.68
Goldman Sachs Group, Inc. (The), FRN 3.436% 24/02/2043	USD	55,000	43,250	0.18	Wells Fargo & Co., FRN 3.9% 31/12/2164	USD	80,000	68,078	0.28
Grand Parkway Transportation Corp. 3.236% 01/10/2052	USD	140,000	112,468	0.46	Workday, Inc. 3.5% 01/04/2027	USD	10,000	9,561	0.04
Hardee's Funding LLC, Series 2021-1A 'A2', 144A 2.865% 20/06/2051	USD	34,650	29,753	0.12	Workday, Inc. 3.8% 01/04/2032	USD	50,000	45,347	0.18
Hardee's Funding LLC 'A23', 144A 5.71% 20/06/2048	USD	28,875	27,760	0.11	Xcel Energy, Inc. 4.6% 01/06/2032	USD	35,000	34,741	0.14
Hasbro, Inc. 3.55% 19/11/2026	USD	135,000	128,885	0.52	ZAXBY'S FUNDING LLC, Series 2021-1A 'A2', 144A 3.238% 30/07/2051	USD	178,650	154,872	0.63
Hasbro, Inc. 3.9% 19/11/2029	USD	40,000	36,761	0.15				9,450,154	38.43
HCA, Inc., 144A 3.125% 15/03/2027	USD	100,000	91,784	0.37	Total Bonds			11,471,930	46.65
HCA, Inc., 144A 3.625% 15/03/2032	USD	75,000	63,765	0.26	Total Transferable securities and money market instruments dealt in on another regulated market			11,471,930	46.65
Jack in the Box Funding LLC, Series 2019-1A 'A2II', 144A 4.476% 25/08/2049	USD	222,188	212,685	0.86	Total Investments			23,650,645	96.17
Magallanes, Inc., 144A 3.755% 15/03/2027	USD	90,000	84,331	0.34					
Magallanes, Inc., 144A 4.279% 15/03/2032	USD	35,000	31,338	0.13					
Mondelez International, Inc. 2.75% 13/04/2030	USD	115,000	100,792	0.41					
Morgan Stanley, FRN 2.188% 28/04/2026	USD	70,000	65,684	0.27					
Morgan Stanley, FRN 1.512% 20/07/2027	USD	75,000	66,110	0.27					
Morgan Stanley, FRN 3.772% 24/01/2029	USD	645,000	612,424	2.49					
Morgan Stanley, FRN 5.297% 20/04/2037	USD	285,000	276,251	1.12					

Credit Default Swap Contracts

Nominal Amount	Currency	Counterparty	Reference Entity	Buy/Sell	Interest (Paid)/Received Rate	Maturity Date	Market Value USD	% of Net Assets
1,200,000	EUR	J.P. Morgan	ITRAXX EUROPE.SUB. FINANCIALS.37-V1	Buy	(1.00)%	20/06/2027	79,396	0.32
128,000	EUR	J.P. Morgan	Anglo American Capital plc 1.625% 11/03/2026	Sell	5.00%	20/12/2026	17,569	0.07
185,000	EUR	J.P. Morgan	Barclays Bank plc 1.5% 04/04/2017	Sell	1.00%	20/12/2023	820	-

Responsible Global Investment Grade Corporate Bond Fund

continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Nominal Amount	Currency	Counterparty	Reference Entity	Buy/Sell	Interest (Paid)/Received Rate	Maturity Date	Market Value USD	% of Net Assets
95,000	EUR	J.P. Morgan	Barclays Bank plc 4.875% 13/08/2019	Sell	1.00%	20/06/2024	427	-
125,000	USD	Barclays	JPMorgan Chase & Co. 3.2% 25/01/2023	Sell	1.00%	20/12/2024	922	0.01
125,000	USD	BNP Paribas	Morgan Stanley 3.75% 25/02/2023	Sell	1.00%	20/12/2024	415	-
100,000	USD	J.P. Morgan	Tesla, Inc. 5.3% 15/08/2025	Buy	(1.00)%	20/06/2026	4,356	0.02
Total Credit Default Swap Contracts at Fair Value - Assets							103,905	0.42
Net Market Value on Credit Default Swap Contracts - Assets							103,905	0.42

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
CAD	94,000	USD	74,544	22/07/2022	Canadian Imperial Bank of Commerce	(1,637)	(0.01)
CAD	6,000	USD	4,704	22/07/2022	Deutsche Bank	(51)	-
CAD	40,000	USD	31,520	22/07/2022	J.P. Morgan	(496)	-
EUR	41,029	USD	43,272	29/07/2022	HSBC	(461)	-
EUR	50,000	USD	52,968	19/08/2022	Bank of America	(711)	-
EUR	54,000	USD	57,105	19/08/2022	BNP Paribas	(667)	-
EUR	392,499	USD	413,903	19/08/2022	J.P. Morgan	(3,686)	(0.01)
EUR	170,885	USD	179,964	19/08/2022	State Street	(1,364)	(0.01)
GBP	41,000	USD	50,374	22/07/2022	BNP Paribas	(504)	-
GBP	136,000	USD	171,768	22/07/2022	J.P. Morgan	(6,346)	(0.03)
GBP	346,129	USD	422,846	22/07/2022	Morgan Stanley	(1,835)	(0.01)
USD	14,652	CAD	19,000	22/07/2022	J.P. Morgan	(84)	-
USD	1,284,842	EUR	1,229,673	19/08/2022	Barclays	(338)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(18,180)	(0.07)
Net Unrealised Gain on Forward Currency Exchange Contracts						275,232	1.12

Financial Futures Contracts

Security Description	Number of Contracts	Currency	Unrealised Gain/(Loss) USD	% of Net Assets
Euro-Bobl, 08/09/2022	11	EUR	131	-
Euro-Buxl 30 Year Bond, 08/09/2022	(1)	EUR	4,993	0.02
Long Gilt, 28/09/2022	(10)	GBP	43,921	0.18
US 5 Year Note, 30/09/2022	(14)	USD	4,888	0.02
US Ultra Bond, 21/09/2022	2	USD	290	-
Total Unrealised Gain on Financial Futures Contracts - Assets			54,223	0.22
US 2 Year Note, 30/09/2022	10	USD	(14,219)	(0.06)
US 10 Year Note, 21/09/2022	(26)	USD	(34,320)	(0.14)
US 10 Year Ultra Bond, 21/09/2022	2	USD	(5,156)	(0.02)
US Long Bond, 21/09/2022	10	USD	(5,622)	(0.02)
Total Unrealised Loss on Financial Futures Contracts - Liabilities			(59,317)	(0.24)
Net Unrealised Loss on Financial Futures Contracts - Liabilities			(5,094)	(0.02)

Interest Rate Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
1,265,000	CAD	J.P. Morgan	Pay floating BA 3 month Receive fixed 0.776%	21/10/2025	(87,045)	(0.35)
Total Interest Rate Swap Contracts at Fair Value - Liabilities					(87,045)	(0.35)
Net Market Value on Interest Rate Swap Contracts - Liabilities					(87,045)	(0.35)

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
CAD	8,000	USD	6,187	22/07/2022	J.P. Morgan	17	-
GBP	71,000	USD	85,338	22/07/2022	J.P. Morgan	1,022	0.01
USD	3,897	CAD	5,000	22/07/2022	Canadian Imperial Bank of Commerce	19	-
USD	2,337	CAD	3,000	22/07/2022	HSBC	10	-
USD	8,583	CAD	11,000	22/07/2022	J.P. Morgan	51	-
USD	211,291	EUR	199,423	19/08/2022	Bank of America	2,867	0.01
USD	827,634	EUR	786,959	19/08/2022	BNP Paribas	5,152	0.02
USD	277,953	EUR	260,558	19/08/2022	J.P. Morgan	5,633	0.02
USD	55,796	EUR	52,587	19/08/2022	RBC	835	-
USD	855,940	EUR	810,773	19/08/2022	State Street	8,568	0.04
USD	30,743	EUR	29,114	19/08/2022	UBS	315	-
USD	3,556,961	GBP	2,708,085	22/07/2022	Barclays	263,011	1.07
USD	202,472	GBP	166,200	22/07/2022	HSBC	317	-
USD	127,229	GBP	100,000	22/07/2022	Morgan Stanley	5,595	0.02
Total Unrealised Gain on Forward Currency Exchange Contracts						293,412	1.19

Cash	616,033	2.50
Other assets/(liabilities)	326,310	1.33
Total net assets	24,592,988	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	63.47
United Kingdom	9.79
Spain	2.78
Australia	2.65
Denmark	2.26
Germany	1.77
Italy	1.72
Luxembourg	1.41
Ireland	1.19
France	1.14
Mexico	1.10
Netherlands	1.08
Belgium	0.88
Chile	0.88
Japan	0.75
Canada	0.70
South Korea	0.69

Responsible Global Investment Grade Corporate Bond Fund

continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

	% of Net Assets
Austria	0.53
China	0.53
Switzerland	0.50
Portugal	0.35
Total Investments	96.17
Cash and Other assets/(liabilities)	3.83
Total	100.00

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

Responsible US Aggregate Bond Fund

INVESTMENT OBJECTIVE

The fund's objective is to maximise the value of its shares through both growth in the value of, and income from, its investments.

The fund is actively managed and invests mainly in a diversified portfolio of US bonds. Although the fund does not have sustainable investment as an objective, the promotion of environmental and social characteristics is achieved through the investment manager's avoidance of sectors or companies, whose activities may be considered harmful to the environment and/or society through the application of its proprietary socially responsible screen (exclusion list). As a consequence, specific companies whose business activities involve controversial weapons (cluster munitions, anti-personnel mines, incendiary, chemical, biological and nuclear weapons), tobacco production, coal production, assault-style weapons for civilian use, adult entertainment, direct gambling operations and certain conduct-based criteria are excluded. For further details see the T. Rowe Price Responsible Exclusion List section of the current prospectus.

The fund invests primarily in debt securities denominated in U.S. dollars, which may include securities issued by governments, government agencies, supra-national organisations, companies and banks from developed and emerging markets. Portfolio debt securities can also include fixed and floating rate bonds, warrants and other transferable debt securities of any type, including high yield securities. The fund may invest more than 20% of net assets in asset-backed securities (ABS) and mortgage-backed securities (MBS) and invest up to 25% in convertible bonds (including up to 10% in contingent convertible bonds).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

The investments underlying this fund do not take into account the EU criteria for environmentally sustainable economic activities under the Taxonomy Regulation. Therefore, the "do no significant harm" principle is currently also not applicable.

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in debt securities. The fund may use total return swaps (TRS) and any use is expected to be on a temporary basis and dependent on market conditions or when prevailing market conditions cause TRS to offer the most efficient or only way to express a view. Use of TRS is expected when they offer the most efficient or only way to express a view and the impact is expected to be negligible. Investors should refer to the "Total Return Swaps" section of the current prospectus for more details on the expected and maximum use of total return swaps by the fund. Any use of derivatives aims to be consistent with the fund objectives and the environmental and social characteristics described within the 'Objective and Investment Policy' of the fund. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
AUSTRALIA				
SGSP Australia Assets Pty. Ltd., Reg. S 3.3% 09/04/2023	USD	400,000	399,392	0.10
			399,392	0.10
BELGIUM				
Anheuser-Busch Cos. LLC 4.9% 01/02/2046	USD	500,000	472,394	0.12
Anheuser-Busch InBev Worldwide, Inc. 4.5% 01/06/2050	USD	624,000	561,738	0.14
			1,034,132	0.26
CHINA				
State Grid Overseas Investment BVI Ltd., 144A 3.75% 02/05/2023	USD	470,000	472,213	0.12
			472,213	0.12
DENMARK				
Danske Bank A/S, 144A 3.875% 12/09/2023	USD	200,000	199,197	0.05
Danske Bank A/S, FRN, 144A 3.244% 20/12/2025	USD	235,000	225,019	0.06
			424,216	0.11
INDIA				
Reliance Industries Ltd., Reg. S 3.667% 30/11/2027	USD	450,000	434,772	0.11
			434,772	0.11

Responsible US Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
INDONESIA					SWITZERLAND				
Indonesia Government Bond 3.55% 31/03/2032	USD	530,000	481,219	0.12	UBS Group AG, FRN, 144A 2.746% 11/02/2033	USD	220,000	178,277	0.04
			481,219	0.12				178,277	0.04
IRELAND					TAIWAN				
AerCap Ireland Capital DAC 4.875% 16/01/2024	USD	580,000	577,959	0.14	TSMC Global Ltd., 144A 1% 28/09/2027	USD	600,000	517,362	0.13
AerCap Ireland Capital DAC 3.5% 15/01/2025	USD	150,000	143,335	0.04				517,362	0.13
AerCap Ireland Capital DAC 6.5% 15/07/2025	USD	150,000	153,604	0.04	UNITED KINGDOM				
AerCap Ireland Capital DAC 4.45% 03/04/2026	USD	415,000	396,905	0.10	Barclays plc, FRN 4.338% 16/05/2024	USD	275,000	275,143	0.07
			1,271,803	0.32	Barclays plc, FRN 3.932% 07/05/2025	USD	430,000	423,531	0.11
JAPAN					Barclays plc, FRN 2.852% 07/05/2026	USD	650,000	614,180	0.15
NTT Finance Corp., 144A 1.591% 03/04/2028	USD	565,000	489,949	0.12	Barclays plc, FRN 2.279% 24/11/2027	USD	675,000	598,537	0.15
NTT Finance Corp., 144A 2.065% 03/04/2031	USD	200,000	167,432	0.04	HSBC Holdings plc 3.9% 25/05/2026	USD	400,000	391,940	0.10
			657,381	0.16	HSBC Holdings plc, FRN 2.999% 10/03/2026	USD	470,000	448,723	0.11
KUWAIT					HSBC Holdings plc, FRN 1.645% 18/04/2026	USD	205,000	188,483	0.05
Equate Petrochemical BV, Reg. S 4.25% 03/11/2026	USD	560,000	550,458	0.14	HSBC Holdings plc, FRN 2.099% 04/06/2026	USD	405,000	375,056	0.09
			550,458	0.14	HSBC Holdings plc, FRN 4.755% 09/06/2028	USD	835,000	812,629	0.20
MEXICO					LSEGA Financing plc, 144A 2% 06/04/2028	USD	695,000	609,816	0.15
Mexico Government Bond 4.75% 27/04/2032	USD	3,210,000	3,063,857	0.76	LSEGA Financing plc, 144A 2.5% 06/04/2031	USD	1,530,000	1,307,820	0.33
			3,063,857	0.76	LSEGA Financing plc, 144A 3.2% 06/04/2041	USD	850,000	668,289	0.17
NETHERLANDS					Nationwide Building Society, FRN, 144A 2.972% 16/02/2028	USD	325,000	296,888	0.07
AerCap Ireland Capital DAC 3.65% 21/07/2027	USD	675,000	612,483	0.15	NatWest Group plc 3.875% 12/09/2023	USD	765,000	762,264	0.19
ING Groep NV, FRN 3.869% 28/03/2026	USD	200,000	196,145	0.05	Santander UK Group Holdings plc, FRN 1.532% 21/08/2026	USD	1,075,000	965,866	0.24
ING Groep NV, FRN 1.726% 01/04/2027	USD	200,000	178,807	0.05	Standard Chartered plc, FRN, 144A 3.971% 30/03/2026	USD	240,000	234,516	0.06
			987,435	0.25	Standard Chartered plc, FRN, 144A 1.456% 14/01/2027	USD	240,000	211,680	0.05
PANAMA								9,185,361	2.29
Panama Government Bond 3.16% 23/01/2030	USD	700,000	622,649	0.15	UNITED STATES OF AMERICA				
Panama Government Bond 3.298% 19/01/2033	USD	1,405,000	1,201,477	0.30	AbbVie, Inc. 2.95% 21/11/2026	USD	1,150,000	1,088,881	0.27
			1,824,126	0.45	AbbVie, Inc. 3.2% 21/11/2029	USD	190,000	174,737	0.04
QATAR					AbbVie, Inc. 4.05% 21/11/2039	USD	440,000	393,099	0.10
Qatar Government Bond, 144A 3.875% 23/04/2023	USD	240,000	241,087	0.06	AbbVie, Inc. 4.7% 14/05/2045	USD	270,000	254,152	0.06
QNB Finance Ltd., Reg. S 2.75% 12/02/2027	USD	475,000	447,523	0.11	AbbVie, Inc. 4.875% 14/11/2048	USD	845,000	817,474	0.20
			688,610	0.17	AbbVie, Inc. 4.25% 21/11/2049	USD	500,000	445,031	0.11
ROMANIA					Aflac, Inc. 3.6% 01/04/2030	USD	145,000	136,908	0.03
Romania Government Bond, 144A 3% 27/02/2027	USD	670,000	592,287	0.15	Alexandria Real Estate Equities, Inc., REIT 4.9% 15/12/2030	USD	530,000	526,058	0.13
			592,287	0.15	Alexandria Real Estate Equities, Inc., REIT 3.95% 15/01/2027	USD	530,000	522,450	0.13
SOUTH KOREA					Ally Financial, Inc. 4.75% 09/06/2027	USD	565,000	543,977	0.14
Kookmin Bank, Reg. S 4.5% 01/02/2029	USD	550,000	544,722	0.14	American Express Co. 4.05% 03/05/2029	USD	710,000	696,609	0.17
			544,722	0.14	Aptiv plc 3.1% 01/12/2051	USD	90,000	58,464	0.01
SPAIN					AT&T, Inc. 2.3% 01/06/2027	USD	405,000	369,223	0.09
Banco Santander SA 3.49% 28/05/2030	USD	200,000	176,909	0.04	AT&T, Inc. 1.65% 01/02/2028	USD	145,000	125,191	0.03
Banco Santander SA, FRN 1.722% 14/09/2027	USD	1,800,000	1,566,571	0.39	AT&T, Inc. 2.75% 01/06/2031	USD	340,000	293,381	0.07
Banco Santander SA, FRN 4.175% 24/03/2028	USD	200,000	190,992	0.05	Bank of America Corp. 4.25% 22/10/2026	USD	610,000	601,164	0.15
			1,934,472	0.48	Becton Dickinson and Co. 2.823% 20/05/2030	USD	810,000	712,227	0.18
					Becton Dickinson and Co. 1.957% 11/02/2031	USD	480,000	387,386	0.10
					Becton Dickinson and Co. 3.794% 20/05/2050	USD	375,000	310,723	0.08

Responsible US Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Becton Dickinson and Co. 3.7% 06/06/2027	USD	373,000	360,921	0.09	Healthpeak Properties, Inc., REIT 3.5% 15/07/2029	USD	65,000	59,863	0.02
Becton Dickinson and Co. 4.669% 06/06/2047	USD	201,000	188,219	0.05	Healthpeak Properties, Inc., REIT 2.875% 15/01/2031	USD	70,000	60,449	0.02
Boardwalk Pipelines LP 4.8% 03/05/2029	USD	600,000	581,754	0.15	Highwoods Realty LP, REIT 4.2% 15/04/2029	USD	800,000	750,886	0.19
Boardwalk Pipelines LP 3.4% 15/02/2031	USD	455,000	388,898	0.10	Highwoods Realty LP, REIT 3.05% 15/02/2030	USD	235,000	203,560	0.05
Boardwalk Pipelines LP 3.375% 01/02/2023	USD	105,000	104,696	0.03	Home Depot, Inc. (The) 2.375% 15/03/2051	USD	287,000	194,564	0.05
Boardwalk Pipelines LP 4.95% 15/12/2024	USD	315,000	317,056	0.08	Humana, Inc. 3.95% 15/03/2027	USD	790,000	774,266	0.19
Boardwalk Pipelines LP 5.95% 01/06/2026	USD	505,000	523,398	0.13	Humana, Inc. 4.875% 01/04/2030	USD	465,000	469,748	0.12
Boardwalk Pipelines LP 4.45% 15/07/2027	USD	40,000	38,706	0.01	Intercontinental Exchange, Inc. 4.6% 15/03/2033	USD	155,000	153,047	0.04
Brixmor Operating Partnership LP, REIT 4.125% 15/05/2029	USD	515,000	479,664	0.12	Intercontinental Exchange, Inc. 2.65% 15/09/2040	USD	215,000	158,036	0.04
Brixmor Operating Partnership LP, REIT 4.05% 01/07/2030	USD	225,000	202,926	0.05	JPMorgan Chase & Co. 3.9% 15/07/2025	USD	150,000	150,330	0.04
Brixmor Operating Partnership LP, REIT 3.85% 01/02/2025	USD	115,000	113,222	0.03	Kilroy Realty LP, REIT 4.375% 01/10/2025	USD	605,000	597,891	0.15
Brixmor Operating Partnership LP, REIT 4.125% 15/06/2026	USD	335,000	327,505	0.08	Lowe's Cos., Inc. 3.35% 01/04/2027	USD	40,000	38,450	0.01
Brixmor Operating Partnership LP, REIT 3.9% 15/03/2027	USD	332,000	319,065	0.08	Lowe's Cos., Inc. 3.75% 01/04/2032	USD	165,000	152,947	0.04
Capital One Financial Corp. 3.75% 09/03/2027	USD	655,000	626,947	0.16	Marsh & McLennan Cos., Inc. 2.25% 15/11/2030	USD	180,000	151,654	0.04
Capital One Financial Corp. 3.65% 11/05/2027	USD	425,000	405,135	0.10	Morgan Stanley, FRN 1.794% 13/02/2032	USD	585,000	460,795	0.12
Cardinal Health, Inc. 3.75% 15/09/2025	USD	390,000	387,821	0.10	NextEra Energy Capital Holdings, Inc. 2.44% 15/01/2032	USD	1,425,000	1,187,766	0.30
Cardinal Health, Inc. 4.5% 15/11/2044	USD	85,000	73,245	0.02	NextEra Energy Capital Holdings, Inc. 3% 15/01/2052	USD	430,000	306,757	0.08
Cardinal Health, Inc. 4.9% 15/09/2045	USD	415,000	377,560	0.09	ONEOK Partners LP 4.9% 15/03/2025	USD	1,000,000	1,009,207	0.25
Centene Corp. 3% 15/10/2030	USD	1,610,000	1,332,492	0.33	Oracle Corp. 2.3% 25/03/2028	USD	270,000	232,578	0.06
CNO Financial Group, Inc. 5.25% 30/05/2025	USD	162,000	164,554	0.04	Pacific Gas and Electric Co. 2.1% 01/08/2027	USD	205,000	171,730	0.04
Crown Castle International Corp., REIT 2.9% 15/03/2027	USD	115,000	105,985	0.03	Pacific Gas and Electric Co. 2.5% 01/02/2031	USD	410,000	314,110	0.08
Crown Castle International Corp., REIT 3.8% 15/02/2028	USD	975,000	919,180	0.23	Pacific Gas and Electric Co. 3.95% 01/12/2047	USD	200,000	138,853	0.03
Crown Castle International Corp., REIT 4.45% 15/02/2026	USD	440,000	435,537	0.11	Parker-Hannifin Corp. 4.25% 15/09/2027	USD	230,000	228,636	0.06
CVS Health Corp. 1.3% 21/08/2027	USD	1,665,000	1,433,502	0.36	Parker-Hannifin Corp. 4.5% 15/09/2029	USD	155,000	154,183	0.04
CVS Health Corp. 3.75% 01/04/2030	USD	295,000	275,739	0.07	PerkinElmer, Inc. 1.9% 15/09/2028	USD	305,000	253,883	0.06
CVS Health Corp. 5.05% 25/03/2048	USD	911,000	871,397	0.22	PerkinElmer, Inc. 3.3% 15/09/2029	USD	185,000	163,616	0.04
Discover Financial Services 3.75% 04/03/2025	USD	1,700,000	1,671,978	0.42	PerkinElmer, Inc. 2.25% 15/09/2031	USD	165,000	131,625	0.03
Edison International 4.95% 15/04/2025	USD	30,000	30,121	0.01	Sempra Energy 3.7% 01/04/2029	USD	120,000	112,496	0.03
Eli Lilly & Co. 2.25% 15/05/2050	USD	150,000	105,948	0.03	Simon Property Group LP, REIT 2.65% 15/07/2030	USD	855,000	726,351	0.18
Extra Space Storage LP, REIT 2.35% 15/03/2032	USD	750,000	594,839	0.15	STERIS Irish FinCo. UnLtd Co. 2.7% 15/03/2031	USD	1,000,000	845,058	0.21
General Motors Financial Co., Inc. 5.1% 17/01/2024	USD	665,000	671,984	0.17	Targa Resources Corp. 4.95% 15/04/2052	USD	175,000	150,502	0.04
General Motors Financial Co., Inc. 4.35% 09/04/2025	USD	170,000	167,846	0.04	T-Mobile USA, Inc. 3.75% 15/04/2027	USD	1,660,000	1,595,543	0.40
General Motors Financial Co., Inc. 4.3% 13/07/2025	USD	1,160,000	1,141,239	0.28	T-Mobile USA, Inc. 3.875% 15/04/2030	USD	520,000	486,467	0.12
General Motors Financial Co., Inc. 4% 06/10/2026	USD	175,000	167,184	0.04	UnitedHealth Group, Inc. 2% 15/05/2030	USD	185,000	158,511	0.04
Healthcare Realty Trust, Inc., REIT 3.625% 15/01/2028	USD	940,000	879,329	0.22	UnitedHealth Group, Inc. 3.5% 15/08/2039	USD	145,000	126,603	0.03
Healthcare Realty Trust, Inc., REIT 2.05% 15/03/2031	USD	175,000	137,546	0.03	UnitedHealth Group, Inc. 2.75% 15/05/2040	USD	245,000	191,297	0.05
Healthpeak Properties, Inc., REIT 3.25% 15/07/2026	USD	60,000	57,776	0.01	UnitedHealth Group, Inc. 4.45% 15/12/2048	USD	125,000	120,384	0.03
					US Treasury 0.125% 31/05/2023	USD	2,650,000	2,583,867	0.64
					US Treasury 0.125% 30/06/2023	USD	9,300,000	9,047,964	2.26
					US Treasury 0.375% 31/12/2025	USD	1,835,000	1,670,997	0.42
					US Treasury 0.375% 31/01/2026	USD	9,945,000	9,036,353	2.25

Responsible US Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
US Treasury 0.5% 28/02/2026	USD	400,000	364,328	0.09
US Treasury 1.875% 28/02/2029	USD	3,510,000	3,257,719	0.81
US Treasury 1.25% 15/08/2031	USD	2,510,000	2,158,306	0.54
US Treasury 1.375% 15/11/2031	USD	14,365,000	12,444,804	3.10
US Treasury 2.375% 15/02/2042	USD	2,700,000	2,292,469	0.57
US Treasury 3.25% 15/05/2042	USD	8,535,000	8,341,629	2.08
US Treasury 3% 15/02/2048	USD	10,435,000	9,860,667	2.46
US Treasury 3.125% 15/05/2048	USD	300,000	291,164	0.07
US Treasury 2.375% 15/11/2049	USD	8,140,000	6,895,788	1.72
US Treasury 2.25% 15/02/2052	USD	5,515,000	4,548,152	1.13
US Treasury 2.875% 15/05/2052	USD	11,470,000	10,853,487	2.71
US Treasury 2.5% 15/02/2046	USD	925,000	786,720	0.20
US Treasury 2.5% 15/05/2046	USD	240,000	204,075	0.05
US Treasury 2.875% 15/11/2046	USD	3,150,000	2,880,650	0.72
US Treasury 3% 15/05/2047	USD	500,000	468,926	0.12
US Treasury 2.75% 15/08/2047	USD	775,000	695,290	0.17
US Treasury 2.75% 15/11/2047	USD	6,800,000	6,110,969	1.52
Verizon Communications, Inc. 3% 22/03/2027	USD	140,000	132,600	0.03
Verizon Communications, Inc. 2.1% 22/03/2028	USD	270,000	239,731	0.06
Verizon Communications, Inc. 3.55% 22/03/2051	USD	370,000	297,426	0.07
Verizon Communications, Inc. 2.987% 30/10/2056	USD	303,000	211,371	0.05
Verizon Communications, Inc. 4.862% 21/08/2046	USD	895,000	889,855	0.22
Visa, Inc. 2% 15/08/2050	USD	370,000	247,033	0.06
Walt Disney Co. (The) 3.8% 22/03/2030	USD	600,000	579,366	0.14
Williams Cos., Inc. (The) 4.3% 04/03/2024	USD	50,000	50,235	0.01
Williams Cos., Inc. (The) 3.9% 15/01/2025	USD	605,000	597,949	0.15
Williams Cos., Inc. (The) 4.85% 01/03/2048	USD	1,000,000	910,228	0.23
Williams Cos., Inc. (The) 4% 15/09/2025	USD	705,000	693,963	0.17
			138,264,772	34.49
Total Bonds			163,506,867	40.79
Total Transferable securities and money market instruments admitted to an official exchange listing			163,506,867	40.79

Transferable securities and money market instruments dealt in on another regulated market

Bonds

AUSTRALIA

APA Infrastructure Ltd., 144A 4.25% 15/07/2027	USD	1,000,000	970,804	0.24
Ausgrid Finance Pty. Ltd., 144A 3.85% 01/05/2023	USD	250,000	250,004	0.06
Ausgrid Finance Pty. Ltd., 144A 4.35% 01/08/2028	USD	385,000	374,608	0.09
Boral Finance Pty. Ltd., 144A 3% 01/11/2022	USD	535,000	533,386	0.13
Boral Finance Pty. Ltd., 144A 3.75% 01/05/2028	USD	1,275,000	1,198,504	0.30
CSL Finance plc, 144A 4.05% 27/04/2029	USD	220,000	215,911	0.05
CSL Finance plc, 144A 4.25% 27/04/2032	USD	195,000	190,562	0.05
NBN Co. Ltd., 144A 2.625% 05/05/2031	USD	1,365,000	1,164,542	0.29
Transurban Finance Co. Pty. Ltd., 144A 2.45% 16/03/2031	USD	255,000	209,132	0.05

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transurban Finance Co. Pty. Ltd., 144A 4.125% 02/02/2026	USD	150,000	148,623	0.04
Transurban Finance Co. Pty. Ltd., 144A 3.375% 22/03/2027	USD	865,000	822,253	0.21
Woodside Finance Ltd., 144A 3.65% 05/03/2025	USD	650,000	638,794	0.16
Woodside Finance Ltd., 144A 3.7% 15/09/2026	USD	672,000	645,596	0.16
Woodside Finance Ltd., 144A 3.7% 15/03/2028	USD	758,000	706,347	0.18
			8,069,066	2.01
BERMUDA				
Bellemeade Re Ltd., FRN 'M1A', 144A 2.334% 26/01/2032	USD	720,000	714,654	0.18
			714,654	0.18
CANADA				
Rogers Communications, Inc., 144A 3.2% 15/03/2027	USD	260,000	246,010	0.06
Rogers Communications, Inc., 144A 3.8% 15/03/2032	USD	245,000	224,369	0.05
Rogers Communications, Inc., 144A 4.55% 15/03/2052	USD	120,000	106,322	0.03
			576,701	0.14
CAYMAN ISLANDS				
Neuberger Berman Loan Advisers CLO 43 Ltd., FRN 'A', 144A 2.174% 17/07/2035	USD	1,140,000	1,106,481	0.28
			1,106,481	0.28
CHINA				
NXP BV 4.875% 01/03/2024	USD	430,000	434,366	0.11
NXP BV 5.35% 01/03/2026	USD	195,000	198,887	0.05
NXP BV 3.15% 01/05/2027	USD	95,000	88,331	0.02
NXP BV 2.5% 11/05/2031	USD	480,000	394,533	0.10
			1,116,117	0.28
DENMARK				
Danske Bank A/S, 144A 5.375% 12/01/2024	USD	405,000	409,873	0.10
Danske Bank A/S, 144A 1.226% 22/06/2024	USD	455,000	428,577	0.11
Danske Bank A/S, FRN, 144A 3.773% 28/03/2025	USD	295,000	289,452	0.07
			1,127,902	0.28
FRANCE				
BNP Paribas SA, FRN, 144A 1.323% 13/01/2027	USD	1,150,000	1,016,339	0.25
BNP Paribas SA, FRN, 144A 2.591% 20/01/2028	USD	425,000	382,260	0.10
			1,398,599	0.35
GERMANY				
Volkswagen Group of America Finance LLC, 144A 2.85% 26/09/2024	USD	440,000	428,884	0.11
Volkswagen Group of America Finance LLC, 144A 4.625% 13/11/2025	USD	935,000	934,326	0.23
Volkswagen Group of America Finance LLC, 144A 3.2% 26/09/2026	USD	780,000	737,619	0.18
Volkswagen Group of America Finance LLC, 144A 4.6% 08/06/2029	USD	200,000	194,500	0.05
			2,295,329	0.57
HONG KONG				
AIA Group Ltd., 144A 3.9% 06/04/2028	USD	685,000	678,492	0.17
			678,492	0.17
IRELAND				
Avolon Holdings Funding Ltd., 144A 3.95% 01/07/2024	USD	120,000	114,904	0.03

Responsible US Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Avolon Holdings Funding Ltd., 144A 5.5% 15/01/2026	USD	260,000	252,400	0.06	Bank of America Corp., FRN 4.271% 23/07/2029	USD	575,000	554,080	0.14
Avolon Holdings Funding Ltd., 144A 4.25% 15/04/2026	USD	610,000	564,875	0.14	Bank of America Corp., FRN 3.194% 23/07/2030	USD	705,000	632,107	0.16
Avolon Holdings Funding Ltd., 144A 2.528% 18/11/2027	USD	132,000	108,229	0.03	Bank of America Corp., FRN 2.496% 13/02/2031	USD	1,495,000	1,265,928	0.32
SMBC Aviation Capital Finance DAC, 144A 3% 15/07/2022	USD	280,000	279,965	0.07	Bank of America Corp., FRN 1.898% 23/07/2031	USD	455,000	364,284	0.09
			1,320,373	0.33	Bank of America Corp., FRN 1.922% 24/10/2031	USD	1,735,000	1,383,215	0.35
ITALY					Bank of America Corp., FRN 2.972% 04/02/2033	USD	700,000	596,133	0.15
Eni SpA, 144A 4.75% 12/09/2028	USD	1,075,000	1,071,005	0.27	Baxter International, Inc. 2.272% 01/12/2028	USD	265,000	231,379	0.06
			1,071,005	0.27	Bayview Mortgage Fund IVc Trust, FRN, Series 2017-RT3 'A', 144A 3.5% 28/01/2058	USD	90,749	89,160	0.02
NORWAY					Benchmark Mortgage Trust, FRN, Series 2018-B1 'B' 4.059% 15/01/2051	USD	415,000	386,863	0.10
Aker BP ASA, 144A 2.875% 15/01/2026	USD	950,000	896,638	0.22	BX Trust, FRN, Series 2018-GW 'A', 144A 1.675% 15/05/2035	USD	460,000	447,879	0.11
			896,638	0.22	BXP Trust, FRN, Series 2017-GM 'C', 144A 3.425% 13/06/2039	USD	1,005,000	898,630	0.22
SWITZERLAND					Capital One Financial Corp., FRN 3.273% 01/03/2030	USD	215,000	189,971	0.05
Credit Suisse Group AG, FRN, 144A 4.194% 01/04/2031	USD	370,000	328,159	0.08	Capital One Financial Corp., FRN 2.359% 29/07/2032	USD	1,000,000	763,347	0.19
UBS Group AG, FRN, 144A 1.364% 30/01/2027	USD	200,000	177,571	0.05	Capital One Multi-Asset Execution Trust, FRN, Series 2005-B3 'B3' 1.594% 15/05/2028	USD	310,000	303,593	0.08
UBS Group AG, FRN, 144A 4.751% 12/05/2028	USD	200,000	197,898	0.05	Centene Corp. 4.25% 15/12/2027	USD	620,000	577,140	0.14
			703,628	0.18	Charter Communications Operating LLC 3.75% 15/02/2028	USD	345,000	317,219	0.08
THAILAND					Charter Communications Operating LLC 2.25% 15/01/2029	USD	270,000	221,697	0.06
Bangkok Bank PCL, Reg. S, FRN 3.733% 25/09/2034	USD	650,000	572,894	0.14	Charter Communications Operating LLC 2.8% 01/04/2031	USD	28,000	22,466	0.01
			572,894	0.14	Charter Communications Operating LLC 3.7% 01/04/2051	USD	715,000	484,576	0.12
UNITED KINGDOM					Charter Communications Operating LLC 4.908% 23/07/2025	USD	600,000	601,873	0.15
Astrazeneca Finance LLC 1.75% 28/05/2028	USD	330,000	290,479	0.07	Charter Communications Operating LLC 6.484% 23/10/2045	USD	100,000	97,546	0.02
Standard Chartered plc, FRN, 144A 4.644% 01/04/2031	USD	1,370,000	1,310,335	0.33	Cheniere Corpus Christi Holdings LLC 5.875% 31/03/2025	USD	1,000,000	1,024,325	0.26
Vodafone Group plc 4.125% 30/05/2025	USD	450,000	451,940	0.11	Cheniere Corpus Christi Holdings LLC 5.125% 30/06/2027	USD	130,000	130,325	0.03
Vodafone Group plc 4.375% 30/05/2028	USD	565,000	559,909	0.14	Cheniere Corpus Christi Holdings LLC 3.7% 15/11/2029	USD	420,000	386,231	0.10
Vodafone Group plc 5% 30/05/2038	USD	250,000	240,028	0.06	CIFC Funding Ltd., FRN, Series 2014-2RA 'A1', 144A 2.234% 24/04/2030	USD	900,000	887,778	0.22
Vodafone Group plc 5.25% 30/05/2048	USD	250,000	241,169	0.06	Cigna Corp. 4.5% 25/02/2026	USD	505,000	510,753	0.13
Vodafone Group plc 4.875% 19/06/2049	USD	65,000	59,566	0.02	Cigna Corp. 3.4% 01/03/2027	USD	297,000	285,226	0.07
			3,153,426	0.79	Citigroup Commercial Mortgage Trust, Series 2015-GC27 'AS' 3.571% 10/02/2048	USD	110,000	105,839	0.03
UNITED STATES OF AMERICA					Citigroup, Inc., FRN 3.106% 08/04/2026	USD	465,000	447,111	0.11
Alphabet, Inc. 2.05% 15/08/2050	USD	515,000	340,968	0.09	Citigroup, Inc., FRN 4.412% 31/03/2031	USD	570,000	544,703	0.14
American Express Credit Account Master Trust, FRN, Series 2017-5 'B' 1.455% 18/02/2025	USD	385,000	384,966	0.10	Citigroup, Inc., FRN 2.572% 03/06/2031	USD	2,200,000	1,848,801	0.46
Angel Oak Mortgage Trust, FRN, Series 2021-2 'A2', 144A 1.19% 25/04/2066	USD	463,236	420,582	0.11	Colorado Health Facilities Authority 4.48% 01/12/2040	USD	880,000	835,119	0.21
Angel Oak Mortgage Trust I LLC, FRN, Series 2018-3 'A1', 144A 3.649% 25/09/2048	USD	52,167	51,949	0.01	Comcast Corp. 2.65% 01/02/2030	USD	1,000,000	896,862	0.22
Angel Oak Mortgage Trust I LLC, FRN, Series 2019-2 'A1', 144A 3.628% 25/03/2049	USD	20,719	20,668	0.01	Comcast Corp. 2.887% 01/11/2051	USD	545,000	391,446	0.10
Apple, Inc. 2.65% 11/05/2050	USD	235,000	174,725	0.04	COMM Mortgage Trust, Series 2014-UBS5 'A4' 3.838% 10/09/2047	USD	790,000	780,977	0.20
Apple, Inc. 2.4% 20/08/2050	USD	105,000	74,129	0.02					
Applebee's Funding LLC, Series 2019-1A 'A2I', 144A 4.194% 05/06/2049	USD	381,150	370,114	0.09					
Applebee's Funding LLC, Series 2019-1A 'A2II', 144A 4.723% 05/06/2049	USD	737,550	686,908	0.17					
Ascension Health 3.945% 15/11/2046	USD	390,000	364,282	0.09					
Ashford Hospitality Trust, FRN, Series 2018-ASHF 'B', 144A 2.125% 15/04/2035	USD	355,000	341,653	0.09					
Bank of America Corp., FRN 3.366% 23/01/2026	USD	1,375,000	1,334,525	0.33					

Responsible US Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
COMM Mortgage Trust 'A4' 3.048% 10/03/2048	USD	1,200,000	1,163,790	0.29	FHLMC G04814 5.5% 01/10/2038	USD	72,988	78,210	0.02
COMM Mortgage Trust 'AM' 4.08% 10/08/2047	USD	895,000	879,837	0.22	FHLMC G05535 4.5% 01/07/2039	USD	31,726	32,674	0.01
COMM Mortgage Trust 'AM' 4.048% 10/12/2047	USD	975,000	956,734	0.24	FHLMC G05659 4.5% 01/10/2039	USD	45,407	46,758	0.01
COMM Mortgage Trust, FRN, Series 2015-LC21 'B' 4.334% 10/07/2048	USD	170,000	163,578	0.04	FHLMC G05955 5% 01/08/2040	USD	29,037	30,506	0.01
COMM Mortgage Trust, FRN, Series 2015-PC1 'B' 4.304% 10/07/2050	USD	610,000	582,304	0.15	FHLMC G05958 5% 01/08/2040	USD	94,147	98,913	0.02
Connecticut Avenue Securities Trust, FRN '1M1', 144A 1.926% 25/12/2041	USD	181,646	177,846	0.04	FHLMC G06231 4% 01/12/2040	USD	29,134	29,391	0.01
Connecticut Avenue Securities Trust, FRN '1M1', 144A 3.026% 25/03/2042	USD	589,093	579,209	0.14	FHLMC G06506 4% 01/12/2040	USD	163	164	-
Connecticut Avenue Securities Trust, FRN '1M1', 144A 2.926% 25/03/2042	USD	386,141	379,409	0.09	FHLMC G07543 4.5% 01/08/2041	USD	8,863	9,101	-
Connecticut Avenue Securities Trust, FRN '1M1', 144A 3.676% 25/05/2042	USD	590,425	588,231	0.15	FHLMC G08016 6% 01/10/2034	USD	110,528	121,118	0.03
Connecticut Avenue Securities Trust, FRN '1M2', 144A 2.576% 25/12/2041	USD	950,000	848,471	0.21	FHLMC G08534 3% 01/06/2043	USD	107,221	101,854	0.03
Connecticut Avenue Securities Trust, FRN '1M2', 144A 2.826% 25/12/2041	USD	515,000	465,304	0.12	FHLMC G08677 4% 01/11/2045	USD	193,587	194,444	0.05
Connecticut Avenue Securities Trust, FRN '2M1', 144A 2.826% 25/04/2042	USD	665,154	655,178	0.16	FHLMC G08756 3% 01/04/2047	USD	107,729	101,093	0.03
Crown Castle Towers LLC, 144A 3.663% 15/05/2045	USD	255,000	247,577	0.06	FHLMC G60038 3.5% 01/01/2044	USD	52,864	51,744	0.01
CSAIL Commercial Mortgage Trust, FRN, Series 2016-C7 'AS' 3.958% 15/11/2049	USD	670,000	644,359	0.16	FHLMC G60180 4.5% 01/05/2042	USD	34,437	35,453	0.01
Daimler Finance North America LLC, 144A 1.45% 02/03/2026	USD	515,000	466,454	0.12	FHLMC G60334 4.5% 01/10/2041	USD	23,056	23,738	0.01
Diamondback Energy, Inc. 3.25% 01/12/2026	USD	495,000	483,350	0.12	FHLMC Q04674 4% 01/12/2041	USD	10,660	10,754	-
Drive Auto Receivables Trust 'D' 1.39% 15/03/2029	USD	1,160,000	1,065,484	0.27	FHLMC U90432 3.5% 01/11/2042	USD	59,388	57,808	0.01
DRIVEN BRANDS FUNDING LLC, Series 2019-1A 'A2', 144A 4.641% 20/04/2049	USD	261,225	249,416	0.06	FHLMC U95033 3.5% 01/09/2042	USD	28,544	27,776	0.01
DRIVEN BRANDS FUNDING LLC, Series 2020-1A 'A2', 144A 3.786% 20/07/2050	USD	221,063	205,461	0.05	FHLMC U99094 3.5% 01/03/2044	USD	59,888	58,471	0.01
DRIVEN BRANDS FUNDING LLC, Series 2020-2A 'A2', 144A 3.237% 20/01/2051	USD	661,625	593,311	0.15	FHLMC V80025 3% 01/04/2043	USD	13,798	13,135	-
Equitable Holdings, Inc. 4.35% 20/04/2028	USD	925,000	892,726	0.22	FHLMC Stacr Remic Trust, FRN 'M1A', 144A 2.551% 25/05/2042	USD	773,987	765,279	0.19
FHLMC A26586 6% 01/09/2034	USD	859	923	-	FHLMC Stacr Remic Trust, FRN 'M1A', 144A 3.026% 25/03/2042	USD	921,785	911,163	0.23
FHLMC A90053 4.5% 01/12/2039	USD	16,645	17,143	-	FHLMC STACR Trust, FRN 'M1A', 144A 2.926% 25/04/2042	USD	743,156	731,912	0.18
FHLMC A91947 5% 01/04/2040	USD	2,927	3,078	-	FHLMC Structured Agency Credit Risk Debt Notes, FRN 'M1A', 144A 2.226% 25/02/2042	USD	881,012	861,217	0.22
FHLMC A93451 4.5% 01/08/2040	USD	67,337	69,351	0.02	FHLMC Structured Agency Credit Risk Debt Notes, FRN 'M1A', 144A 3.729% 25/06/2042	USD	750,000	751,404	0.19
FHLMC A94185 4% 01/10/2040	USD	1,089	1,082	-	FHLMC Structured Agency Credit Risk Debt Notes, FRN 'M1B', 144A 3.326% 25/02/2042	USD	1,090,000	1,008,434	0.25
FHLMC A94251 4% 01/10/2040	USD	386	388	-	FHLMC Structured Agency Credit Risk Debt Notes, FRN, Series 2018-HQA1 'M2AS' 2.724% 25/09/2030	USD	459,829	457,635	0.11
FHLMC A94576 4% 01/10/2040	USD	226	228	-	FHLMC Whole Loan Securities Trust, FRN, Series 2017-SC01 'M1', 144A 3.656% 25/12/2046	USD	118,469	115,862	0.03
FHLMC A94713 4% 01/11/2040	USD	488	492	-	Flagstar Mortgage Trust, FRN, Series 2018-FRR '2A4', 144A 4% 25/09/2048	USD	73,818	72,715	0.02
FHLMC A95734 4% 01/12/2040	USD	5,288	5,335	-	FNMA, FRN, Series 2017-C04 '2ED2' 2.724% 25/11/2029	USD	642,579	635,628	0.16
FHLMC A96312 4% 01/01/2041	USD	17,335	17,489	-	FNMA, FRN, Series 2017-C02 '2ED3' 2.974% 25/09/2029	USD	33,966	33,773	0.01
FHLMC A97620 4.5% 01/03/2041	USD	586	604	-	FNMA, FRN 763199 1.861% 01/10/2033	USD	4,887	4,959	-
FHLMC C01787 6% 01/02/2034	USD	20,549	22,450	0.01	FNMA, FRN 848522 1.59% 01/12/2035	USD	9,368	9,315	-
FHLMC C09036 3.5% 01/03/2043	USD	62,946	61,611	0.02	FNMA AB5614 3.5% 01/07/2042	USD	121,853	118,465	0.03
FHLMC G01777 6% 01/02/2035	USD	17,359	18,673	-	FNMA AB5615 3.5% 01/07/2042	USD	9,465	9,204	-
FHLMC G01899 6% 01/09/2035	USD	5,473	5,995	-	FNMA AB5807 3.5% 01/08/2042	USD	21,219	20,427	0.01
FHLMC G03551 6% 01/11/2037	USD	21,319	23,365	0.01	FNMA AL3024 3.5% 01/01/2043	USD	10,149	9,869	-
					FNMA AL6167 3.5% 01/01/2044	USD	235,361	228,839	0.06
					FNMA AL9061 3% 01/08/2046	USD	23,667	22,071	0.01
					FNMA AO4163 3.5% 01/06/2042	USD	8,376	8,145	-
					FNMA AO6755 3.5% 01/06/2042	USD	15,597	15,164	-
					FNMA AP7510 3.5% 01/09/2042	USD	51,269	49,841	0.01
					FNMA AQ7277 3.5% 01/12/2042	USD	36,307	35,298	0.01
					FNMA AQ8803 3.5% 01/01/2043	USD	23,273	22,627	0.01
					FNMA AS9031 3% 01/06/2033	USD	1,375	1,280	-
					FNMA AS9032 3% 01/08/2043	USD	37,135	35,544	0.01
					FNMA AS9236 3% 01/02/2044	USD	6,457	6,156	-

Responsible US Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
GNMA MA3803 3.5% 20/07/2046	USD	91,809	90,084	0.02	JPMorgan Chase & Co., FRN 2.947% 24/02/2028	USD	465,000	430,861	0.11
GNMA MA4198 4.5% 20/01/2047	USD	10,207	10,639	-	JPMorgan Chase & Co., FRN 2.182% 01/06/2028	USD	650,000	578,186	0.14
GNMA MA4323 4.5% 20/03/2047	USD	81,297	84,004	0.02	JPMorgan Chase & Co., FRN 2.739% 15/10/2030	USD	760,000	663,166	0.17
GNMA MA4382 3.5% 20/04/2047	USD	258,817	253,250	0.06	JPMorgan Chase & Co., FRN 2.522% 22/04/2031	USD	545,000	463,474	0.12
GNMA MA4511 4% 20/06/2047	USD	180,748	181,281	0.05	JPMorgan Chase & Co., FRN 2.956% 13/05/2031	USD	520,000	448,549	0.11
GNMA MA4513 5% 20/06/2047	USD	33,785	35,003	0.01	JPMorgan Chase & Co., FRN 1.764% 19/11/2031	USD	685,000	541,897	0.14
GNMA MA4589 5% 20/07/2047	USD	20,606	21,349	0.01	JPMorgan Chase & Co., FRN 1.953% 04/02/2032	USD	440,000	351,951	0.09
GNMA MA4655 5% 20/08/2047	USD	34,070	35,381	0.01	JPMorgan Chase & Co., FRN 3.109% 22/04/2051	USD	221,000	162,393	0.04
GNMA MA4657 6% 20/08/2047	USD	16,742	18,151	-	Kinder Morgan, Inc., 144A 5.625% 15/11/2023	USD	265,000	269,894	0.07
GNMA MA4722 5% 20/09/2047	USD	98,596	102,147	0.03	Magallanes, Inc., 144A 3.755% 15/03/2027	USD	285,000	267,048	0.07
GNMA MA4781 5% 20/10/2047	USD	136,902	142,322	0.04	Magallanes, Inc., 144A 4.054% 15/03/2029	USD	210,000	192,545	0.05
GNMA MA4903 5% 20/12/2047	USD	148,310	153,532	0.04	Marriott International, Inc. 5.75% 01/05/2025	USD	94,000	97,549	0.02
GNMA MA4965 5% 20/01/2048	USD	185,546	191,871	0.05	Marriott International, Inc. 3.75% 01/10/2025	USD	65,000	63,642	0.02
GNMA MA5081 5.5% 20/03/2048	USD	40,394	43,019	0.01	Micron Technology, Inc. 4.185% 15/02/2027	USD	85,000	82,976	0.02
GNMA MA5194 5% 20/05/2048	USD	19,001	19,575	0.01	Mileage Plus Holdings LLC, 144A 6.5% 20/06/2027	USD	430,000	419,804	0.10
GNMA MA5195 5.5% 20/05/2048	USD	139,465	147,321	0.04	Mill City Mortgage Loan Trust, FRN, Series 2017-2 'A1', 144A 2.75% 25/07/2059	USD	37,272	37,076	0.01
GNMA MA5400 5% 20/08/2048	USD	74,256	76,235	0.02	Mill City Mortgage Loan Trust, FRN, Series 2018-1 'A1', 144A 3.25% 25/05/2062	USD	91,617	90,043	0.02
GNMA MA5654 5.5% 20/12/2048	USD	217,084	226,757	0.06	Morgan Stanley, FRN 1.593% 04/05/2027	USD	505,000	450,242	0.11
GNMA MA5709 3.5% 20/01/2049	USD	112,534	110,233	0.03	Morgan Stanley, FRN 2.699% 22/01/2031	USD	730,000	631,654	0.16
GNMA MA5713 5.5% 20/01/2049	USD	31,248	32,469	0.01	Morgan Stanley, FRN 2.239% 21/07/2032	USD	1,000,000	810,849	0.20
GNMA MA5820 5.5% 20/03/2049	USD	67,732	71,059	0.02	Morgan Stanley, FRN 2.943% 21/01/2033	USD	200,000	171,290	0.04
GNMA MA5988 5% 20/06/2049	USD	46,769	48,083	0.01	Morgan Stanley, FRN 3.217% 22/04/2042	USD	125,000	98,713	0.02
GNMA MA6209 3% 20/10/2049	USD	105,210	98,346	0.02	Morgan Stanley, FRN 2.802% 25/01/2052	USD	95,000	66,261	0.02
GNMA MA6531 3% 20/03/2050	USD	251,813	235,315	0.06	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18 '300A' 3.749% 15/08/2031	USD	205,000	194,573	0.05
Goldman Sachs Group, Inc. (The), FRN 1.542% 10/09/2027	USD	460,000	403,756	0.10	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22 'A4' 3.306% 15/04/2048	USD	390,000	378,260	0.09
Goldman Sachs Group, Inc. (The), FRN 3.615% 15/03/2028	USD	455,000	431,133	0.11	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C30 'A5' 2.86% 15/09/2049	USD	525,000	495,426	0.12
Goldman Sachs Group, Inc. (The), FRN 2.65% 21/10/2032	USD	1,300,000	1,071,662	0.27	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C7 'AS' 3.214% 15/02/2046	USD	470,000	466,282	0.12
Goldman Sachs Group, Inc. (The), FRN 3.691% 05/06/2028	USD	1,745,000	1,652,770	0.41	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C24 'AS' 4.036% 15/05/2048	USD	370,000	361,930	0.09
Gray Oak Pipeline LLC, 144A 2% 15/09/2023	USD	45,000	43,858	0.01	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27 'AS' 4.068% 15/12/2047	USD	115,000	112,582	0.03
Gray Oak Pipeline LLC, 144A 2.6% 15/10/2025	USD	140,000	130,787	0.03	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014- C15 'B' 4.565% 15/04/2047	USD	975,000	967,100	0.24
Gray Oak Pipeline LLC, 144A 3.45% 15/10/2027	USD	55,000	50,247	0.01					
GS Mortgage Securities Trust, Series 2016-GS4 'A3' 3.178% 10/11/2049	USD	436,484	414,494	0.10					
GS Mortgage-Backed Securities Trust, FRN, Series 2014-EB1A '2A1', 144A 1.894% 25/07/2044	USD	3,024	3,034	-					
Hasbro, Inc. 3.55% 19/11/2026	USD	220,000	210,034	0.05					
HCA, Inc., 144A 3.125% 15/03/2027	USD	195,000	178,978	0.04					
HCA, Inc., 144A 3.375% 15/03/2029	USD	75,000	65,795	0.02					
Highwoods Realty LP, REIT 4.125% 15/03/2028	USD	285,000	272,648	0.07					
Hilton Grand Vacations Trust, Series 2017-AA 'A', 144A 2.66% 26/12/2028	USD	226,664	223,387	0.06					
Humana, Inc. 2.15% 03/02/2032	USD	900,000	728,318	0.18					
Hyundai Capital America, 144A 2.375% 10/02/2023	USD	400,000	394,984	0.10					
Hyundai Capital America, 144A 1.8% 15/10/2025	USD	1,230,000	1,123,947	0.28					
InTown Hotel Portfolio Trust, FRN, Series 2018-STAY 'A', 144A 1.975% 15/01/2033	USD	405,000	401,761	0.10					
Jack in the Box Funding LLC 'A21', 144A 3.445% 26/02/2052	USD	847,740	774,908	0.19					
JPMorgan Chase & Co., FRN 2.083% 22/04/2026	USD	1,070,000	1,001,225	0.25					
JPMorgan Chase & Co., FRN 1.578% 22/04/2027	USD	470,000	419,889	0.10					

Responsible US Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Morgan Stanley Capital I Trust, FRN, Series 2015-MS1 'AS' 4.035% 15/05/2048	USD	20,000	19,640	0.01	Sequoia Mortgage Trust, FRN, Series 2017-CH2 'A19', 144A 4% 25/12/2047	USD	57,282	55,562	0.01
Morgan Stanley Capital I Trust, Series 2017-H1 'AS' 3.773% 15/06/2050	USD	165,000	153,386	0.04	Sequoia Mortgage Trust, FRN, Series 2018-CH1 'A2', 144A 3.5% 25/03/2048	USD	15,491	14,806	-
MVV Owner Trust, Series 2018-1A 'A', 144A 3.45% 21/01/2036	USD	528,333	519,362	0.13	Sequoia Mortgage Trust, FRN, Series 2018-CH3 'A2', 144A 4% 25/08/2048	USD	27,680	27,503	0.01
Navigent Private Education Refi Loan Trust, Series 2020-CA 'A2A', 144A 2.15% 15/11/2068	USD	753,403	696,611	0.17	Sequoia Mortgage Trust, FRN, Series 2018-CH4 'A2', 144A 4% 25/10/2048	USD	42,441	42,133	0.01
Navigent Student Loan Trust, FRN, Series 2018-1A 'A2', 144A 1.974% 25/03/2067	USD	182,309	181,813	0.05	Sequoia Mortgage Trust, FRN, Series 2017-5 'B1', 144A 3.792% 25/08/2047	USD	197,536	183,332	0.05
Nelnet Student Loan Trust, FRN, Series 2005-4 'A4' 1.114% 22/03/2032	USD	387,575	376,331	0.09	SMB Private Education Loan Trust, Series 2020-B 'A1A', 144A 1.29% 15/07/2053	USD	451,590	408,930	0.10
Neuberger Berman Loan Advisers CLO 26 Ltd., FRN 'BR', 144A 2.444% 18/10/2030	USD	1,110,000	1,070,212	0.27	SMB Private Education Loan Trust, Series 2016-A 'A2A', 144A 2.7% 15/05/2031	USD	27,193	26,691	0.01
New York State Dormitory Authority 3.879% 01/07/2046	USD	550,000	481,602	0.12	SMB Private Education Loan Trust, Series 2016-C 'A2A', 144A 2.34% 15/09/2034	USD	264,616	256,642	0.06
NRG Energy, Inc., 144A 4.45% 15/06/2029	USD	225,000	201,314	0.05	SMB Private Education Loan Trust, Series 2017-A 'A2A', 144A 2.88% 15/09/2034	USD	265,913	260,059	0.07
OBX Trust, FRN, Series 2018-EXP1 '1A3', 144A 4% 25/04/2048	USD	307,121	294,717	0.07	SMB Private Education Loan Trust, Series 2017-B 'A2A', 144A 2.82% 15/10/2035	USD	383,863	371,122	0.09
Pacific Gas and Electric Co. 4.55% 01/07/2030	USD	290,000	256,495	0.06	SMB Private Education Loan Trust, Series 2018-C 'A2A', 144A 3.63% 15/11/2035	USD	271,488	267,271	0.07
Peace Park CLO Ltd., FRN 'A', 144A 2.193% 20/10/2034	USD	1,165,000	1,130,529	0.28	SMB Private Education Loan Trust, Series 2021-A 'APT1', 144A 1.07% 15/01/2053	USD	777,532	686,504	0.17
Planet Fitness Master Issuer LLC 'A2', 144A 3.251% 05/12/2051	USD	932,663	839,058	0.21	SMB Private Education Loan Trust, Series 2015-C 'B', 144A 3.5% 15/09/2043	USD	1,045,000	997,748	0.25
PNC Financial Services Group, Inc. (The), FRN 4.626% 06/06/2033	USD	280,000	271,867	0.07	Southern California Edison Co. 4.7% 01/06/2027	USD	295,000	295,400	0.07
Progress Residential Trust 'A', 144A 4.438% 17/05/2041	USD	825,000	812,886	0.20	Towd Point Mortgage Trust, FRN, Series 2016-5 'A1', 144A 2.5% 25/10/2056	USD	95,653	94,965	0.02
Realty Income Corp., REIT 4.875% 01/06/2026	USD	810,000	826,153	0.21	Towd Point Mortgage Trust, FRN, Series 2017-3 'A1', 144A 2.75% 25/07/2057	USD	56,357	55,791	0.01
Realty Income Corp., REIT 3.95% 15/08/2027	USD	128,000	124,732	0.03	Towd Point Mortgage Trust, FRN, Series 2017-5 'A1', 144A 2.224% 25/02/2057	USD	37,771	37,400	0.01
Ross Stores, Inc. 1.875% 15/04/2031	USD	1,110,000	878,169	0.22	Towd Point Mortgage Trust, FRN, Series 2017-6 'A1', 144A 2.75% 25/10/2057	USD	420,885	411,173	0.10
Sabine Pass Liquefaction LLC 5% 15/03/2027	USD	1,030,000	1,035,424	0.26	Towd Point Mortgage Trust, FRN, Series 2018-2 'A1', 144A 3.25% 25/03/2058	USD	304,141	297,876	0.07
Sabine Pass Liquefaction LLC 4.5% 15/05/2030	USD	475,000	456,226	0.11	Towd Point Mortgage Trust, FRN, Series 2018-5 'A1', 144A 3.25% 25/07/2058	USD	171,078	164,214	0.04
Sabine Pass Liquefaction LLC 5.875% 30/06/2026	USD	595,000	613,668	0.15	Towd Point Mortgage Trust, FRN, Series 2016-1 'A3B', 144A 3% 25/02/2055	USD	4,001	3,998	-
Santander Consumer Auto Receivables Trust 'C', 144A 2.97% 15/06/2028	USD	300,000	290,857	0.07	Towd Point Mortgage Trust, FRN, Series 2015-4 'M1', 144A 3.75% 25/04/2055	USD	498,137	498,414	0.12
Santander Drive Auto Receivables Trust, Series 2020-3 'C' 1.12% 15/01/2026	USD	775,000	768,907	0.19	Transcontinental Gas Pipe Line Co. LLC 4% 15/03/2028	USD	670,000	649,815	0.16
Santander Drive Auto Receivables Trust 'C' 2.56% 17/04/2028	USD	990,000	940,768	0.23	Transcontinental Gas Pipe Line Co. LLC 4.6% 15/03/2048	USD	45,000	40,978	0.01
Santander Drive Auto Receivables Trust 'D' 1.33% 15/09/2027	USD	620,000	585,333	0.15	Truist Financial Corp., FRN 4.123% 06/06/2028	USD	455,000	448,658	0.11
Santander Holdings USA, Inc., FRN 2.49% 06/01/2028	USD	285,000	251,732	0.06					
Santander Retail Auto Lease Trust, Series 2019-C 'D', 144A 2.88% 20/06/2024	USD	625,000	622,896	0.16					
SBA Tower Trust, REIT, 144A 2.836% 15/01/2050	USD	400,000	385,389	0.10					
SBA Tower Trust, REIT, 144A 1.631% 15/05/2051	USD	245,000	219,693	0.06					
SBA Tower Trust, REIT, 144A 2.328% 15/07/2052	USD	90,000	79,344	0.02					
SBA Tower Trust, REIT, 144A 3.869% 08/10/2049	USD	335,000	329,293	0.08					
Sequoia Mortgage Trust, FRN, Series 2018-CH3 'A1', 144A 4.5% 25/08/2048	USD	32,089	31,907	0.01					

Responsible US Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
UBS Commercial Mortgage Trust, FRN, Series 2017-C5 'AS' 3.777% 15/11/2050	USD	775,000	716,515	0.18	UMBS 2% 01/05/2052	USD	204,223	177,035	0.04
UMBS 2.5% 01/03/2037	USD	1,799,000	1,713,480	0.43	UMBS 2.5% 01/05/2052	USD	2,773,056	2,481,497	0.62
UMBS 1.5% 01/04/2037	USD	269,944	244,673	0.06	UMBS 4% 01/05/2052	USD	203,527	200,726	0.05
UMBS 1.5% 01/04/2037	USD	602,580	546,106	0.14	UMBS 190360 5% 01/08/2035	USD	7,624	8,001	-
UMBS 1.5% 01/05/2037	USD	494,374	448,041	0.11	UMBS 254869 5.5% 01/09/2033	USD	28,281	30,216	0.01
UMBS 4% 01/06/2037	USD	39,712	39,999	0.01	UMBS 254903 5% 01/10/2033	USD	4,833	5,069	-
UMBS 4% 01/06/2037	USD	79,611	80,237	0.02	UMBS 545759 6.5% 01/07/2032	USD	9,069	9,725	-
UMBS 1.5% 01/01/2042	USD	526,902	450,933	0.11	UMBS 725027 5% 01/11/2033	USD	5,255	5,512	-
UMBS 2% 01/03/2042	USD	736,647	649,351	0.16	UMBS 725229 6% 01/03/2034	USD	28,242	30,746	0.01
UMBS 2.5% 01/03/2042	USD	579,009	530,625	0.13	UMBS 725232 5% 01/03/2034	USD	2,179	2,285	-
UMBS 2% 01/04/2042	USD	872,351	774,751	0.19	UMBS 725238 5% 01/03/2034	USD	8,700	8,953	-
UMBS 4% 01/06/2042	USD	414,343	417,526	0.10	UMBS 725423 5.5% 01/05/2034	USD	68,836	73,502	0.02
UMBS 4% 01/05/2047	USD	201,794	201,579	0.05	UMBS 735061 6% 01/11/2034	USD	2,796	3,005	-
UMBS 4.5% 01/05/2047	USD	136,626	140,630	0.04	UMBS 735115 6% 01/12/2034	USD	1,064	1,163	-
UMBS 3.5% 01/07/2047	USD	372,707	364,493	0.09	UMBS 735141 5.5% 01/01/2035	USD	16,561	17,694	-
UMBS 4% 01/12/2047	USD	6,503	6,508	-	UMBS 735500 5.5% 01/05/2035	USD	5,488	5,865	-
UMBS 5% 01/12/2047	USD	291,144	306,460	0.08	UMBS 735502 6% 01/04/2035	USD	1,821	1,958	-
UMBS 3.5% 01/12/2048	USD	446,228	433,922	0.11	UMBS 735578 5% 01/06/2035	USD	12,067	12,662	-
UMBS 3.5% 01/08/2049	USD	182,067	176,064	0.04	UMBS 735579 5% 01/06/2035	USD	2,043	2,143	-
UMBS 3.5% 01/05/2050	USD	236,664	229,047	0.06	UMBS 735580 5% 01/06/2035	USD	1,151	1,208	-
UMBS 3% 01/07/2050	USD	193,640	179,688	0.05	UMBS 735591 5% 01/06/2035	USD	584	613	-
UMBS 3.5% 01/07/2050	USD	247,420	239,791	0.06	UMBS 735667 5% 01/07/2035	USD	4,050	4,248	-
UMBS 3% 01/08/2050	USD	89,074	83,219	0.02	UMBS 735669 5% 01/04/2035	USD	3,312	3,474	-
UMBS 3% 01/08/2050	USD	162,375	151,703	0.04	UMBS 735997 5.5% 01/11/2035	USD	4,545	4,858	-
UMBS 3% 01/09/2050	USD	8,820	8,235	-	UMBS 745428 5.5% 01/01/2036	USD	32,785	35,044	0.01
UMBS 2% 01/10/2050	USD	251,907	218,913	0.05	UMBS 745458 6% 01/04/2036	USD	85	93	-
UMBS 3% 01/10/2050	USD	281,520	262,841	0.07	UMBS 745947 6.5% 01/10/2036	USD	1,271	1,351	-
UMBS 2% 01/05/2051	USD	925,944	801,803	0.20	UMBS 750412 6.5% 01/11/2033	USD	11,702	12,260	-
UMBS 2.5% 01/05/2051	USD	109,306	97,934	0.02	UMBS 888174 5.5% 01/06/2035	USD	160,233	171,221	0.04
UMBS 2.5% 01/06/2051	USD	86,232	77,409	0.02	UMBS 888223 5.5% 01/01/2036	USD	6,210	6,635	-
UMBS 2.5% 01/06/2051	USD	108,892	98,806	0.02	UMBS 888284 5.5% 01/04/2037	USD	22,514	24,100	0.01
UMBS 2.5% 01/06/2051	USD	134,831	121,036	0.03	UMBS 888430 5% 01/11/2033	USD	4,928	5,168	-
UMBS 2.5% 01/06/2051	USD	147,341	133,693	0.03	UMBS 888567 5.5% 01/12/2036	USD	39,780	42,558	0.01
UMBS 2.5% 01/07/2051	USD	128,855	115,448	0.03	UMBS 889117 5% 01/10/2035	USD	75,813	79,511	0.02
UMBS 2.5% 01/07/2051	USD	548,570	491,579	0.12	UMBS 889298 5% 01/12/2036	USD	15,921	16,642	-
UMBS 2.5% 01/08/2051	USD	440,836	395,423	0.10	UMBS 889307 5% 01/07/2037	USD	6,062	6,357	-
UMBS 2.5% 01/08/2051	USD	465,749	417,362	0.10	UMBS 889479 5% 01/07/2037	USD	47,476	49,836	0.01
UMBS 2.5% 01/08/2051	USD	620,021	556,148	0.14	UMBS 889579 6% 01/05/2038	USD	1,184	1,296	-
UMBS 2.5% 01/08/2051	USD	1,131,098	1,014,576	0.25	UMBS 889829 5% 01/07/2035	USD	59,317	62,218	0.02
UMBS 3% 01/09/2051	USD	296,938	276,230	0.07	UMBS 890738 3.5% 01/09/2043	USD	85,480	83,749	0.02
UMBS 2.5% 01/10/2051	USD	950,806	852,486	0.21	UMBS 901646 6.5% 01/12/2036	USD	640	671	-
UMBS 2.5% 01/10/2051	USD	1,225,544	1,098,814	0.27	UMBS 902382 6.5% 01/11/2036	USD	5,062	5,310	-
UMBS 3% 01/10/2051	USD	297,286	278,327	0.07	UMBS 906064 6% 01/01/2037	USD	207	222	-
UMBS 2% 01/12/2051	USD	1,093,138	947,497	0.24	UMBS 933051 6.5% 01/10/2037	USD	20,363	21,343	0.01
UMBS 2% 01/12/2051	USD	1,481,132	1,283,838	0.32	UMBS 942477 6% 01/08/2022	USD	11	11	-
UMBS 2.5% 01/01/2052	USD	568,423	509,932	0.13	UMBS 948410 6% 01/08/2022	USD	19	19	-
UMBS 2.5% 01/01/2052	USD	908,741	815,451	0.20	UMBS 995024 5.5% 01/08/2037	USD	68,471	73,189	0.02
UMBS 2.5% 01/01/2052	USD	1,269,202	1,137,462	0.28	UMBS 995051 6% 01/03/2037	USD	21,940	23,714	0.01
UMBS 3.5% 01/01/2052	USD	358,126	343,463	0.09	UMBS 995112 5.5% 01/07/2036	USD	11,023	11,780	-
UMBS 2% 01/02/2052	USD	420,312	363,567	0.09	UMBS 995113 5.5% 01/09/2036	USD	66,650	71,211	0.02
UMBS 2% 01/02/2052	USD	467,283	405,073	0.10	UMBS 995203 5% 01/07/2035	USD	30,681	31,660	0.01
UMBS 2% 01/02/2052	USD	537,147	465,576	0.12	UMBS 995388 5.5% 01/08/2037	USD	3,213	3,435	-
UMBS 2.5% 01/02/2052	USD	134,222	120,625	0.03	UMBS 995434 5% 01/09/2023	USD	770	789	-
UMBS 2% 01/03/2052	USD	241,187	209,077	0.05	UMBS 995629 6.5% 01/12/2032	USD	8,913	9,510	-
UMBS 2% 01/03/2052	USD	4,558,677	3,939,046	0.98	UMBS AB6317 3.5% 01/09/2042	USD	5,773	5,646	-
UMBS 2% 01/03/2052	USD	4,575,395	3,952,992	0.99	UMBS AB6491 3% 01/10/2042	USD	28,217	26,802	0.01
UMBS 2% 01/04/2052	USD	219,613	189,964	0.05	UMBS AB6670 3% 01/10/2042	USD	20,379	19,357	0.01
UMBS 2% 01/04/2052	USD	2,126,029	1,837,199	0.46	UMBS AB6768 3% 01/10/2042	USD	32,395	30,772	0.01
UMBS 2.5% 01/04/2052	USD	3,611,003	3,229,460	0.81	UMBS AB7846 3% 01/02/2043	USD	56,432	53,586	0.01
					UMBS AB8898 3% 01/04/2043	USD	75,888	72,042	0.02
					UMBS AB9248 3% 01/05/2043	USD	51,050	48,493	0.01

Responsible US Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
UMBS AC3237 5% 01/10/2039	USD	121,857	128,008	0.03	UMBS AS5842 4% 01/09/2045	USD	8,769	8,800	-
UMBS AC9580 4.5% 01/02/2040	USD	221,075	227,460	0.06	UMBS AS5887 4% 01/09/2045	USD	7,144	7,169	-
UMBS AC9582 5.5% 01/01/2040	USD	16,071	16,902	-	UMBS AS6191 3.5% 01/11/2045	USD	20,125	19,583	0.01
UMBS AD0163 6% 01/11/2034	USD	92,304	98,760	0.02	UMBS AS6302 3.5% 01/12/2045	USD	75,426	73,396	0.02
UMBS AD0220 6% 01/10/2038	USD	115,394	126,350	0.03	UMBS AS6324 3.5% 01/12/2045	USD	273,993	266,618	0.07
UMBS AD6438 5% 01/06/2040	USD	50,524	52,918	0.01	UMBS AS6328 3.5% 01/12/2045	USD	93,608	90,960	0.02
UMBS AE0624 4% 01/11/2040	USD	18,376	18,522	-	UMBS AS6400 4% 01/12/2045	USD	14,540	14,589	-
UMBS AE0698 4.5% 01/12/2040	USD	9,961	10,248	-	UMBS AS6515 4% 01/01/2046	USD	28,039	28,139	0.01
UMBS AE7723 4% 01/11/2040	USD	16,823	16,916	-	UMBS AS6563 3.5% 01/01/2046	USD	6,754	6,572	-
UMBS AH1111 4% 01/12/2040	USD	88,809	88,853	0.02	UMBS AS8067 3% 01/10/2046	USD	430,158	404,683	0.10
UMBS AH3394 4% 01/01/2041	USD	30,393	30,560	0.01	UMBS AS8194 2.5% 01/10/2031	USD	54,523	53,234	0.01
UMBS AH5859 4% 01/02/2041	USD	30,838	31,081	0.01	UMBS AS8295 3% 01/11/2046	USD	281,260	264,622	0.07
UMBS AH1888 4.5% 01/05/2041	USD	372,653	382,434	0.10	UMBS AS8301 3% 01/11/2046	USD	155,102	145,888	0.04
UMBS AJ7679 3.5% 01/12/2041	USD	8,365	8,182	-	UMBS AS8305 3% 01/11/2046	USD	106,462	100,140	0.03
UMBS AL0065 4.5% 01/04/2041	USD	266,488	274,187	0.07	UMBS AS8318 3% 01/11/2046	USD	138,280	130,021	0.03
UMBS AL0251 5% 01/07/2037	USD	1,141	1,196	-	UMBS AS8470 3% 01/12/2046	USD	382,635	359,882	0.09
UMBS AL0546 5% 01/07/2041	USD	33,559	35,064	0.01	UMBS AS8471 3% 01/12/2046	USD	117,969	110,910	0.03
UMBS AL0803 4% 01/09/2041	USD	62,333	62,824	0.02	UMBS AS8485 3% 01/12/2046	USD	391,378	368,084	0.09
UMBS AL1105 4.5% 01/12/2040	USD	21,426	22,044	0.01	UMBS AS8946 3.5% 01/03/2047	USD	78,658	76,537	0.02
UMBS AL1524 4.5% 01/12/2040	USD	6,118	6,294	-	UMBS AT1934 3.5% 01/04/2043	USD	7,321	7,160	-
UMBS AL1577 5% 01/01/2042	USD	6,400	6,722	-	UMBS AT2016 3% 01/04/2043	USD	70,761	67,168	0.02
UMBS AL2645 4.5% 01/01/2027	USD	19,208	19,575	0.01	UMBS AT2723 3% 01/05/2043	USD	115,909	110,038	0.03
UMBS AL2745 4% 01/03/2042	USD	117,766	118,699	0.03	UMBS AU0640 3.5% 01/07/2043	USD	14,514	14,195	-
UMBS AL3192 5% 01/05/2042	USD	31,197	32,577	0.01	UMBS AU1629 3% 01/07/2043	USD	13,933	13,223	-
UMBS AL3657 3.5% 01/06/2043	USD	27,000	26,403	0.01	UMBS AU4293 4% 01/09/2043	USD	287,260	287,723	0.07
UMBS AL4010 3.5% 01/07/2043	USD	16,242	15,883	-	UMBS AU6198 3.5% 01/08/2043	USD	11,217	10,969	-
UMBS AL4301 4.5% 01/04/2042	USD	16,950	17,440	-	UMBS AX2501 4% 01/10/2044	USD	24,695	24,734	0.01
UMBS AL5224 5% 01/02/2038	USD	4,075	4,276	-	UMBS AX2509 3% 01/10/2029	USD	125,603	124,598	0.03
UMBS AL5362 5% 01/09/2039	USD	61,972	65,009	0.02	UMBS AY4204 3.5% 01/05/2045	USD	51,811	50,499	0.01
UMBS AL5590 5.5% 01/09/2041	USD	3,030	3,237	-	UMBS AZ0814 3.5% 01/07/2045	USD	60,294	58,743	0.01
UMBS AL6078 5% 01/03/2042	USD	7,075	7,432	-	UMBS AZ0880 2.5% 01/07/2030	USD	22,703	22,167	0.01
UMBS AL6549 5% 01/07/2042	USD	69,777	73,292	0.02	UMBS AZ2118 3% 01/10/2030	USD	29,890	29,650	0.01
UMBS AL6715 4% 01/02/2045	USD	71,737	71,993	0.02	UMBS AZ2667 3.5% 01/10/2045	USD	21,563	20,981	0.01
UMBS AL6966 6.5% 01/08/2038	USD	13,397	14,596	-	UMBS AZ4779 4% 01/10/2045	USD	368,302	369,133	0.09
UMBS AL7033 5% 01/06/2039	USD	7,942	8,333	-	UMBS BC0822 3.5% 01/04/2046	USD	60,850	59,214	0.01
UMBS AL7035 5% 01/12/2038	USD	10,707	11,233	-	UMBS BC1747 3.5% 01/01/2046	USD	180,622	175,675	0.04
UMBS AL7121 3% 01/01/2044	USD	70,088	66,549	0.02	UMBS BC4714 3% 01/10/2046	USD	436,599	411,417	0.10
UMBS AL7991 3.5% 01/01/2046	USD	6,749	6,568	-	UMBS BC9556 3% 01/11/2046	USD	73,040	68,651	0.02
UMBS AL8310 3.5% 01/03/2044	USD	42,983	42,035	0.01	UMBS BD8464 3% 01/11/2046	USD	127,593	119,981	0.03
UMBS AL8387 4% 01/03/2046	USD	49,391	49,585	0.01	UMBS BD8496 3% 01/12/2046	USD	78,601	73,894	0.02
UMBS AL8626 3.5% 01/06/2046	USD	220,969	215,027	0.05	UMBS BE1214 3% 01/11/2046	USD	42,981	40,489	0.01
UMBS AL8733 3% 01/06/2046	USD	384,950	362,874	0.09	UMBS BM1423 2.5% 01/05/2032	USD	174,056	169,940	0.04
UMBS AL9027 4% 01/09/2046	USD	7,049	7,074	-	UMBS BM1495 3.5% 01/01/2036	USD	129,956	129,341	0.03
UMBS AL9074 6% 01/05/2041	USD	136,631	149,497	0.04	UMBS BM1879 3.5% 01/01/2044	USD	128,103	125,271	0.03
UMBS AL9107 4.5% 01/03/2046	USD	22,317	22,451	0.01	UMBS BM1890 2.5% 01/01/2032	USD	76,996	75,185	0.02
UMBS AL9267 3% 01/10/2046	USD	635,846	598,651	0.15	UMBS BM1984 3.5% 01/11/2047	USD	242,136	235,616	0.06
UMBS AL9412 3% 01/11/2036	USD	279,443	271,698	0.07	UMBS BM3148 4.5% 01/11/2047	USD	215,767	220,196	0.06
UMBS AL9413 3% 01/11/2036	USD	98,826	96,333	0.02	UMBS BM3212 3.5% 01/11/2032	USD	193,173	192,920	0.05
UMBS AL9566 3.5% 01/06/2046	USD	205,411	200,375	0.05	UMBS BM3385 4% 01/06/2045	USD	477,041	478,864	0.12
UMBS AL9878 3% 01/02/2037	USD	382,790	370,778	0.09	UMBS BM3612 4% 01/02/2047	USD	40,058	40,203	0.01
UMBS AQ0535 3% 01/11/2042	USD	18,497	17,570	-	UMBS BM3799 3% 01/08/2047	USD	357,111	336,422	0.08
UMBS AR8293 3% 01/05/2043	USD	183,311	174,341	0.04	UMBS BM4221 3% 01/01/2043	USD	127,044	120,644	0.03
UMBS AS0406 3% 01/09/2043	USD	74,434	70,563	0.02	UMBS BM4343 4.5% 01/05/2048	USD	476,540	486,002	0.12
UMBS AS0563 4.5% 01/09/2043	USD	59,526	61,100	0.02	UMBS BM4582 3.5% 01/08/2047	USD	9,337	9,086	-
UMBS AS1586 4.5% 01/01/2044	USD	23,205	23,820	0.01	UMBS BM4744 3% 01/06/2047	USD	120,877	113,758	0.03
UMBS AS2275 4.5% 01/04/2044	USD	34,003	34,904	0.01	UMBS BM4834 3% 01/03/2046	USD	280,708	266,523	0.07
UMBS AS4449 3.5% 01/02/2035	USD	14,753	14,697	-	UMBS BM5111 3% 01/11/2033	USD	110,359	109,008	0.03
UMBS AS4794 3.5% 01/04/2045	USD	290,819	283,806	0.07	UMBS BM5147 4% 01/10/2048	USD	64,569	64,532	0.02
UMBS AS5175 3.5% 01/06/2045	USD	62,338	60,784	0.02	UMBS BM5197 4.5% 01/07/2046	USD	75,873	77,862	0.02
UMBS AS5298 2.5% 01/07/2030	USD	85,377	83,361	0.02	UMBS BM5302 3.5% 01/06/2046	USD	5,369	5,229	-
UMBS AS5713 3.5% 01/09/2045	USD	136,926	133,234	0.03	UMBS BM5468 3% 01/02/2043	USD	200,388	190,227	0.05

Responsible US Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
UMBS BM5469 3% 01/03/2044	USD	358,839	340,686	0.09	Verus Securitization Trust, STEP 'A1', 144A 4.474% 25/04/2067	USD	859,653	848,389	0.21
UMBS BM5527 4% 01/10/2048	USD	201,130	201,600	0.05	Verus Securitization Trust, FRN, Series 2021-2 'A2', 144A 1.288% 25/02/2066	USD	237,312	212,330	0.05
UMBS BM5785 3.5% 01/09/2046	USD	142,397	138,827	0.03	Verus Securitization Trust, STEP, 'A2', 144A 1.218% 25/09/2066	USD	243,934	209,947	0.05
UMBS BM5787 4% 01/08/2047	USD	136,287	136,838	0.03	Verus Securitization Trust, STEP, Series 2019-4 'A2', 144A 2.846% 25/11/2059	USD	218,719	217,636	0.05
UMBS BM5841 3.5% 01/09/2045	USD	65,022	63,589	0.02	Verus Securitization Trust, FRN, Series 2020-INV1 'A3', 144A 3.889% 25/03/2060	USD	100,000	98,875	0.02
UMBS BN4333 4% 01/02/2049	USD	24,405	24,299	0.01	Verus Securitization Trust, FRN, Series 2021-1 'A3', 144A 1.155% 25/01/2066	USD	148,841	135,027	0.03
UMBS BO7256 3% 01/01/2035	USD	185,184	182,095	0.05	Verus Securitization Trust, FRN, Series 2021-3 'A3', 144A 1.437% 25/06/2066	USD	280,997	242,278	0.06
UMBS CA1563 4.5% 01/04/2048	USD	82,420	82,694	0.02	Verus Securitization Trust, FRN, Series 2021-R2 'A3', 144A 1.227% 25/02/2064	USD	463,218	447,868	0.11
UMBS CA1900 4.5% 01/06/2048	USD	77,125	78,462	0.02	Verus Securitization Trust, FRN, Series 2021-R3 'A3', 144A 1.38% 25/04/2064	USD	436,774	416,769	0.10
UMBS CA2204 4.5% 01/08/2048	USD	46,522	46,727	0.01	Verus Securitization Trust, STEP, Series 2019-4 'A3', 144A 3% 25/11/2059	USD	123,720	123,079	0.03
UMBS CA2207 4.5% 01/08/2048	USD	26,327	26,483	0.01	Wells Fargo & Co., FRN 2.188% 30/04/2026	USD	325,000	304,526	0.08
UMBS CA3514 4.5% 01/05/2049	USD	113,323	114,989	0.03	Wells Fargo & Co., FRN 2.393% 02/06/2028	USD	1,545,000	1,384,608	0.35
UMBS CA4571 4% 01/11/2049	USD	81,098	80,301	0.02	Wells Fargo & Co., FRN 2.879% 30/10/2030	USD	820,000	722,687	0.18
UMBS CA4823 4% 01/12/2049	USD	73,717	73,023	0.02	Wells Fargo & Co., FRN 2.572% 11/02/2031	USD	1,525,000	1,308,560	0.33
UMBS CA4885 3% 01/12/2034	USD	330,803	325,286	0.08	Wells Fargo & Co., FRN 3.068% 30/04/2041	USD	950,000	737,264	0.18
UMBS CA5186 4.5% 01/01/2050	USD	21,180	21,296	0.01	Wells Fargo & Co., FRN 5.013% 04/04/2051	USD	210,000	206,962	0.05
UMBS CA5593 3% 01/04/2040	USD	74,651	70,917	0.02	Wells Fargo Commercial Mortgage Trust, FRN, Series 2015-NXS2 'AS' 4.121% 15/07/2058	USD	35,000	34,366	0.01
UMBS CA5594 3% 01/04/2040	USD	78,984	75,342	0.02	Wells Fargo Commercial Mortgage Trust, FRN, Series 2017-C38 'B' 3.917% 15/07/2050	USD	930,000	874,920	0.22
UMBS CA5595 3% 01/04/2040	USD	99,356	93,895	0.02	WFRBS Commercial Mortgage Trust, FRN 'A4' 4.079% 15/03/2046	USD	427,554	426,647	0.11
UMBS CA5696 4.5% 01/05/2050	USD	117,533	117,862	0.03	WFRBS Commercial Mortgage Trust, FRN, Series 2014-C22 'AS' 4.069% 15/09/2057	USD	1,000,000	982,022	0.25
UMBS FM1445 3% 01/08/2049	USD	120,066	112,702	0.03	WFRBS Commercial Mortgage Trust, FRN, Series 2014-C19 'B' 4.723% 15/03/2047	USD	79,000	77,289	0.02
UMBS FM2547 3% 01/02/2035	USD	301,575	296,544	0.07	Workday, Inc. 3.5% 01/04/2027	USD	120,000	114,736	0.03
UMBS FM2792 5% 01/07/2045	USD	43,371	45,309	0.01	Workday, Inc. 3.7% 01/04/2029	USD	90,000	84,116	0.02
UMBS FM3462 3.5% 01/12/2033	USD	356,353	354,697	0.09	Xcel Energy, Inc. 4.6% 01/06/2032	USD	75,000	74,444	0.02
UMBS MA0561 4% 01/11/2040	USD	63,586	64,089	0.02				180,983,904	45.14
UMBS MA0583 4% 01/12/2040	USD	39,690	40,004	0.01				205,785,209	51.33
UMBS MA0907 4% 01/11/2041	USD	8,917	8,987	-				205,785,209	51.33
UMBS MA0971 4% 01/02/2042	USD	14,263	14,375	-					
UMBS MA1086 3.5% 01/06/2042	USD	14,094	13,782	-					
UMBS MA2471 3.5% 01/12/2045	USD	39,729	38,706	0.01					
UMBS MA2670 3% 01/07/2046	USD	233,774	219,643	0.05					
UMBS MA2722 4% 01/08/2046	USD	4,178	4,190	-					
UMBS MA2834 3.5% 01/12/2046	USD	246,926	240,281	0.06					
UMBS MA2835 4% 01/12/2046	USD	5,755	5,764	-					
UMBS MA2896 3.5% 01/02/2047	USD	25,160	24,483	0.01					
UMBS MA2959 3.5% 01/04/2047	USD	16,881	16,494	-					
UMBS MA2960 4% 01/04/2047	USD	720	720	-					
UMBS MA3088 4% 01/08/2047	USD	134,566	134,426	0.03					
UMBS MA3151 3% 01/10/2037	USD	53,416	50,956	0.01					
UMBS MA3182 3.5% 01/11/2047	USD	71,487	69,565	0.02					
UMBS MA3238 3.5% 01/01/2048	USD	245,970	238,976	0.06					
UMBS MA3384 4% 01/06/2048	USD	172,071	171,971	0.04					
UMBS MA3851 4.5% 01/11/2049	USD	5,030	5,047	-					
UMBS RA1906 4% 01/12/2049	USD	181,624	180,308	0.05					
UMBS RA2111 4% 01/02/2050	USD	381,764	380,032	0.10					
UMBS RA2607 4.5% 01/05/2050	USD	72,467	72,960	0.02					
UMBS SB0222 3% 01/11/2034	USD	145,002	142,584	0.04					
UMBS SD0080 3% 01/09/2049	USD	140,187	131,571	0.03					
UMBS ZT0538 3.5% 01/03/2048	USD	169,144	164,027	0.04					
United Airlines Pass-Through Trust 'A' 2.9% 01/11/2029	USD	131,150	119,069	0.03					
United Airlines Pass-Through Trust 'AA' 2.7% 01/11/2033	USD	81,905	69,240	0.02					
Verizon Communications, Inc. 4.329% 21/09/2028	USD	585,000	581,607	0.15					
Verus Securitization Trust, FRN, Series 2020-INV1 'A1', 144A 1.977% 25/03/2060	USD	31,729	31,163	0.01					
Verus Securitization Trust, STEP, Series 2020-5 'A1', 144A 1.218% 25/05/2065	USD	154,418	146,872	0.04					
Verus Securitization Trust, STEP 'A1', 144A 2.724% 25/01/2067	USD	1,084,977	1,037,488	0.26					
					Total Bonds				
					Total Transferable securities and money market instruments dealt in on another regulated market				

Responsible US Aggregate Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Other transferable securities and money market instruments				
Bonds				
UNITED STATES OF AMERICA				
GNMA, IO, Series 2011-41 'AI' 4.5% 20/12/2039*	USD	347	1	-
			1	-
Total Bonds			1	-
Total Other transferable securities and money market instruments			1	-
Total Investments			369,292,077	92.12

Financial Futures Contracts

Security Description	Number of Contracts	Currency	Unrealised Gain/(Loss) USD	% of Net Assets
US 10 Year Note, 21/09/2022	(327)	USD	6,812	-
US 10 Year Ultra Bond, 21/09/2022	(135)	USD	259,733	0.07
US Ultra Bond, 21/09/2022	(183)	USD	975,339	0.24
Total Unrealised Gain on Financial Futures Contracts - Assets			1,241,884	0.31
US 2 Year Note, 30/09/2022	64	USD	(60,733)	(0.01)
US 5 Year Note, 30/09/2022	379	USD	(263,724)	(0.07)
US Long Bond, 21/09/2022	390	USD	(882,286)	(0.22)
Total Unrealised Loss on Financial Futures Contracts - Liabilities			(1,206,743)	(0.30)
Net Unrealised Gain on Financial Futures Contracts - Assets			35,141	0.01

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
USD	96,933	EUR	91,725	29/07/2022	J.P. Morgan	1,224	-
USD	1,729	GBP	1,415	01/07/2022	J.P. Morgan	9	-
Total Unrealised Gain on Forward Currency Exchange Contracts						1,233	-
EUR	39,714,335	USD	41,885,915	29/07/2022	HSBC	(446,378)	(0.11)
GBP	5,571,131	USD	6,804,826	29/07/2022	J.P. Morgan	(27,482)	(0.01)
Total Unrealised Loss on Forward Currency Exchange Contracts						(473,860)	(0.12)
Net Unrealised Loss on Forward Currency Exchange Contracts						(472,627)	(0.12)

To Be Announced Contracts

Country	Security Description	Currency	Nominal Value	Market Value USD	Unrealised Gain/(Loss) USD	% of Net Assets
United States of America	GNMA, 2.00%, 15/07/2052	USD	690,000	609,473	15,640	0.15
United States of America	GNMA, 3.00%, 15/07/2052	USD	900,000	842,977	4,219	0.21
United States of America	GNMA, 4.00%, 15/07/2052	USD	895,000	887,693	(10,104)	0.22
United States of America	GNMA, 4.50%, 15/07/2052	USD	910,000	920,948	13,828	0.23
United States of America	UMBS, 2.00%, 25/07/2052	USD	3,140,000	2,708,779	79,723	0.68

Country	Security Description	Currency	Nominal Value	Market Value USD	Unrealised Gain/(Loss) USD	% of Net Assets
United States of America	UMBS, 4.00%, 25/07/2052	USD	1,515,000	1,487,955	(14,144)	0.37
United States of America	UMBS, 4.50%, 25/07/2052	USD	985,000	985,154	(2,912)	0.25
Total To Be Announced Contracts Long Positions				8,442,979	86,250	2.11
Net To Be Announced Contracts				8,442,979	86,250	2.11

Cash	27,046,865	6.75
Other assets/(liabilities)	4,558,743	1.13
Total net assets	400,897,685	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	79.63
United Kingdom	3.08
Australia	2.11
Mexico	0.76
Ireland	0.65
Germany	0.57
Spain	0.48
Panama	0.45
China	0.40
Denmark	0.39
France	0.35
Cayman Islands	0.28
Italy	0.27
Belgium	0.26
Netherlands	0.25
Norway	0.22
Switzerland	0.22
Bermuda	0.18
Qatar	0.17
Hong Kong	0.17
Japan	0.16
Romania	0.15
Canada	0.14
Thailand	0.14
Kuwait	0.14
South Korea	0.14
Taiwan	0.13
Indonesia	0.12
India	0.11
Total Investments	92.12
Cash and Other assets/(liabilities)	7.88
Total	100.00

*Security is valued at its fair value under the direction of the Board of Directors.
The accompanying notes are an integral part of these financial statements.

Responsible US Investment Grade Corporate Bond Fund

INVESTMENT OBJECTIVE

The fund's objective is to maximise the value of its shares through both growth in the value of, and income from, its investments.

The fund is actively managed and invests mainly in a diversified portfolio of investment-grade corporate bonds that are denominated in US Dollar including those from emerging markets issuers.

Although the fund does not have sustainable investment as an objective, the promotion of environmental and social characteristics is achieved through the investment manager's avoidance of sectors or companies, whose activities may be considered harmful to the environment and/or society through the application of its proprietary socially responsible screen (exclusion list). As a consequence, specific companies whose business activities involve controversial weapons (cluster munitions, anti-personnel mines, incendiary, chemical, biological and nuclear weapons), tobacco production, coal production, assault-style weapons for civilian use, adult entertainment, direct gambling operations and certain conduct-based criteria are excluded.

For further details see the T. Rowe Price Responsible Exclusion List section of the current prospectus.

The fund invests primarily in corporate debt securities that are rated BBB- or higher by Standard & Poor's or have an equivalent rating (or, if unrated, are of equivalent quality) and are denominated in US Dollar. In accordance with its own internal rating system, the investment manager will ensure that the unrated corporate debt securities in which the fund invests are of the same quality as the rated securities of the same type.

Portfolio debt securities can include fixed and floating rate bonds, warrants and other transferable debt securities of any type, including, to a limited extent, high-yield securities. The fund may also invest in preferred shares, hybrids, as well as U.S. Treasury and agency securities. The fund may invest up to 5% of net assets in asset-backed securities (ABS) and mortgage-backed securities (MBS) and invest up to 25% in convertible bonds (including, to a limited extent, in contingent convertible bonds).

Non-U.S. Dollar currency exposure is limited to 10% of the fund's net asset value.

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

The investments underlying this fund do not take into account the EU criteria for environmentally sustainable economic activities under the Taxonomy Regulation. Therefore, the "do no significant harm" principle is currently also not applicable.

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in debt securities and credit indices. The fund may use total return swaps (TRS) and any use is expected to be on a temporary basis and dependent on market conditions or when prevailing market conditions cause TRS to offer the most efficient or only way to express a view. Use of TRS is expected when they offer the most efficient or only way to express a view and the impact is expected to be negligible. Investors should refer to the "Total Return Swaps" section of the current prospectus for more details on the expected and maximum use of total return swaps by the fund. Any use of derivatives aims to be consistent with the fund objectives and the environmental and social characteristics described within the 'Objective and Investment Policy' of the fund. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
CANADA				
Canadian Pacific Railway Co. 3.1% 02/12/2051	USD	45,000	33,328	0.26
			33,328	0.26
DENMARK				
Danske Bank A/S, FRN, 144A 4.298% 01/04/2028	USD	200,000	189,723	1.51
			189,723	1.51

Responsible US Investment Grade Corporate Bond Fund

continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
NETHERLANDS									
ING Groep NV, FRN 1.726% 01/04/2027	USD	200,000	178,807	1.42	Home Depot, Inc. (The) 2.375% 15/03/2051	USD	81,000	54,912	0.44
			178,807	1.42	Hudson Pacific Properties LP, REIT 4.65% 01/04/2029	USD	100,000	96,070	0.76
SPAIN									
Banco Santander SA 2.749% 03/12/2030	USD	200,000	159,094	1.26	Humana, Inc. 3.7% 23/03/2029	USD	45,000	42,553	0.34
			159,094	1.26	Intercontinental Exchange, Inc. 2.65% 15/09/2040	USD	75,000	55,129	0.44
UNITED KINGDOM									
Barclays plc, FRN 2.852% 07/05/2026	USD	200,000	188,978	1.50	Intercontinental Exchange, Inc. 3% 15/06/2050	USD	10,000	7,344	0.06
LSEGA Financing plc, 144A 2% 06/04/2028	USD	200,000	175,487	1.39	Intercontinental Exchange, Inc. 4.95% 15/06/2052	USD	35,000	34,658	0.27
Santander UK Group Holdings plc, FRN 1.532% 21/08/2026	USD	200,000	179,696	1.42	Jackson Financial, Inc. 5.17% 08/06/2027	USD	40,000	39,520	0.31
Standard Chartered plc, FRN, 144A 1.456% 14/01/2027	USD	200,000	176,400	1.40	Kansas City Southern 3.5% 01/05/2050	USD	85,000	66,702	0.53
			720,561	5.71	Life Storage LP, REIT 4% 15/06/2029	USD	55,000	50,437	0.40
UNITED STATES OF AMERICA									
AbbVie, Inc. 3.2% 21/11/2029	USD	85,000	78,172	0.62	Lowe's Cos., Inc. 3.75% 01/04/2032	USD	30,000	27,809	0.22
AbbVie, Inc. 4.05% 21/11/2039	USD	105,000	93,808	0.74	McDonald's Corp. 3.625% 01/09/2049	USD	35,000	28,599	0.23
AbbVie, Inc. 4.7% 14/05/2045	USD	35,000	32,946	0.26	Motorola Solutions, Inc. 5.6% 01/06/2032	USD	35,000	35,151	0.28
AbbVie, Inc. 4.875% 14/11/2048	USD	45,000	43,534	0.35	NextEra Energy Capital Holdings, Inc. 4.625% 15/07/2027	USD	95,000	96,183	0.76
AbbVie, Inc. 4.25% 21/11/2049	USD	35,000	31,152	0.25	NextEra Energy Capital Holdings, Inc. 2.44% 15/01/2032	USD	75,000	62,514	0.50
Air Lease Corp. 2.2% 15/01/2027	USD	35,000	30,552	0.24	Nucor Corp. 3.125% 01/04/2032	USD	75,000	65,197	0.52
Ally Financial, Inc. 2.2% 02/11/2028	USD	120,000	97,918	0.78	Pacific Gas and Electric Co. 2.95% 01/03/2026	USD	108,000	97,921	0.78
American Express Co. 4.05% 03/05/2029	USD	80,000	78,491	0.62	Pacific Gas and Electric Co. 5.9% 15/06/2032	USD	20,000	19,250	0.15
Aptiv plc 3.1% 01/12/2051	USD	50,000	32,480	0.26	Parker-Hannifin Corp. 4.5% 15/09/2029	USD	20,000	19,895	0.16
AT&T, Inc. 3.5% 01/06/2041	USD	80,000	64,151	0.51	PerkinElmer, Inc. 1.9% 15/09/2028	USD	115,000	95,726	0.76
Becton Dickinson and Co. 3.794% 20/05/2050	USD	70,000	58,002	0.46	PG&E Corp. 5% 01/07/2028	USD	35,000	29,647	0.23
Becton Dickinson and Co. 4.669% 06/06/2047	USD	55,000	51,503	0.41	Salesforce, Inc. 2.7% 15/07/2041	USD	130,000	100,863	0.80
Best Buy Co., Inc. 1.95% 01/10/2030	USD	45,000	35,752	0.28	Sempra Energy 3.7% 01/04/2029	USD	40,000	37,499	0.30
Bio-Rad Laboratories, Inc. 3.3% 15/03/2027	USD	10,000	9,438	0.07	Southern California Edison Co. 2.75% 01/02/2032	USD	155,000	130,881	1.04
Boardwalk Pipelines LP 4.45% 15/07/2027	USD	75,000	72,573	0.58	Southern California Edison Co. 2.95% 01/02/2051	USD	70,000	47,676	0.38
Cardinal Health, Inc. 4.9% 15/09/2045	USD	35,000	31,842	0.25	Targa Resources Corp. 4.95% 15/04/2052	USD	25,000	21,500	0.17
CNO Financial Group, Inc. 5.25% 30/05/2029	USD	70,000	67,904	0.54	Transcontinental Gas Pipe Line Co. LLC 3.95% 15/05/2050	USD	80,000	66,856	0.53
Crown Castle International Corp., REIT 2.25% 15/01/2031	USD	100,000	81,145	0.64	UnitedHealth Group, Inc. 4% 15/05/2029	USD	35,000	34,724	0.28
Crown Castle International Corp., REIT 2.5% 15/07/2031	USD	100,000	81,864	0.65	UnitedHealth Group, Inc. 2% 15/05/2030	USD	40,000	34,273	0.27
CVS Health Corp. 3.25% 15/08/2029	USD	70,000	63,901	0.51	UnitedHealth Group, Inc. 2.3% 15/05/2031	USD	5,000	4,327	0.03
CVS Health Corp. 5.05% 25/03/2048	USD	3,000	2,870	0.02	UnitedHealth Group, Inc. 4.75% 15/05/2052	USD	10,000	10,016	0.08
Edison International 4.95% 15/04/2025	USD	35,000	35,141	0.28	US Treasury 2.875% 30/04/2029	USD	265,000	261,480	2.07
Eli Lilly & Co. 3.375% 15/03/2029	USD	200,000	194,992	1.55	Verizon Communications, Inc. 2.875% 20/11/2050	USD	45,000	32,120	0.25
Eli Lilly & Co. 2.25% 15/05/2050	USD	35,000	24,721	0.20	Verizon Communications, Inc. 2.987% 30/10/2056	USD	100,000	69,759	0.55
Enterprise Products Operating LLC 4.2% 31/01/2050	USD	15,000	12,555	0.10	Verizon Communications, Inc. 3% 20/11/2060	USD	40,000	27,287	0.22
Enterprise Products Operating LLC 3.7% 31/01/2051	USD	25,000	19,574	0.15	Visa, Inc. 2% 15/08/2050	USD	65,000	43,398	0.34
Ford Motor Co. 3.25% 12/02/2032	USD	80,000	61,150	0.48	VMware, Inc. 1.8% 15/08/2028	USD	20,000	16,594	0.13
General Motors Financial Co., Inc. 2.7% 10/06/2031	USD	95,000	75,052	0.59	Walt Disney Co. (The) 2% 01/09/2029	USD	50,000	43,028	0.34
General Motors Financial Co., Inc. 3.1% 12/01/2032	USD	80,000	64,319	0.51	Walt Disney Co. (The) 3.8% 22/03/2030	USD	125,000	120,701	0.96
Georgia Power Co. 4.7% 15/05/2032	USD	45,000	45,050	0.36	Waste Connections, Inc. 3.2% 01/06/2032	USD	50,000	44,403	0.35
Hess Corp. 5.6% 15/02/2041	USD	40,000	39,103	0.31					
Hess Corp. 4.3% 01/04/2027	USD	40,000	38,978	0.31					
Hess Corp. 7.125% 15/03/2033	USD	10,000	11,136	0.09					

Responsible US Investment Grade Corporate Bond Fund

continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Waste Connections, Inc. 2.95% 15/01/2052	USD	45,000	32,423	0.26
Wells Fargo & Co. 4.15% 24/01/2029	USD	80,000	77,339	0.61
			4,044,133	32.07
Total Bonds			5,325,646	42.23
Total Transferable securities and money market instruments admitted to an official exchange listing			5,325,646	42.23

Transferable securities and money market instruments dealt in on another regulated market

Bonds

AUSTRALIA

CSL Finance plc, 144A 4.05% 27/04/2029	USD	25,000	24,535	0.19
CSL Finance plc, 144A 4.75% 27/04/2052	USD	35,000	33,621	0.27
Transurban Finance Co. Pty. Ltd., 144A 2.45% 16/03/2031	USD	70,000	57,409	0.46
Woodside Finance Ltd., 144A 3.7% 15/09/2026	USD	145,000	139,303	1.10
			254,868	2.02

CANADA

Rogers Communications, Inc., 144A 3.2% 15/03/2027	USD	20,000	18,924	0.15
Rogers Communications, Inc., 144A 3.8% 15/03/2032	USD	40,000	36,631	0.29
Rogers Communications, Inc., 144A 4.55% 15/03/2052	USD	35,000	31,011	0.25
			86,566	0.69

CHINA

NXP BV 2.5% 11/05/2031	USD	130,000	106,853	0.85
NXP BV 3.25% 11/05/2041	USD	55,000	41,537	0.33
			148,390	1.18

GERMANY

Volkswagen Group of America Finance LLC, 144A 4.6% 08/06/2029	USD	200,000	194,500	1.54
			194,500	1.54

IRELAND

Avolon Holdings Funding Ltd., 144A 2.528% 18/11/2027	USD	67,000	54,934	0.44
Park Aerospace Holdings Ltd., 144A 5.5% 15/02/2024	USD	24,000	23,813	0.19
			78,747	0.63

NETHERLANDS

Stellantis Finance US, Inc., 144A 1.711% 29/01/2027	USD	200,000	174,081	1.38
			174,081	1.38

UNITED KINGDOM

AstraZeneca plc 2.125% 06/08/2050	USD	45,000	30,142	0.24
Vodafone Group plc 5.25% 30/05/2048	USD	50,000	48,233	0.38
Vodafone Group plc 4.25% 17/09/2050	USD	50,000	41,966	0.33
			120,341	0.95

UNITED STATES OF AMERICA

Alphabet, Inc. 2.05% 15/08/2050	USD	82,000	54,290	0.43
Apple, Inc. 2.4% 20/08/2050	USD	30,000	21,180	0.17
Apple, Inc. 2.65% 08/02/2051	USD	140,000	103,837	0.82
Applebee's Funding LLC, Series 2019- 1A 'A2I', 144A 4.194% 05/06/2049	USD	54,450	52,873	0.42
Bank of America Corp., FRN 1.734% 22/07/2027	USD	90,000	80,387	0.64

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Bank of America Corp., FRN 4.271% 23/07/2029	USD	100,000	96,362	0.76
Bank of America Corp., FRN 3.194% 23/07/2030	USD	100,000	89,661	0.71
Bank of America Corp., FRN 3.846% 08/03/2037	USD	75,000	64,950	0.52
Bank of America Corp., FRN 2.831% 24/10/2051	USD	80,000	55,463	0.44
Bank of America Corp., FRN 6.125% 31/12/2164	USD	35,000	33,687	0.27
Capital One Financial Corp., FRN 3.273% 01/03/2030	USD	65,000	57,433	0.46
Capital One Financial Corp., FRN 2.359% 29/07/2032	USD	80,000	61,068	0.48
CDW LLC 5.5% 01/12/2024	USD	26,000	25,978	0.21
CDW LLC 2.67% 01/12/2026	USD	75,000	66,935	0.53
Charles Schwab Corp. (The), FRN 4% 31/12/2164	USD	50,000	42,292	0.34
Charter Communications Operating LLC 3.75% 15/02/2028	USD	30,000	27,584	0.22
Charter Communications Operating LLC 2.25% 15/01/2029	USD	155,000	127,270	1.01
Charter Communications Operating LLC 3.5% 01/03/2042	USD	115,000	80,098	0.64
Citigroup, Inc., FRN 3.98% 20/03/2030	USD	135,000	126,665	1.00
Citigroup, Inc., FRN 4.412% 31/03/2031	USD	130,000	124,230	0.99
Citigroup, Inc., FRN 2.572% 03/06/2031	USD	160,000	134,458	1.07
Citigroup, Inc., FRN 2.52% 03/11/2032	USD	80,000	64,889	0.51
Colorado Health Facilities Authority 2.8% 01/12/2026	USD	15,000	14,488	0.11
Comcast Corp. 2.35% 15/01/2027	USD	100,000	93,216	0.74
Comcast Corp. 1.95% 15/01/2031	USD	60,000	49,805	0.40
Comcast Corp. 2.887% 01/11/2051	USD	100,000	71,825	0.57
Comcast Corp. 2.937% 01/11/2056	USD	80,000	55,516	0.44
Corebridge Financial, Inc., 144A 3.85% 05/04/2029	USD	40,000	36,941	0.29
Darling Ingredients, Inc., 144A 6% 15/06/2030	USD	5,000	4,977	0.04
DB Master Finance LLC, Series 2017- 1A 'A2I', 144A 4.03% 20/11/2047	USD	71,813	68,473	0.54
Domino's Pizza Master Issuer LLC, Series 2019-1A 'A2', 144A 3.668% 25/10/2049	USD	48,875	44,112	0.35
DRIVEN BRANDS FUNDING LLC, Series 2020-1A 'A2', 144A 3.786% 20/07/2050	USD	24,563	22,829	0.18
Enstar Group Ltd. 3.1% 01/09/2031	USD	80,000	63,617	0.50
Equitable Financial Life Global Funding, 144A 1.8% 08/03/2028	USD	135,000	116,332	0.92
Exelon Corp., 144A 2.75% 15/03/2027	USD	40,000	37,394	0.30
Exelon Corp., 144A 3.35% 15/03/2032	USD	45,000	40,196	0.32
Fortinet, Inc. 2.2% 15/03/2031	USD	55,000	44,577	0.35
Global Net Lease, Inc., REIT, 144A 3.75% 15/12/2027	USD	20,000	16,705	0.13
Goldman Sachs Group, Inc. (The), FRN 3.814% 23/04/2029	USD	100,000	94,342	0.75
Goldman Sachs Group, Inc. (The), FRN 4.223% 01/05/2029	USD	155,000	148,820	1.18
Goldman Sachs Group, Inc. (The), FRN 1.992% 27/01/2032	USD	175,000	138,413	1.10
Goldman Sachs Group, Inc. (The), FRN 3.436% 24/02/2043	USD	90,000	70,773	0.56
Grand Parkway Transportation Corp. 3.236% 01/10/2052	USD	40,000	32,134	0.25

Responsible US Investment Grade Corporate Bond Fund

continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Hardee's Funding LLC, Series 2021-1A 'A2', 144A 2.865% 20/06/2051	USD	24,750	21,252	0.17
Hardee's Funding LLC 'A23', 144A 5.71% 20/06/2048	USD	24,063	23,134	0.18
Hasbro, Inc. 3.55% 19/11/2026	USD	75,000	71,603	0.57
Hasbro, Inc. 3.9% 19/11/2029	USD	15,000	13,785	0.11
HCA, Inc., 144A 3.125% 15/03/2027	USD	85,000	78,016	0.62
HCA, Inc., 144A 3.625% 15/03/2032	USD	40,000	34,008	0.27
HCA, Inc., 144A 4.625% 15/03/2052	USD	40,000	32,390	0.26
Health Care Service Corp. A Mutual Legal Reserve Co., 144A 2.2% 01/06/2030	USD	85,000	71,602	0.57
Health Care Service Corp. A Mutual Legal Reserve Co., 144A 3.2% 01/06/2050	USD	85,000	63,391	0.50
Humana, Inc. 1.35% 03/02/2027	USD	200,000	174,821	1.39
Jack in the Box Funding LLC, Series 2019-1A 'A2II', 144A 4.476% 25/08/2049	USD	69,125	66,169	0.52
JPMorgan Chase & Co., FRN 3.109% 22/04/2051	USD	95,000	69,807	0.55
Magallanes, Inc., 144A 4.279% 15/03/2032	USD	15,000	13,431	0.11
Mileage Plus Holdings LLC, 144A 6.5% 20/06/2027	USD	60,000	58,577	0.46
Mondelez International, Inc. 2.75% 13/04/2030	USD	69,000	60,475	0.48
Morgan Stanley, FRN 1.593% 04/05/2027	USD	45,000	40,121	0.32
Morgan Stanley, FRN 3.772% 24/01/2029	USD	120,000	113,939	0.90
Morgan Stanley, FRN 4.431% 23/01/2030	USD	85,000	82,589	0.65
Morgan Stanley, FRN 2.699% 22/01/2031	USD	50,000	43,264	0.34
Morgan Stanley, FRN 2.943% 21/01/2033	USD	45,000	38,540	0.31
Morgan Stanley, FRN 5.297% 20/04/2037	USD	35,000	33,926	0.27
Morgan Stanley, FRN 3.217% 22/04/2042	USD	25,000	19,743	0.16
Morgan Stanley, FRN 5.597% 24/03/2051	USD	20,000	21,683	0.17
Morgan Stanley, FRN 2.802% 25/01/2052	USD	40,000	27,899	0.22
Netflix, Inc. 4.875% 15/04/2028	USD	65,000	60,897	0.48
New York Life Insurance Co., 144A 3.75% 15/05/2050	USD	75,000	61,597	0.49
Planet Fitness Master Issuer LLC 'A2I', 144A 3.251% 05/12/2051	USD	49,875	44,869	0.36
PNC Financial Services Group, Inc. (The), FRN 3.4% 31/12/2164	USD	32,000	24,359	0.19
QVC, Inc. 4.85% 01/04/2024	USD	35,000	33,135	0.26
QVC, Inc. 4.45% 15/02/2025	USD	50,000	44,585	0.35
S&P Global, Inc., 144A 2.7% 01/03/2029	USD	25,000	22,713	0.18
Sabine Pass Liquefaction LLC 5% 15/03/2027	USD	50,000	50,263	0.40
Sabine Pass Liquefaction LLC 5.875% 30/06/2026	USD	120,000	123,765	0.98
Santander Holdings USA, Inc., FRN 2.49% 06/01/2028	USD	45,000	39,747	0.32
SBA Tower Trust, REIT, 144A 2.328% 15/07/2052	USD	30,000	26,448	0.21
SBA Tower Trust, REIT, 144A 3.869% 08/10/2049	USD	75,000	73,722	0.58
Sirius XM Radio, Inc., 144A 4% 15/07/2028	USD	35,000	30,266	0.24

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
SLM Corp. 3.125% 02/11/2026	USD	75,000	60,298	0.48
Sonic Capital LLC, Series 2020-1A 'A2I', 144A 3.845% 20/01/2050	USD	24,563	23,156	0.18
Southern Co. (The) 5.113% 01/08/2027	USD	45,000	45,373	0.36
Starbucks Corp. 3.35% 12/03/2050	USD	63,000	47,926	0.38
Starwood Property Trust, Inc., REIT, 144A 3.625% 15/07/2026	USD	45,000	38,331	0.30
State of Illinois 3.14% 01/10/2024	USD	75,000	72,707	0.58
T-Mobile USA, Inc., 144A 3.4% 15/10/2052	USD	20,000	14,858	0.12
United Airlines Pass-Through Trust 'AA' 2.7% 01/11/2033	USD	27,302	23,080	0.18
Utah Acquisition Sub, Inc. 3.95% 15/06/2026	USD	45,000	42,454	0.34
Venture Global Calcasieu Pass LLC, 144A 3.875% 15/08/2029	USD	15,000	13,053	0.10
Viatrix, Inc. 2.7% 22/06/2030	USD	32,000	25,741	0.20
Wells Fargo & Co., FRN 3.526% 24/03/2028	USD	50,000	47,360	0.38
Wells Fargo & Co., FRN 2.572% 11/02/2031	USD	200,000	171,614	1.36
Wells Fargo & Co., FRN 3.068% 30/04/2041	USD	145,000	112,530	0.89
Wells Fargo & Co., FRN 5.013% 04/04/2051	USD	75,000	73,915	0.59
Wells Fargo & Co., FRN 3.9% 31/12/2164	USD	35,000	29,784	0.24
Wendy's Funding LLC, Series 2018-1A 'A2II', 144A 3.884% 15/03/2048	USD	76,400	71,713	0.57
Workday, Inc. 3.8% 01/04/2032	USD	25,000	22,673	0.18
Xcel Energy, Inc. 4.6% 01/06/2032	USD	20,000	19,852	0.16
ZAXBY'S FUNDING LLC, Series 2021-1A 'A2', 144A 3.238% 30/07/2051	USD	84,363	73,134	0.58
			5,797,158	45.97
Total Bonds			6,854,651	54.36
Total Transferable securities and money market instruments dealt in on another regulated market			6,854,651	54.36
Total Investments			12,180,297	96.59

Credit Default Swap Contracts

Nominal Amount	Currency	Counterparty	Reference Entity	Buy/Sell	Interest (Paid)/Received Rate	Maturity Date	Market Value USD	% of Net Assets	
75,000	USD	Barclays	JPMorgan Chase & Co. 3.2% 25/01/2023	Sell	1.00%	20/12/2024	553	0.01	
75,000	USD	BNP Paribas	Morgan Stanley 3.75% 25/02/2023	Sell	1.00%	20/12/2024	249	-	
40,000	USD	J.P. Morgan	Tesla, Inc. 5.3% 15/08/2025	Buy	(1.00)%	20/06/2026	1,743	0.01	
							2,545	0.02	
Total Credit Default Swap Contracts at Fair Value - Assets									
Net Market Value on Credit Default Swap Contracts - Assets							2,545	0.02	

Responsible US Investment Grade Corporate Bond Fund

continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Financial Futures Contracts

Security Description	Number of Contracts	Currency	Unrealised Gain/(Loss) USD	% of Net Assets
US 5 Year Note, 30/09/2022	(10)	USD	6,444	0.05
US Ultra Bond, 21/09/2022	(1)	USD	5,458	0.04
Total Unrealised Gain on Financial Futures Contracts - Assets			11,902	0.09
US 2 Year Note, 30/09/2022	10	USD	(14,219)	(0.11)
US 10 Year Note, 21/09/2022	(19)	USD	(23,370)	(0.18)
US Long Bond, 21/09/2022	11	USD	(22,220)	(0.18)
Total Unrealised Loss on Financial Futures Contracts - Liabilities			(59,809)	(0.47)
Net Unrealised Loss on Financial Futures Contracts - Liabilities			(47,907)	(0.38)

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
EUR	41,029	USD	43,272	29/07/2022	HSBC	(461)	-
Net Unrealised Loss on Forward Currency Exchange Contracts						(461)	-

Cash	428,457	3.40
Other assets/(liabilities)	1,461	0.01
Total net assets	12,610,215	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	78.04
United Kingdom	6.66
Netherlands	2.80
Australia	2.02
Germany	1.54
Denmark	1.51
Spain	1.26
China	1.18
Canada	0.95
Ireland	0.63
Total Investments	96.59
Cash and Other assets/(liabilities)	3.41
Total	100.00

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

US High Yield Bond Fund

INVESTMENT OBJECTIVE

The fund's objective is to maximise the value of its shares through both growth in the value of, and income from, its investments.

The fund is actively managed and invests mainly in a diversified portfolio of high yield corporate bonds from issuers in the United States.

The fund invests primarily in debt securities, typically within a credit rating range of BB to CCC as rated by Standard & Poor's or have an equivalent rating (or, if unrated, are of equivalent quality) and are issued by companies in the United States. In accordance with its own internal rating system, the investment manager will ensure that the unrated corporate debt securities in which the fund invests are of the same quality as the rated securities of the same type. Portfolio debt securities can include fixed and floating rate bonds, preferred shares, warrants and other transferable debt securities of any type including up to 10% in distressed or defaulted bonds. The fund may also invest up to 10% in convertible bonds and contingent convertible bonds.

Non-U.S. dollar currency exposure is limited to 20% of the fund's net asset value.

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in debt securities and credit indices. The fund may use total return swaps (TRS) and any use is expected to be on a temporary basis and dependent on market conditions or when prevailing market conditions cause TRS to offer the most efficient or only way to express a view. Use of TRS is expected when they offer the most efficient or only way to express a view and the impact is expected to be negligible. Investors should refer to the "Total Return Swaps" section of the current prospectus

for more details on the expected and maximum use of total return swaps by the fund. For a summary of the main types of derivatives that may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
LUXEMBOURG				
ARD Finance SA, 144A 6.5% 30/06/2027	USD	2,486,729	1,854,008	0.99
			1,854,008	0.99
NETHERLANDS				
Sigma Holdco BV, 144A 7.875% 15/05/2026	USD	4,474,000	2,541,973	1.36
			2,541,973	1.36
UNITED KINGDOM				
Jaguar Land Rover Automotive plc, 144A 5.5% 15/07/2029	USD	2,490,000	1,753,509	0.93
			1,753,509	0.93
UNITED STATES OF AMERICA				
Bath & Body Works, Inc. 5.25% 01/02/2028	USD	1,665,000	1,401,480	0.75
Ford Motor Credit Co. LLC 5.113% 03/05/2029	USD	1,060,000	950,958	0.51
Ford Motor Credit Co. LLC 4% 13/11/2030	USD	1,170,000	938,358	0.50
Occidental Petroleum Corp. 8.5% 15/07/2027	USD	1,065,000	1,173,720	0.62
Occidental Petroleum Corp. 6.375% 01/09/2028	USD	1,149,000	1,156,641	0.62
SM Energy Co. 5.625% 01/06/2025	USD	1,040,000	984,162	0.52
SM Energy Co. 6.5% 15/07/2028	USD	510,000	473,276	0.25
Yum! Brands, Inc. 3.625% 15/03/2031	USD	2,220,000	1,857,474	0.99
			8,936,069	4.76
Total Bonds			15,085,559	8.04
Total Transferable securities and money market instruments admitted to an official exchange listing			15,085,559	8.04
Transferable securities and money market instruments dealt in on another regulated market				
Bonds				
BRAZIL				
ERO Copper Corp., 144A 6.5% 15/02/2030	USD	3,210,000	2,571,322	1.37
			2,571,322	1.37
CANADA				
Bombardier, Inc., 144A 7.875% 15/04/2027	USD	1,610,000	1,332,958	0.71
Telesat Canada, 144A 6.5% 15/10/2027	USD	1,570,000	661,646	0.35
			1,994,604	1.06

US High Yield Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
DENMARK									
DKT Finance ApS, 144A 9.375% 17/06/2023	USD	1,505,000	1,459,850	0.78	Coty, Inc., 144A 4.75% 15/01/2029	USD	2,185,000	1,883,656	1.00
			1,459,850	0.78	Deluxe Corp., 144A 8% 01/06/2029	USD	2,770,000	2,279,101	1.22
LUXEMBOURG									
ION Trading Technologies Sarl, 144A 5.75% 15/05/2028	USD	2,560,000	1,948,813	1.04	DISH DBS Corp. 7.375% 01/07/2028	USD	3,295,000	2,256,114	1.20
			1,948,813	1.04	Dornoch Debt Merger Sub, Inc., 144A 6.625% 15/10/2029	USD	2,460,000	1,817,194	0.97
MACAU									
Studio City Finance Ltd., 144A 5% 15/01/2029	USD	2,755,000	1,408,322	0.75	Element Solutions, Inc., 144A 3.875% 01/09/2028	USD	460,000	381,416	0.20
			1,408,322	0.75	Encino Acquisition Partners Holdings LLC, 144A 8.5% 01/05/2028	USD	2,095,000	1,979,754	1.06
SWITZERLAND									
VistaJet Malta Finance plc, 144A 6.375% 01/02/2030	USD	2,533,000	2,030,067	1.08	Entegris, Inc., 144A 3.625% 01/05/2029	USD	1,490,000	1,243,222	0.66
			2,030,067	1.08	FirstCash, Inc., 144A 5.625% 01/01/2030	USD	2,885,000	2,496,698	1.33
UNITED KINGDOM									
eG Global Finance plc, 144A 6.75% 07/02/2025	USD	2,260,000	2,134,321	1.14	Frontier Communications Holdings LLC, 144A 6.75% 01/05/2029	USD	320,000	261,852	0.14
			2,134,321	1.14	Frontier Communications Holdings LLC, 144A 6% 15/01/2030	USD	990,000	766,731	0.41
UNITED STATES OF AMERICA									
Alient Global Holdings Ltd., 144A 4.875% 15/08/2026	USD	2,383,000	2,103,093	1.12	Frontier Communications Holdings LLC 5.875% 01/11/2029	USD	1,075,000	824,354	0.44
Advisor Group Holdings, Inc., 144A 10.75% 01/08/2027	USD	1,405,000	1,389,091	0.74	GrafTech Finance, Inc., 144A 4.625% 15/12/2028	USD	2,510,000	2,023,054	1.08
Alliant Holdings Intermediate LLC, 144A 5.875% 01/11/2029	USD	1,645,000	1,353,993	0.72	Granite US Holdings Corp., 144A 11% 01/10/2027	USD	2,057,000	1,936,306	1.03
Allison Transmission, Inc., 144A 3.75% 30/01/2031	USD	1,360,000	1,084,435	0.58	Gulfport Energy Corp., 144A 8% 17/05/2026	USD	2,075,000	2,043,948	1.09
American Airlines, Inc., 144A 5.75% 20/04/2029	USD	2,475,000	2,101,498	1.12	Harvest Midstream I LP, 144A 7.5% 01/09/2028	USD	2,450,000	2,309,206	1.23
Ascent Resources Utica Holdings LLC, 144A 8.25% 31/12/2028	USD	1,030,000	994,321	0.53	Hess Midstream Operations LP, 144A 4.25% 15/02/2030	USD	1,860,000	1,561,405	0.83
Ascent Resources Utica Holdings LLC, 144A 5.875% 30/06/2029	USD	2,045,000	1,807,606	0.96	Hess Midstream Operations LP, 144A 5.5% 15/10/2030	USD	460,000	417,077	0.22
Audacy Capital Corp., 144A 6.75% 31/03/2029	USD	2,495,000	1,509,600	0.80	HLF Financing Sarl LLC, 144A 4.875% 01/06/2029	USD	1,750,000	1,211,473	0.65
Bausch Health Americas, Inc., 144A 9.25% 01/04/2026	USD	925,000	679,729	0.36	Howard Midstream Energy Partners LLC, 144A 6.75% 15/01/2027	USD	2,190,000	1,906,938	1.02
Bausch Health Cos., Inc., 144A 6.125% 01/02/2027	USD	1,865,000	1,604,835	0.86	HUB International Ltd., 144A 5.625% 01/12/2029	USD	2,965,000	2,463,068	1.31
BroadStreet Partners, Inc., 144A 5.875% 15/04/2029	USD	2,725,000	2,135,535	1.14	LCPR Senior Secured Financing DAC, 144A 6.75% 15/10/2027	USD	1,026,000	951,300	0.51
Brookfield Property REIT, Inc., 144A 5.75% 15/05/2026	USD	2,280,000	2,062,036	1.10	Level 3 Financing, Inc., 144A 3.625% 15/01/2029	USD	2,475,000	1,904,723	1.02
Carnival Corp., 144A 5.75% 01/03/2027	USD	3,710,000	2,726,895	1.45	Life Time, Inc., 144A 5.75% 15/01/2026	USD	2,075,000	1,866,400	1.00
CCO Holdings LLC 4.5% 01/05/2032	USD	2,325,000	1,879,495	1.00	LSF9 Atlantis Holdings LLC, 144A 7.75% 15/02/2026	USD	3,550,000	3,012,456	1.61
Citigo Holding, Inc., 144A 9.25% 01/08/2024	USD	2,825,000	2,759,516	1.47	MajorDrive Holdings IV LLC, 144A 6.375% 01/06/2029	USD	2,615,000	1,822,158	0.97
Clearway Energy Operating LLC, 144A 3.75% 15/02/2031	USD	2,415,000	1,957,418	1.04	MEDNAX, Inc., 144A 5.375% 15/02/2030	USD	1,810,000	1,555,324	0.83
CMG Media Corp., 144A 8.875% 15/12/2027	USD	2,114,000	1,673,559	0.89	Michaels Cos., Inc. (The), 144A 7.875% 01/05/2029	USD	2,575,000	1,699,989	0.91
Colgate Energy Partners III LLC, 144A 5.875% 01/07/2029	USD	1,005,000	884,080	0.47	Millennium Escrow Corp., 144A 6.625% 01/08/2026	USD	1,705,000	1,398,822	0.75
CommScope, Inc., 144A 8.25% 01/03/2027	USD	2,414,000	1,919,106	1.02	News Corp., 144A 5.125% 15/02/2032	USD	475,000	421,515	0.22
Community Health Systems, Inc., 144A 6.875% 01/04/2028	USD	2,495,000	1,475,554	0.79	NGL Energy Operating LLC, 144A 7.5% 01/02/2026	USD	2,010,000	1,816,085	0.97
Community Health Systems, Inc., 144A 5.25% 15/05/2030	USD	950,000	724,084	0.39	NMG Holding Co., Inc., 144A 7.125% 01/04/2026	USD	1,365,000	1,263,251	0.67
Comstock Resources, Inc., 144A 6.75% 01/03/2029	USD	1,060,000	953,878	0.51	Northwest Fiber LLC, 144A 4.75% 30/04/2027	USD	2,550,000	2,119,841	1.13
Consolidated Communications, Inc., 144A 6.5% 01/10/2028	USD	2,305,000	1,965,036	1.05	Novelis Corp., 144A 3.875% 15/08/2031	USD	1,980,000	1,521,925	0.81
Coty, Inc., 144A 6.5% 15/04/2026	USD	950,000	880,156	0.47	Occidental Petroleum Corp. 6.45% 15/09/2036	USD	525,000	542,021	0.29
					Outfront Media Capital LLC, 144A 4.25% 15/01/2029	USD	2,445,000	1,944,599	1.04

US High Yield Bond Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Pactiv Evergreen Group Issuer LLC, 144A 4.375% 15/10/2028	USD	1,305,000	1,104,324	0.59
Pactiv Evergreen Group Issuer, Inc., 144A 4% 15/10/2027	USD	910,000	775,256	0.41
PECF USS Intermediate Holding III Corp., 144A 8% 15/11/2029	USD	2,460,000	1,971,444	1.05
PennyMac Financial Services, Inc., 144A 4.25% 15/02/2029	USD	270,000	197,598	0.11
Pike Corp., 144A 5.5% 01/09/2028	USD	2,440,000	1,986,087	1.06
Polar US Borrower LLC, 144A 6.75% 15/05/2026	USD	2,640,000	1,831,407	0.98
Radiate Holdco LLC, 144A 6.5% 15/09/2028	USD	2,645,000	2,051,674	1.09
Rite Aid Corp., 144A 7.5% 01/07/2025	USD	2,930,000	2,393,136	1.28
Rocket Mortgage LLC, 144A 4% 15/10/2033	USD	1,723,000	1,234,264	0.66
Ryan Specialty Group LLC, 144A 4.375% 01/02/2030	USD	1,880,000	1,640,520	0.87
SCIH Salt Holdings, Inc., 144A 6.625% 01/05/2029	USD	3,025,000	2,392,336	1.28
Service Properties Trust, REIT 4.95% 15/02/2027	USD	1,040,000	757,499	0.40
Service Properties Trust, REIT 3.95% 15/01/2028	USD	1,864,000	1,284,563	0.68
Sinclair Television Group, Inc., 144A 4.125% 01/12/2030	USD	2,565,000	2,018,059	1.08
Spirit AeroSystems, Inc. 4.6% 15/06/2028	USD	2,565,000	1,902,319	1.01
Staples, Inc., 144A 7.5% 15/04/2026	USD	2,515,000	2,122,031	1.13
Sunoco LP, 144A 4.5% 30/04/2030	USD	1,125,000	910,331	0.49
Sunoco LP 4.5% 15/05/2029	USD	1,095,000	904,622	0.48
Tallgrass Energy Partners LP, 144A 6% 31/12/2030	USD	2,970,000	2,469,050	1.32
Tempur Sealy International, Inc., 144A 3.875% 15/10/2031	USD	1,335,000	993,868	0.53
Transocean Proteus Ltd., 144A 6.25% 01/12/2024	USD	616,500	581,589	0.31
Triton Water Holdings, Inc., 144A 6.25% 01/04/2029	USD	2,625,000	1,897,565	1.01
Tutor Perini Corp., 144A 6.875% 01/05/2025	USD	2,505,000	2,045,007	1.09
Urban One, Inc., 144A 7.375% 01/02/2028	USD	2,070,000	1,806,158	0.96
US Renal Care, Inc., 144A 10.625% 15/07/2027	USD	2,365,000	892,788	0.48
USA Compression Partners LP 6.875% 01/09/2027	USD	2,550,000	2,293,279	1.22
Venator Finance Sarl, 144A 5.75% 15/07/2025	USD	2,705,000	2,194,756	1.17
Veritas US, Inc., 144A 7.5% 01/09/2025	USD	2,415,000	1,834,837	0.98
Viasat, Inc., 144A 6.5% 15/07/2028	USD	2,475,000	1,698,351	0.91
VICI Properties LP, REIT, 144A 4.125% 15/08/2030	USD	2,170,000	1,870,694	1.00
Weatherford International Ltd., 144A 6.5% 15/09/2028	USD	1,150,000	1,057,178	0.56
Weatherford International Ltd., 144A 8.625% 30/04/2030	USD	1,093,000	908,069	0.48
Wheel Pros, Inc., 144A 6.5% 15/05/2029	USD	2,640,000	1,870,032	1.00
White Cap Parent LLC, 144A 8.25% 15/03/2026	USD	3,045,000	2,539,667	1.35
			148,957,883	79.42
Total Bonds			162,505,182	86.64

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Equities				
UNITED STATES OF AMERICA				
Ladenburg Thalmann Financial Services, Inc. Preference	USD	84,701	1,274,750	0.68
			1,274,750	0.68
Total Equities			1,274,750	0.68
Total Transferable securities and money market instruments dealt in on another regulated market			163,779,932	87.32
Total Investments			178,865,491	95.36

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
CHF	5,778,596	USD	6,039,895	29/07/2022	J.P. Morgan	17,371	0.01
USD	1,070	EUR	1,023	29/07/2022	J.P. Morgan	3	-
Total Unrealised Gain on Forward Currency Exchange Contracts						17,374	0.01
EUR	41,042	USD	43,523	29/07/2022	J.P. Morgan	(699)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(699)	-
Net Unrealised Gain on Forward Currency Exchange Contracts						16,675	0.01

Cash	5,075,422	2.71
Other assets/(liabilities)	3,619,357	1.93
Total net assets	187,560,270	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	84.86
United Kingdom	2.07
Luxembourg	2.03
Brazil	1.37
Netherlands	1.36
Switzerland	1.08
Canada	1.06
Denmark	0.78
Macau	0.75
Total Investments	95.36
Cash and Other assets/(liabilities)	4.64
Total	100.00

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

Asian Opportunities Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares of companies in Asia.

The fund invests primarily in equity and equity-related securities issued by companies that are either incorporated in any Asian country or conduct most of their business in such countries. Types of securities may include common shares, preferred shares, warrants, American Depositary Receipts (ADRs), European Depositary Receipts (EDRs) and Global Depositary Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
CHINA				
Alibaba Group Holding Ltd.	HKD	758,080	10,579,063	3.89
Beijing Capital International Airport Co. Ltd. 'H'	HKD	2,984,000	2,027,014	0.74
China Overseas Land & Investment Ltd.	HKD	2,569,000	8,089,678	2.97
China Overseas Property Holdings Ltd.	HKD	4,385,000	4,699,073	1.73
China Resources Mixc Lifestyle Services Ltd., Reg. S	HKD	359,600	1,768,380	0.65
Country Garden Services Holdings Co. Ltd.	HKD	602,000	2,647,378	0.97
ENN Energy Holdings Ltd.	HKD	322,100	5,266,160	1.93
Glodon Co. Ltd. 'A'	CNY	186,300	1,512,097	0.56
Haier Smart Home Co. Ltd. 'A'	CNY	367,200	1,502,765	0.55
Hongfa Technology Co. Ltd. 'A'	CNH	880,275	5,490,387	2.02
JD.com, Inc. 'A'	HKD	106,493	3,361,645	1.24
Jiangsu Hengrui Medicine Sales Co. Ltd.	CNH	181,480	1,003,999	0.37
Meituan, Reg. S 'B'	HKD	289,600	7,074,571	2.60
Pinduoduo, Inc., ADR	USD	28,131	1,698,269	0.62
Ping An Insurance Group Co. of China Ltd. 'H'	HKD	876,500	5,935,184	2.18
Shenzhen Inovance Technology Co. Ltd.	CNH	226,797	2,228,130	0.82
Sino Biopharmaceutical Ltd.	HKD	3,396,000	2,142,680	0.79
Songcheng Performance Development Co. Ltd.	CNH	3,218,719	7,354,483	2.70
Sunny Optical Technology Group Co. Ltd.	HKD	247,200	3,993,311	1.47
Tencent Holdings Ltd.	HKD	351,300	15,693,356	5.77
Tsingtao Brewery Co. Ltd. 'H'	HKD	488,000	5,041,635	1.85
Yixintang Pharmaceutical Group Co. Ltd.	CNH	599,148	2,050,453	0.75
Yum China Holdings, Inc.	USD	194,822	9,220,925	3.39
Zhongsheng Group Holdings Ltd.	HKD	1,297,000	9,103,727	3.34
			119,484,363	43.90
HONG KONG				
AIA Group Ltd.	HKD	1,126,600	12,135,091	4.46
Dairy Farm International Holdings Ltd.	USD	742,900	2,171,169	0.80
HKT Trust & HKT Ltd.	HKD	3,446,000	4,624,682	1.70
Hysan Development Co. Ltd.	HKD	969,000	2,917,714	1.07
			21,848,656	8.03
INDIA				
Asian Paints Ltd.	INR	59,734	2,029,101	0.75
Axis Bank Ltd.	INR	652,308	5,233,142	1.92
HDFC Bank Ltd.	INR	368,520	6,247,287	2.30
HDFC Life Insurance Co. Ltd., Reg. S	INR	472,449	3,278,688	1.20
Hindustan Unilever Ltd.	INR	104,303	2,935,042	1.08
Infosys Ltd., ADR	USD	201,812	3,715,359	1.36
Kotak Mahindra Bank Ltd.	INR	322,090	6,742,434	2.48
Maruti Suzuki India Ltd.	INR	23,070	2,463,363	0.91
Shriram Transport Finance Co. Ltd.	INR	221,011	3,568,907	1.31
Voltas Ltd.	INR	206,735	2,536,160	0.93
			38,749,483	14.24
INDONESIA				
Bank Central Asia Tbk. PT	IDR	5,410,200	2,631,282	0.97
Unilever Indonesia Tbk. PT	IDR	3,541,500	1,132,761	0.41
			3,764,043	1.38

Asian Opportunities Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
NETHERLANDS				
ASML Holding NV	EUR	7,248	3,378,258	1.24
			3,378,258	1.24
PHILIPPINES				
BDO Unibank, Inc.	PHP	1,209,829	2,425,706	0.89
Jollibee Foods Corp.	PHP	1,286,560	4,755,803	1.75
Philippine Seven Corp.	PHP	2,114,459	2,012,530	0.74
Universal Robina Corp.	PHP	671,200	1,352,812	0.50
			10,546,851	3.88
SINGAPORE				
ComfortDelGro Corp. Ltd.	SGD	5,557,100	5,565,624	2.05
DBS Group Holdings Ltd.	SGD	191,600	4,062,505	1.49
Sea Ltd., ADR	USD	41,249	2,733,984	1.00
			12,362,113	4.54
SOUTH KOREA				
AMOREPACIFIC Group	KRW	98,014	2,795,596	1.03
Coupang, Inc.	USD	51,373	642,163	0.23
LG Uplus Corp.	KRW	325,173	3,183,697	1.17
NAVER Corp.	KRW	18,497	3,402,302	1.25
Samsung Electronics Co. Ltd.	KRW	179,672	7,844,563	2.88
			17,868,321	6.56
TAIWAN				
Chailease Holding Co. Ltd.	TWD	921,336	6,401,179	2.35
MediaTek, Inc.	TWD	115,000	2,481,757	0.91
Taiwan Semiconductor Manufacturing Co. Ltd., ADR	USD	283,754	22,856,385	8.40
Vanguard International Semiconductor Corp.	TWD	683,000	1,746,094	0.64
			33,485,415	12.30
THAILAND				
Airports of Thailand PCL	THB	1,159,400	2,329,298	0.85
CP ALL PCL	THB	1,203,700	2,038,696	0.75
			4,367,994	1.60
Total Equities			265,855,497	97.67
Total Transferable securities and money market instruments admitted to an official exchange listing			265,855,497	97.67
Total Investments			265,855,497	97.67

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
USD	363	GBP	299	05/07/2022	J.P. Morgan	(1)	-
USD	21,042	HKD	165,000	29/07/2022	J.P. Morgan	(4)	-
USD	419,087	HKD	3,286,000	29/07/2022	Morgan Stanley	(55)	-
USD	67,959	KRW	88,387,000	29/07/2022	Citibank	(109)	-
USD	16,939	THB	600,000	27/07/2022	HSBC	(59)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(2,388)	-
Net Unrealised Loss on Forward Currency Exchange Contracts						(616)	-

Cash	5,548,743	2.04
Other assets/(liabilities)	789,400	0.29
Total net assets	272,193,640	100.00

Geographic Allocation of Portfolio

	% of Net Assets
China	43.90
India	14.24
Taiwan	12.30
Hong Kong	8.03
South Korea	6.56
Singapore	4.54
Philippines	3.88
Thailand	1.60
Indonesia	1.38
Netherlands	1.24
Total Investments	97.67
Cash and Other assets/(liabilities)	2.33
Total	100.00

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

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
HKD	70,000	USD	8,927	29/07/2022	State Street	2	-
USD	5,833	CNH	39,000	29/07/2022	J.P. Morgan	11	-
USD	13,711	EUR	13,000	29/07/2022	HSBC	146	-
USD	8,512	GBP	6,967	01/07/2022	J.P. Morgan	41	-
USD	14,536	IDR	215,639,000	29/07/2022	UBS	133	-
USD	7,364	INR	578,000	29/07/2022	J.P. Morgan	66	-
USD	131,645	INR	10,331,000	29/07/2022	Morgan Stanley	1,211	-
USD	40,166	PHP	2,207,000	29/07/2022	Morgan Stanley	110	-
USD	48,089	TWD	1,428,000	29/07/2022	Credit Suisse	52	-
Total Unrealised Gain on Forward Currency Exchange Contracts						1,772	-
HKD	49,000	USD	6,250	29/07/2022	J.P. Morgan	-	-
INR	253,000	USD	3,198	29/07/2022	Barclays	(4)	-
SGD	45,000	USD	32,466	29/07/2022	J.P. Morgan	(157)	-
SGD	1,343,421	USD	966,415	29/07/2022	Standard Chartered	(1,864)	-
TWD	116,000	USD	3,929	29/07/2022	HSBC	(27)	-
USD	71,695	CNH	481,000	29/07/2022	J.P. Morgan	(108)	-

China Evolution Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares of Chinese companies and may have significant exposure to smaller capitalisation companies.

The fund invests primarily in equity and equity-related securities issued by companies that are either incorporated in China, Hong Kong, Macau or Taiwan, or conduct most of their business in China. The securities may be listed within and/or outside of China. Types of securities may include common shares (including A, B and H shares, Red-chips and P-chips), preferred shares, warrants, American Depository Receipts (ADRs), Chinese Depository Receipts (CDRs), European Depository Receipts (EDRs) and Global Depository Receipts (GDRs). Investments in China A shares may be made through the Shanghai-Hong Kong Stock Connect or the Shenzhen-Hong Kong Stock Connect programs and the QFII program.

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
CHINA				
Bafang Electric Suzhou Co. Ltd.	CNH	116,722	3,512,263	1.90
BOE Varitronix Ltd.	HKD	960,000	1,849,181	1.00
China Oilfield Services Ltd. 'A'	CNY	32,300	67,146	0.04
China Oilfield Services Ltd. 'A'	CNH	1,222,500	2,543,031	1.38
China Resources Gas Group Ltd.	HKD	1,164,400	5,340,384	2.90
China Resources Land Ltd.	HKD	1,058,000	4,886,150	2.65
China Resources Mixc Lifestyle Services Ltd., Reg. S	HKD	1,535,553	7,640,676	4.14
Country Garden Services Holdings Co. Ltd.	HKD	1,632,000	7,285,512	3.95
Focus Media Information Technology Co. Ltd.	CNH	4,939,521	4,913,141	2.66
Fuyao Glass Industry Group Co. Ltd.	CNH	705,770	4,368,503	2.37
Guangdong Kinlong Hardware Products Co. Ltd.	CNH	176,251	3,151,678	1.71
Haier Smart Home Co. Ltd. 'H'	HKD	1,381,600	5,052,518	2.74
Hichain Logistics Co. Ltd. 'A'	CNY	421,040	1,735,822	0.94
Hongfa Technology Co. Ltd. 'A'	CNH	500,399	4,190,123	2.27
Huazhu Group Ltd.	HKD	1,648,350	6,388,042	3.47
Jason Furniture Hangzhou Co. Ltd.	CNH	792,669	6,628,072	3.60
Kanzhun Ltd., ADR	USD	428,153	11,367,462	6.17
KE Holdings, Inc., ADR	USD	279,289	4,901,522	2.66
Li Auto, Inc. 'A'	HKD	355,200	6,564,740	3.56
Li Ning Co. Ltd.	HKD	554,000	4,989,004	2.71
NARI Technology Co. Ltd.	CNH	1,295,324	5,173,728	2.81
Oppein Home Group, Inc. 'A'	CNY	2,200	47,364	0.03
Oppein Home Group, Inc. 'A'	CNH	112,800	2,430,070	1.32
Pop Mart International Group Ltd., Reg. S	HKD	371,200	1,766,684	0.96
Qingdao Haier Biomedical Co. Ltd.	CNH	425,214	4,748,742	2.58
Shandong Pharmaceutical Glass Co. Ltd.	CNH	624,962	2,649,378	1.44
Shandong Weigao Group Medical Polymer Co. Ltd. 'H'	HKD	2,979,200	3,416,342	1.85
Shenzhen Inovance Technology Co. Ltd. 'A'	CNH	56,800	554,778	0.30
Shenzhen Megmeet Electrical Co. Ltd.	CNH	972,608	3,626,213	1.97
Sino Biopharmaceutical Ltd.	HKD	5,062,000	3,021,836	1.64
Sunny Optical Technology Group Co. Ltd.	HKD	40,100	659,873	0.36
Tingyi Cayman Islands Holding Corp.	HKD	2,284,000	3,916,199	2.12
Tsingtao Brewery Co. Ltd. 'H'	HKD	542,000	5,494,662	2.98
Wanhua Chemical Group Co. Ltd.	CNH	116,679	1,645,582	0.89
Warom Technology, Inc. Co. 'A'	CNY	1,202,700	4,331,134	2.35
Wuxi Biologics Cayman, Inc., Reg. S	HKD	96,500	898,772	0.49
Yangzijiang Shipbuilding Holdings Ltd.	SGD	7,978,700	5,329,455	2.89
Yantai Jereh Oilfield Services Group Co. Ltd. 'A'	CNY	524,200	3,159,140	1.71
Yum China Holdings, Inc.	USD	55,160	2,599,139	1.41
Zhejiang HangKe Technology, Inc. Co. 'A'	CNY	4,108	42,528	0.02
Zhejiang HangKe Technology, Inc. Co. 'A'	CNH	165,691	1,716,537	0.93
Zhejiang Shuanghuan Driveline Co. Ltd. 'A'	CNY	1,197,929	5,500,809	2.98
Zhongji Innolight Co. Ltd.	CNH	655,570	3,054,206	1.66
ZTO Express Cayman, Inc.	HKD	184,851	4,796,919	2.60
			167,955,060	91.11

China Evolution Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
SINGAPORE				
Yangzijiang Financial Holding Ltd.	SGD	3,078,500	928,964	0.50
			928,964	0.50
TAIWAN				
Chroma ATE, Inc.	TWD	372,000	1,930,251	1.05
			1,930,251	1.05
Total Equities			170,814,275	92.66
Total Transferable securities and money market instruments admitted to an official exchange listing			170,814,275	92.66
Total Investments			170,814,275	92.66

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
CNH	5,000	USD	744	30/06/2022	J.P. Morgan	2	-
CNH	231,248	USD	34,233	30/06/2022	Standard Chartered	270	-
CNH	1,753,248	USD	261,230	29/07/2022	J.P. Morgan	286	-
SGD	1,503	USD	1,080	30/06/2022	J.P. Morgan	-	-
USD	4,462	HKD	35,000	05/07/2022	J.P. Morgan	1	-
USD	512,157	SGD	712,030	30/06/2022	Standard Chartered	582	-
USD	50,569	SGD	70,031	05/07/2022	J.P. Morgan	254	-
Total Unrealised Gain on Forward Currency Exchange Contracts						1,395	-
CNH	28,000	USD	4,190	30/06/2022	J.P. Morgan	(12)	-
CNH	9,000	USD	1,346	29/07/2022	J.P. Morgan	(4)	-
SGD	296,338	USD	215,554	30/06/2022	BNP Paribas	(2,643)	-
SGD	12,000	USD	8,757	30/06/2022	Deutsche Bank	(136)	-
SGD	418,190	USD	301,929	30/06/2022	J.P. Morgan	(1,471)	-
SGD	191,036	USD	137,841	29/07/2022	J.P. Morgan	(588)	-
SGD	712,030	USD	512,212	29/07/2022	Standard Chartered	(642)	-
USD	39,398	CNH	264,248	30/06/2022	J.P. Morgan	(28)	-
USD	223,522	CNH	1,500,000	05/07/2022	J.P. Morgan	(273)	-
USD	11,475	SGD	16,000	30/06/2022	J.P. Morgan	(21)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(5,818)	-
Net Unrealised Loss on Forward Currency Exchange Contracts						(4,423)	-

Cash	11,410,608	6.19
Other assets/(liabilities)	2,116,897	1.15
Total net assets	184,341,780	100.00

Geographic Allocation of Portfolio

	% of Net Assets
China	91.11
Taiwan	1.05
Singapore	0.50
Total Investments	92.66
Cash and Other assets/(liabilities)	7.34
Total	100.00

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

China Growth Leaders Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares of Chinese companies.

The fund invests primarily in equity and equity-related securities issued by companies, considered by the investment manager to be market leaders or future market leaders in their respective sectors, that are either incorporated in China, Hong Kong or Macau, or conduct most of their business in China. The securities may be listed within and/or outside of China. Types of securities may include common shares, preferred shares, American Depositary Receipts (ADRs), Chinese Depositary Receipts (CDRs), European Depositary Receipts (EDRs) and Global Depositary Receipts (GDRs). Investments in China may include A, B and H shares, Red-chips and P-chips. Investments in China A shares may be made through the Shanghai-Hong Kong Stock Connect or the Shenzhen-Hong Kong Stock Connect programs and the QFII program.

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
CHINA				
Alibaba Group Holding Ltd., ADR	USD	600	68,928	1.52
Alibaba Group Holding Ltd.	HKD	23,400	337,340	7.44
Bethel Automotive Safety Systems Co. Ltd. 'A'	CNY	2,000	23,479	0.52
China Resources Gas Group Ltd.	HKD	14,000	64,209	1.42
China Resources Mixc Lifestyle Services Ltd., Reg. S	HKD	29,600	147,285	3.25
Fuyao Glass Industry Group Co. Ltd. 'A'	CNH	14,400	89,132	1.97
Glodon Co. Ltd. 'A'	CNH	6,000	51,084	1.13
Great Wall Motor Co. Ltd. 'H'	HKD	55,000	113,181	2.50
Haier Smart Home Co. Ltd. 'A'	CNY	13,600	54,395	1.20
Hongfa Technology Co. Ltd. 'A'	CNH	9,600	80,386	1.77
Huazhu Group Ltd.	HKD	41,700	161,605	3.56
Jason Furniture Hangzhou Co. Ltd.	CNH	10,790	90,223	1.99
Jiangsu Hengli Hydraulic Co. Ltd. 'A'	CNH	5,100	45,747	1.01
Jinke Smart Services Group Co. Ltd., Reg. S 'H'	HKD	15,800	42,147	0.93
JOYY, Inc., ADR	USD	921	28,146	0.62
Kanzhun Ltd., ADR	USD	7,021	186,408	4.11
Kingdee International Software Group Co. Ltd.	HKD	23,000	56,257	1.24
Kweichow Moutai Co. Ltd. 'A'	CNH	600	181,847	4.01
Li Auto, Inc. 'A'	HKD	1,800	33,267	0.73
Li Ning Co. Ltd.	HKD	19,000	171,103	3.77
Meituan, Reg. S 'B'	HKD	16,100	412,124	9.09
NARI Technology Co. Ltd. 'A'	CNH	28,510	113,873	2.51
New Horizon Health Ltd., Reg. S	HKD	13,500	38,526	0.85
Ocean's King Lighting Science & Technology Co. Ltd. 'A'	CNY	10,000	17,874	0.39
Shandong Sinocera Functional Material Co. Ltd. 'A'	CNH	10,200	53,620	1.18
Shenzhen Inovance Technology Co. Ltd. 'A'	CNH	5,000	48,836	1.08
Sungrow Power Supply Co. Ltd.	CNH	900	12,403	0.27
Sunny Optical Technology Group Co. Ltd.	HKD	5,600	92,152	2.03
Tencent Holdings Ltd.	HKD	8,000	368,841	8.14
Tingyi Cayman Islands Holding Corp.	HKD	20,000	34,293	0.76
Tsingtao Brewery Co. Ltd. 'H'	HKD	8,000	81,102	1.79
Warom Technology, Inc. Co. 'A'	CNY	38,800	139,726	3.08
WuXi AppTec Co. Ltd., Reg. S 'H'	HKD	5,200	69,177	1.53
Wuxi Biologics Cayman, Inc., Reg. S	HKD	10,000	93,137	2.05
Yifeng Pharmacy Chain Co. Ltd. 'A'	CNY	3,110	24,176	0.53
Yum China Holdings, Inc.	HKD	1,400	68,020	1.50
Zhejiang HangKe Technology, Inc. Co. 'A'	CNH	3,218	33,338	0.74
Zhejiang Shuanghuan Driveline Co. Ltd. 'A'	CNY	34,800	159,799	3.53
Zhongsheng Group Holdings Ltd.	HKD	19,500	138,874	3.06
			4,026,060	88.80
HONG KONG				
AIA Group Ltd.	HKD	11,400	124,633	2.75
			124,633	2.75
SINGAPORE				
Sea Ltd., ADR	USD	774	54,133	1.19
			54,133	1.19

China Growth Leaders Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
TAIWAN				
Chailease Holding Co. Ltd.	TWD	5,250	38,276	0.85
Silergy Corp.	TWD	1,000	84,290	1.86
Taiwan Semiconductor Manufacturing Co. Ltd.	TWD	8,000	131,646	2.90
			254,212	5.61
Total Equities			4,459,038	98.35
Total Transferable securities and money market instruments admitted to an official exchange listing			4,459,038	98.35
Total Investments			4,459,038	98.35
Cash			90,818	2.00
Other assets/(liabilities)			(15,950)	(0.35)
Total net assets			4,533,906	100.00

Geographic Allocation of Portfolio

	% of Net Assets
China	88.80
Taiwan	5.61
Hong Kong	2.75
Singapore	1.19
Total Investments	98.35
Cash and Other assets/(liabilities)	1.65
Total	100.00

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

Continental European Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares of companies in Europe (excluding the UK).

The fund invests primarily in equity and equity-related securities issued by companies that are either incorporated in any European country (excluding the United Kingdom) or conduct most of their business in such countries. Types of securities may include common shares, preferred shares, warrants, American Depository Receipts (ADRs), European Depository Receipts (EDRs) and Global Depository Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
AUSTRIA				
BAWAG Group AG, Reg. S	EUR	12,215	493,975	1.36
Mayr Melnhof Karton AG	EUR	2,334	374,373	1.03
			868,348	2.39
DENMARK				
ROCKWOOL A/S 'B'	DKK	2,249	478,300	1.31
			478,300	1.31
FINLAND				
Kojamo OYJ	EUR	24,679	405,229	1.11
Sampo OYJ 'A'	EUR	20,421	845,634	2.33
Valmet OYJ	EUR	21,119	490,806	1.35
			1,741,669	4.79
FRANCE				
Airbus SE	EUR	11,635	1,064,021	2.92
AXA SA	EUR	29,710	636,685	1.75
Edenred	EUR	16,927	749,189	2.06
EssilorLuxottica SA	EUR	5,111	722,695	1.99
Kering SA	EUR	1,466	710,863	1.95
Sanofi	EUR	12,390	1,195,883	3.29
Teleperformance	EUR	1,925	559,598	1.54
Verallia SA, Reg. S	EUR	15,839	357,645	0.98
			5,996,579	16.48
GERMANY				
adidas AG	EUR	2,595	432,119	1.19
Deutsche Boerse AG	EUR	4,266	678,081	1.86
Deutsche Telekom AG	EUR	57,814	1,092,453	3.00
Evotec SE	EUR	11,217	256,421	0.70
Infineon Technologies AG	EUR	18,353	417,622	1.15
Knorr-Bremse AG	EUR	5,896	315,082	0.87
Scout24 SE, Reg. S	EUR	6,453	313,487	0.86
Siemens AG	EUR	9,490	915,216	2.52
Symrise AG	EUR	6,238	642,826	1.77
Zalando SE, Reg. S	EUR	11,869	286,280	0.79
			5,349,587	14.71
ITALY				
Banca Mediolanum SpA	EUR	59,524	370,120	1.02
Davide Campari-Milano NV	EUR	47,621	475,258	1.31
De' Longhi SpA	EUR	13,578	238,158	0.65
Enel SpA	EUR	108,919	568,230	1.56
Ferrari NV	EUR	3,053	526,337	1.45
FinecoBank Banca Fineco SpA	EUR	42,160	479,148	1.32
PRADA SpA	HKD	145,200	776,869	2.13
Prysmian SpA	EUR	13,979	364,992	1.00
			3,799,112	10.44
NETHERLANDS				
Akzo Nobel NV	EUR	10,676	646,539	1.78
ASML Holding NV	EUR	3,163	1,415,284	3.89
ING Groep NV	EUR	92,697	862,546	2.37
Koninklijke DSM NV	EUR	3,957	530,436	1.46
			3,454,805	9.50
PORTUGAL				
Jeronimo Martins SGPS SA	EUR	42,993	892,535	2.45
			892,535	2.45
SPAIN				
Aedas Homes SA, Reg. S	EUR	14,272	305,421	0.84
Amadeus IT Group SA 'A'	EUR	18,199	947,804	2.60

Continental European Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Cellnex Telecom SA, Reg. S	EUR	18,958	687,607	1.89
Fluidra SA	EUR	17,664	337,559	0.93
Iberdrola SA	EUR	75,458	744,921	2.05
			3,023,312	8.31
SWEDEN				
Assa Abloy AB 'B'	SEK	30,616	619,694	1.70
Epiroc AB 'A'	SEK	28,577	418,343	1.15
Essity AB 'B'	SEK	34,357	853,872	2.35
Swedbank AB 'A'	SEK	37,819	455,303	1.25
Thule Group AB, Reg. S	SEK	16,060	373,648	1.03
			2,720,860	7.48
SWITZERLAND				
Alcon, Inc.	CHF	11,657	771,101	2.12
Bary Callebaut AG	CHF	282	604,047	1.66
Flughafen Zurich AG	CHF	3,541	505,183	1.39
Julius Baer Group Ltd.	CHF	14,290	619,366	1.70
Lonza Group AG	CHF	1,416	715,593	1.97
Partners Group Holding AG	CHF	577	490,086	1.35
Sika AG	CHF	2,996	654,088	1.80
Zurich Insurance Group AG	CHF	1,399	576,986	1.58
			4,936,450	13.57
UNITED STATES OF AMERICA				
Roche Holding AG	CHF	5,266	1,671,870	4.60
			1,671,870	4.60
Total Equities			34,933,427	96.03
Total Transferable securities and money market instruments admitted to an official exchange listing			34,933,427	96.03
Total Investments			34,933,427	96.03

Cash	1,136,987	3.13
Other assets/(liabilities)	307,654	0.84
Total net assets	36,378,068	100.00

Geographic Allocation of Portfolio

	% of Net Assets
France	16.48
Germany	14.71
Switzerland	13.57
Italy	10.44
Netherlands	9.50
Spain	8.31
Sweden	7.48
Finland	4.79
United States of America	4.60
Portugal	2.45
Austria	2.39
Denmark	1.31
Total Investments	96.03
Cash and Other assets/(liabilities)	3.97
Total	100.00

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

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) EUR	% of Net Assets
CHF	49,000	EUR	48,776	29/07/2022	J.P. Morgan	448	-
EUR	450,210	SEK	4,808,000	29/07/2022	J.P. Morgan	1,689	-
GBP	7	EUR	8	01/07/2022	J.P. Morgan	-	-
GBP	15	EUR	17	04/07/2022	J.P. Morgan	-	-
USD	21	EUR	20	01/07/2022	J.P. Morgan	-	-
USD	2,169	EUR	2,068	05/07/2022	J.P. Morgan	13	-
USD	6,369,757	EUR	6,010,941	29/07/2022	J.P. Morgan	93,635	0.26
Total Unrealised Gain on Forward Currency Exchange Contracts						95,785	0.26
EUR	1,119,842	CHF	1,134,500	29/07/2022	J.P. Morgan	(19,860)	(0.05)
EUR	89,555	DKK	666,400	29/07/2022	J.P. Morgan	(35)	-
EUR	125,893	HKD	1,045,800	29/07/2022	J.P. Morgan	(1,950)	(0.01)
EUR	3,839	USD	4,044	01/07/2022	J.P. Morgan	(43)	-
EUR	38	USD	40	05/07/2022	J.P. Morgan	-	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(21,888)	(0.06)
Net Unrealised Gain on Forward Currency Exchange Contracts						73,897	0.20

Emerging Markets Discovery Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a widely diversified portfolio of shares of emerging market companies.

The fund invests primarily in equity and equity-related securities issued by companies that are either incorporated in one of the economically emerging countries of Latin America, Asia, Europe, Africa and the Middle East or conduct most of their business in such countries. Types of securities may include common shares, preferred shares, warrants, American Depositary Receipts (ADRs), European Depositary Receipts (EDRs) and Global Depositary Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
ARGENTINA				
Tenaris SA	EUR	78,991	1,019,069	1.14
			1,019,069	1.14
BRAZIL				
Ambev SA	BRL	493,600	1,265,737	1.42
Banco Bradesco SA Preference	BRL	113,359	372,907	0.42
Banco BTG Pactual SA	BRL	271,600	1,137,505	1.27
Klabin SA	BRL	221,900	860,074	0.96
Multipan Empreendimentos Imobiliarios SA	BRL	163,000	690,118	0.77
			4,326,341	4.84
CHILE				
Banco de Chile	CLP	14,542,850	1,309,358	1.46
			1,309,358	1.46
CHINA				
Alibaba Group Holding Ltd.	HKD	182,200	2,542,615	2.84
Baidu, Inc. 'A'	HKD	137,512	2,558,149	2.86
Beijing Capital International Airport Co. Ltd. 'H'	HKD	1,560,000	1,059,699	1.19
China Construction Bank Corp. 'H'	HKD	2,656,000	1,779,559	1.99
China Oilfield Services Ltd. 'A'	CNY	423,900	882,020	0.99
China Resources Gas Group Ltd.	HKD	450,000	2,085,083	2.33
Fuyao Glass Industry Group Co. Ltd.	CNH	211,200	1,317,039	1.47
Guangdong Investment Ltd.	HKD	1,210,000	1,275,826	1.43
Hisense Home Appliances Group Co. Ltd.	CNH	571,700	1,209,563	1.35
JOYY, Inc., ADR	USD	37,099	1,097,388	1.23
KE Holdings, Inc., ADR	USD	125,800	2,156,212	2.41
Kunlun Energy Co. Ltd.	HKD	516,000	421,297	0.47
Longfor Group Holdings Ltd.	HKD	322,500	1,515,957	1.69
NARI Technology Co. Ltd.	CNH	398,592	1,603,464	1.79
Ping An Bank Co. Ltd.	CNH	636,600	1,421,602	1.59
Tingyi Cayman Islands Holding Corp.	HKD	384,000	655,799	0.73
Tongcheng Travel Holdings Ltd., Reg. S	HKD	887,600	1,890,706	2.11
Trip.com Group Ltd.	HKD	39,750	1,072,687	1.20
Tsingtao Brewery Co. Ltd. 'H'	HKD	210,000	2,169,556	2.43
Weibo Corp., ADR	USD	47,872	1,093,396	1.22
Weichai Power Co. Ltd. 'A'	CNY	342,800	636,573	0.71
Yangzijiang Shipbuilding Holdings Ltd.	SGD	1,559,200	1,037,788	1.16
			31,481,978	35.19
HONG KONG				
Galaxy Entertainment Group Ltd.	HKD	317,000	1,875,509	2.10
			1,875,509	2.10
HUNGARY				
OTP Bank Nyrt.	HUF	45,780	1,012,896	1.13
			1,012,896	1.13
INDIA				
Ambuja Cements Ltd.	INR	287,559	1,317,147	1.47
Ashok Leyland Ltd.	INR	295,702	551,118	0.61
Hindalco Industries Ltd.	INR	67,789	288,878	0.32
ICICI Bank Ltd.	INR	221,427	1,970,365	2.20
Petronet LNG Ltd.	INR	556,968	1,528,115	1.71
Reliance Industries Ltd.	INR	54,278	1,777,047	1.99
Shriram Transport Finance Co. Ltd.	INR	45,232	730,411	0.82
Tech Mahindra Ltd.	INR	68,139	858,584	0.96
			9,021,665	10.08

Emerging Markets Discovery Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
INDONESIA				
Bank Rakyat Indonesia Persero Tbk. PT	IDR	6,764,337	1,880,007	2.10
			1,880,007	2.10
MALAYSIA				
CIMB Group Holdings Bhd.	MYR	1,711,663	1,924,319	2.15
			1,924,319	2.15
MEXICO				
Fresnillo plc	GBP	107,461	1,002,673	1.12
Gruma SAB de CV 'B'	MXN	124,770	1,363,544	1.52
Grupo Aeroportuario del Pacifico SAB de CV, ADR	USD	10,000	1,417,600	1.59
Grupo Mexico SAB de CV	MXN	297,518	1,254,188	1.40
Orbia Advance Corp. SAB de CV	MXN	425,275	991,227	1.11
			6,029,232	6.74
NETHERLANDS				
Prosus NV	ZAR	11,743	749,522	0.84
			749,522	0.84
PHILIPPINES				
Bank of the Philippine Islands	PHP	223,650	344,373	0.38
			344,373	0.38
POLAND				
Powszechny Zaklad Ubezpieczen SA	PLN	195,744	1,295,930	1.45
			1,295,930	1.45
RUSSIA				
Moscow Exchange MICEX-RTS PJSC	USD	688,410	69	-
Yandex NV 'A'	USD	27,000	2	-
			71	-
SAUDI ARABIA				
Saudi British Bank (The)	SAR	138,972	1,505,907	1.68
Saudi National Bank (The)	SAR	101,775	1,783,372	2.00
			3,289,279	3.68
SINGAPORE				
Jardine Cycle & Carriage Ltd.	SGD	61,000	1,235,674	1.38
Yangzijiang Financial Holding Ltd.	SGD	1,609,400	473,761	0.53
			1,709,435	1.91
SOUTH AFRICA				
FirstRand Ltd.	ZAR	429,130	1,628,021	1.82
			1,628,021	1.82
SOUTH KOREA				
Amorepacific Corp.	KRW	7,226	718,490	0.80
CJ CheilJedang Corp.	KRW	2,005	582,419	0.65
Hyundai Motor Co.	KRW	10,754	1,486,420	1.66
Kangwon Land, Inc.	KRW	67,136	1,306,657	1.46
KT Corp.	KRW	23,856	667,135	0.75
Samsung Electronics Co. Ltd.	KRW	86,999	3,798,417	4.25
			8,559,538	9.57
SWITZERLAND				
Holcim Ltd.	CHF	25,736	1,078,988	1.21
			1,078,988	1.21
TAIWAN				
Bizlink Holding, Inc.	TWD	118,000	1,213,258	1.35
Hon Hai Precision Industry Co. Ltd.	TWD	704,000	2,564,170	2.87
MediaTek, Inc.	TWD	70,000	1,510,635	1.69
			5,288,063	5.91
THAILAND				
Bangkok Dusit Medical Services PCL 'F'	THB	2,169,000	1,533,698	1.71
Land & Houses PCL, NVDR	THB	4,917,600	1,160,341	1.30
			2,694,039	3.01

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
UNITED KINGDOM				
Prudential plc	GBP	78,452	955,392	1.07
			955,392	1.07
Total Equities			87,473,025	97.78
Total Transferable securities and money market instruments admitted to an official exchange listing			87,473,025	97.78

Other transferable securities and money market instruments

Equities

RUSSIA

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Moscow Exchange MICEX-RTS PJSC*	RUB	16,330	-	-
Novatek PJSC*	USD	4,710	1	-
			1	-
Total Equities			1	-
Total Other transferable securities and money market instruments			1	-
Total Investments			87,473,026	97.78

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets	
USD	2,392	GBP	1,958	01/07/2022	J.P. Morgan	11	-	
Total Unrealised Gain on Forward Currency Exchange Contracts							11	-
GBP	42	USD	51	01/07/2022	J.P. Morgan	-	-	
USD	26,098	GBP	21,544	05/07/2022	J.P. Morgan	(100)	-	
Total Unrealised Loss on Forward Currency Exchange Contracts							(100)	-
Net Unrealised Loss on Forward Currency Exchange Contracts							(89)	-

Cash	1,488,705	1.66
Other assets/(liabilities)	500,534	0.56
Total net assets	89,462,265	100.00

Geographic Allocation of Portfolio

	% of Net Assets
China	35.19
India	10.08
South Korea	9.57
Mexico	6.74
Taiwan	5.91
Brazil	4.84
Saudi Arabia	3.68
Thailand	3.01
Malaysia	2.15
Indonesia	2.10
Hong Kong	2.10
Singapore	1.91
South Africa	1.82
Chile	1.46

Emerging Markets Discovery Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

	% of Net Assets
Poland	1.45
Switzerland	1.21
Argentina	1.14
Hungary	1.13
United Kingdom	1.07
Netherlands	0.84
Philippines	0.38
Russia	-
Total Investments	97.78
Cash and Other assets/(liabilities)	2.22
Total	100.00

*Security is valued at its fair value under the direction of the Board of Directors.
The accompanying notes are an integral part of these financial statements.

Emerging Markets Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares of emerging market companies.

The fund invests primarily in equity and equity-related securities issued by companies that are either incorporated in one of the economically emerging countries of Latin America, Asia, Europe, Africa and the Middle East or conduct most of their business in such countries. Types of securities may include common shares, preferred shares, warrants, American Depositary Receipts (ADRs), European Depositary Receipts (EDRs) and Global Depositary Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
BRAZIL				
B3 SA - Brasil Bolsa Balcao	BRL	9,178,600	19,046,001	1.56
Itau Unibanco Holding SA Preference	BRL	2,328,786	10,072,535	0.83
Localiza Rent a Car SA	BRL	1,117,090	11,109,441	0.91
Raia Drogasil SA	BRL	3,762,198	13,643,867	1.12
Rede D'Or Sao Luiz SA, Reg. S	BRL	621,235	3,385,931	0.28
WEG SA	BRL	362,600	1,791,981	0.15
			59,049,756	4.85
CHINA				
Alibaba Group Holding Ltd., ADR	USD	199,959	22,371,413	1.84
Alibaba Group Holding Ltd.	HKD	1,275,532	17,800,145	1.46
Centre Testing International Group Co. Ltd. 'A'	CNY	1,621,570	5,614,159	0.46
China Overseas Land & Investment Ltd.	HKD	6,774,000	21,331,054	1.75
China Resources Mixc Lifestyle Services Ltd., Reg. S	HKD	1,572,800	7,734,451	0.64
ENN Energy Holdings Ltd.	HKD	748,400	12,235,933	1.00
Fuyao Glass Industry Group Co. Ltd. 'A'	CNH	1,491,500	9,300,967	0.76
Glodon Co. Ltd. 'A'	CNY	866,700	7,034,539	0.58
Hongfa Technology Co. Ltd. 'A'	CNH	1,190,560	7,425,674	0.61
Huayu Automotive Systems Co. Ltd.	CNH	2,788,500	9,563,631	0.79
Hundsun Technologies, Inc.	CNH	1,366,000	8,859,642	0.73
JD.com, Inc. 'A'	HKD	415,733	13,123,367	1.08
Kingdee International Software Group Co. Ltd.	HKD	5,946,000	13,811,715	1.13
Li Auto, Inc., ADR	USD	129,600	4,920,912	0.40
Meituan, Reg. S 'B'	HKD	1,037,800	25,352,176	2.08
Midea Group Co. Ltd.	CNH	1,246,262	11,224,840	0.92
Midea Group Co. Ltd. 'A'	CNY	576,700	5,191,824	0.43
Pinduoduo, Inc., ADR	USD	115,000	6,942,550	0.57
Ping An Insurance Group Co. of China Ltd. 'A'	CNY	437,311	3,042,045	0.25
Ping An Insurance Group Co. of China Ltd. 'H'	HKD	1,753,100	11,871,045	0.98
Shenzhen Inovance Technology Co. Ltd. 'A'	CNH	1,036,100	10,178,993	0.84
Shenzhou International Group Holdings Ltd.	HKD	378,000	4,543,649	0.37
Songcheng Performance Development Co. Ltd.	CNH	2,973,083	6,793,226	0.56
Songcheng Performance Development Co. Ltd. 'A'	CNY	3,704,087	8,459,592	0.69
Sunny Optical Technology Group Co. Ltd.	HKD	392,300	6,337,282	0.52
Tencent Holdings Ltd.	HKD	1,801,300	80,468,097	6.61
Wuxi Biologics Cayman, Inc., Reg. S	HKD	1,607,000	14,533,284	1.19
Yifeng Pharmacy Chain Co. Ltd.	CNH	1,321,752	10,430,863	0.86
Yum China Holdings, Inc.	HKD	45,750	2,215,034	0.18
Yum China Holdings, Inc.	USD	871,500	41,248,095	3.39
Zhejiang Sanhua Intelligent Controls Co. Ltd. 'A'	CNH	2,311,400	9,471,015	0.78
Zhongsheng Group Holdings Ltd.	HKD	3,368,000	23,640,210	1.94
ZWSOFT Co. Ltd. Guangzhou 'A'	CNY	258,157	8,061,121	0.66
			451,132,543	37.05
CZECH REPUBLIC				
Komerční Banka A/S	CZK	87,837	2,460,047	0.20
			2,460,047	0.20

Emerging Markets Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
HONG KONG				
AIA Group Ltd.	HKD	2,693,200	29,009,611	2.38
Budweiser Brewing Co. APAC Ltd., Reg. S	HKD	7,920,400	23,582,767	1.94
Hong Kong Exchanges & Clearing Ltd.	HKD	146,900	7,181,257	0.59
			59,773,635	4.91
HUNGARY				
OTP Bank Nyrt.	HUF	407,812	9,022,958	0.74
			9,022,958	0.74
INDIA				
Asian Paints Ltd.	INR	106,442	3,615,722	0.30
HDFC Asset Management Co. Ltd., Reg. S	INR	229,703	5,190,709	0.43
HDFC Bank Ltd.	INR	1,199,991	20,342,690	1.67
HDFC Life Insurance Co. Ltd., Reg. S	INR	1,018,218	7,066,200	0.58
Hindustan Unilever Ltd.	INR	173,861	4,892,374	0.40
Housing Development Finance Corp. Ltd.	INR	884,025	24,157,656	1.98
Infosys Ltd.	INR	1,048,112	19,323,901	1.59
Kotak Mahindra Bank Ltd.	INR	1,215,873	25,452,339	2.09
Maruti Suzuki India Ltd.	INR	67,813	7,240,921	0.60
Reliance Industries Ltd.	INR	595,038	19,481,380	1.60
Tata Consultancy Services Ltd.	INR	95,667	3,940,733	0.32
Voltas Ltd.	INR	1,422,619	17,452,243	1.43
			158,156,868	12.99
INDONESIA				
Bank Central Asia Tbk. PT	IDR	16,843,900	8,192,128	0.67
			8,192,128	0.67
MEXICO				
Grupo Aeroportuario del Sureste SAB de CV, ADR	USD	18,455	3,722,005	0.30
Grupo Financiero Banorte SAB de CV 'O'	MXN	2,496,600	13,772,872	1.13
Grupo Mexico SAB de CV	MXN	1,585,409	6,683,296	0.55
Wal-Mart de Mexico SAB de CV	MXN	2,871,782	9,721,446	0.80
			33,899,619	2.78
NETHERLANDS				
ASML Holding NV	EUR	15,526	7,236,594	0.60
Heineken NV	EUR	75,255	6,865,473	0.56
Prosus NV	EUR	77,719	4,961,079	0.41
			19,063,146	1.57
PERU				
Credicorp Ltd.	USD	51,200	6,077,184	0.50
Southern Copper Corp.	USD	140,200	6,976,352	0.57
			13,053,536	1.07
PHILIPPINES				
SM Investments Corp.	PHP	704,323	9,998,522	0.82
Universal Robina Corp.	PHP	2,813,070	5,669,780	0.47
			15,668,302	1.29
POLAND				
Powszechna Kasa Oszczednosci Bank Polski SA	PLN	939,837	5,821,999	0.48
			5,821,999	0.48
PORTUGAL				
Jeronimo Martins SGPS SA	EUR	158,826	3,434,623	0.28
			3,434,623	0.28
QATAR				
Qatar National Bank QPSC	QAR	3,515,947	19,274,674	1.58
			19,274,674	1.58

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
SAUDI ARABIA				
Nahdi Medical Co.	SAR	331,137	14,280,603	1.17
Saudi National Bank (The)	SAR	1,170,459	20,509,593	1.69
			34,790,196	2.86
SINGAPORE				
Sea Ltd., ADR	USD	86,234	5,715,589	0.47
			5,715,589	0.47
SOUTH AFRICA				
Capitec Bank Holdings Ltd.	ZAR	63,749	7,753,176	0.64
Clicks Group Ltd.	ZAR	498,891	8,375,875	0.69
FirstRand Ltd.	ZAR	3,815,941	14,476,805	1.19
Shoprite Holdings Ltd.	ZAR	105,218	1,260,846	0.10
			31,866,702	2.62
SOUTH KOREA				
Coupang, Inc.	USD	285,552	3,569,400	0.29
LG Chem Ltd.	KRW	38,596	15,237,655	1.25
NAVER Corp.	KRW	64,581	11,878,903	0.98
Samsung Electronics Co. Ltd.	KRW	1,085,350	47,386,886	3.89
			78,072,844	6.41
SWITZERLAND				
Wizz Air Holdings plc, Reg. S	GBP	147,274	3,058,725	0.25
			3,058,725	0.25
TAIWAN				
MediaTek, Inc.	TWD	341,000	7,358,949	0.61
Silergy Corp.	TWD	75,000	5,930,249	0.49
Taiwan Semiconductor Manufacturing Co. Ltd.	TWD	5,896,050	93,165,205	7.65
Vanguard International Semiconductor Corp.	TWD	1,590,000	4,064,847	0.33
			110,519,250	9.08
THAILAND				
Airports of Thailand PCL	THB	1,283,500	2,578,622	0.21
CP ALL PCL	THB	12,099,700	20,493,149	1.68
			23,071,771	1.89
TURKEY				
D-MARKET Elektronik Hizmetler ve Ticaret A/S, ADR	USD	271,303	179,060	0.01
			179,060	0.01
UNITED ARAB EMIRATES				
Borouge plc	AED	1,914,179	1,526,965	0.12
First Abu Dhabi Bank PJSC	AED	3,359,416	17,153,097	1.41
Network International Holdings plc, Reg. S	GBP	798,028	1,783,570	0.15
			20,463,632	1.68
Total Equities			1,165,741,603	95.73
Total Transferable securities and money market instruments admitted to an official exchange listing			1,165,741,603	95.73
Other transferable securities and money market instruments				
Equities				
RUSSIA				
Moscow Exchange MICEX-RTS PJSC*	USD	1,586,610	159	-
Ozon Holdings plc*	USD	175,860	18	-
X5 Retail Group NV, Reg. S*	USD	502,042	50	-
Yandex NV 'A'*	USD	245,000	24	-
			251	-
Total Equities			251	-
Total Other transferable securities and money market instruments			251	-
Total Investments			1,165,741,854	95.73

Emerging Markets Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised	
						Gain/(Loss) USD	% of Net Assets
USD	26,375	EUR	25,256	05/07/2022	J.P. Morgan	65	-
USD	734,693	ZAR	11,771,465	01/07/2022	HSBC	18,327	-
USD	339,749	ZAR	5,453,953	01/07/2022	J.P. Morgan	7,843	-
USD	713,158	ZAR	11,599,223	05/07/2022	J.P. Morgan	7,343	-
Total Unrealised Gain on Forward Currency Exchange Contracts						33,578	-
EUR	5,407,784	USD	5,696,447	01/07/2022	J.P. Morgan	(63,321)	-
GBP	73,866	USD	90,251	01/07/2022	J.P. Morgan	(431)	-
USD	12,247	GBP	10,110	05/07/2022	J.P. Morgan	(47)	-
USD	226,790	QAR	833,189	05/07/2022	J.P. Morgan	(2,090)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(65,889)	-
Net Unrealised Loss on Forward Currency Exchange Contracts						(32,311)	-

Cash	59,427,811	4.88
Other assets/(liabilities)	(7,455,290)	(0.61)
Total net assets	1,217,714,375	100.00

Geographic Allocation of Portfolio

	% of Net Assets
China	37.05
India	12.99
Taiwan	9.08
South Korea	6.41
Hong Kong	4.91
Brazil	4.85
Saudi Arabia	2.86
Mexico	2.78
South Africa	2.62
Thailand	1.89
United Arab Emirates	1.68
Qatar	1.58
Netherlands	1.57
Philippines	1.29
Peru	1.07
Hungary	0.74
Indonesia	0.67
Poland	0.48
Singapore	0.47
Portugal	0.28
Switzerland	0.25
Czech Republic	0.20
Turkey	0.01
Russia	-
Total Investments	95.73
Cash and Other assets/(liabilities)	4.27
Total	100.00

* Security is valued at its fair value under the direction of the Board of Directors.
The accompanying notes are an integral part of these financial statements.

European Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares of European companies.

The fund invests primarily in equity and equity-related securities issued by companies that are either incorporated in Europe or conduct most of their business there. Types of securities may include common shares, preferred shares, warrants, American Depository Receipts (ADRs), European Depository Receipts (EDRs) and Global Depository Receipts (GDRs). The fund may invest in Russia.

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
AUSTRIA				
BAWAG Group AG, Reg. S	EUR	26,574	1,074,653	1.31
Mayr Melnhof Karton AG	EUR	4,085	655,234	0.80
			1,729,887	2.11
DENMARK				
ROCKWOOL A/S 'B'	DKK	4,755	1,011,257	1.24
			1,011,257	1.24
FINLAND				
Kojamo OYJ	EUR	51,534	846,188	1.03
Sampo OYJ 'A'	EUR	42,259	1,749,945	2.14
Valmet OYJ	EUR	41,133	955,931	1.17
			3,552,064	4.34
FRANCE				
Airbus SE	EUR	23,501	2,149,167	2.62
AXA SA	EUR	53,696	1,150,705	1.41
Edenred	EUR	34,264	1,516,525	1.85
EssilorLuxottica SA	EUR	9,908	1,400,991	1.71
Kering SA	EUR	2,887	1,399,906	1.71
Sanofi	EUR	23,204	2,239,650	2.74
Teleperformance	EUR	4,190	1,218,033	1.49
Verallia SA, Reg. S	EUR	34,473	778,400	0.95
			11,853,377	14.48
GERMANY				
adidas AG	EUR	5,294	881,557	1.07
Deutsche Telekom AG	EUR	112,953	2,134,360	2.61
Evotec SE	EUR	21,494	491,353	0.60
Infineon Technologies AG	EUR	38,597	878,275	1.07
Knorr-Bremse AG	EUR	12,627	674,787	0.82
Scout24 SE, Reg. S	EUR	14,458	702,370	0.86
Siemens AG	EUR	19,416	1,872,479	2.29
Symrise AG	EUR	12,470	1,285,033	1.57
Zalando SE, Reg. S	EUR	25,377	612,093	0.75
			9,532,307	11.64
ITALY				
Banca Mediolanum SpA	EUR	133,852	832,292	1.02
Davide Campari-Milano NV	EUR	96,619	964,258	1.18
De' Longhi SpA	EUR	30,237	530,357	0.65
Enel SpA	EUR	224,353	1,170,449	1.43
Ferrari NV	EUR	7,004	1,207,490	1.47
FinecoBank Banca Fineco SpA	EUR	88,789	1,009,087	1.23
PRADA SpA	HKD	298,500	1,597,075	1.95
Prysmian SpA	EUR	32,295	843,222	1.03
			8,154,230	9.96
NETHERLANDS				
Akzo Nobel NV	EUR	22,135	1,340,496	1.64
ASML Holding NV	EUR	6,647	2,974,200	3.63
ING Groep NV	EUR	168,321	1,566,227	1.91
Koninklijke DSM NV	EUR	8,861	1,187,817	1.45
			7,068,740	8.63
PORTUGAL				
Jeronimo Martins SGPS SA	EUR	87,496	1,816,417	2.22
			1,816,417	2.22

European Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
SPAIN				
Aedas Homes SA, Reg. S	EUR	28,555	611,077	0.75
Amadeus IT Group SA 'A'	EUR	32,906	1,713,744	2.09
Cellnex Telecom SA, Reg. S	EUR	37,639	1,365,167	1.67
Fluidra SA	EUR	36,806	703,363	0.86
Iberdrola SA	EUR	150,045	1,481,244	1.81
			5,874,595	7.18
SWEDEN				
Assa Abloy AB 'B'	SEK	59,624	1,206,840	1.47
Epiroc AB 'A'	SEK	66,463	972,961	1.19
Essity AB 'B'	SEK	67,704	1,682,643	2.06
Swedbank AB 'A'	SEK	77,573	933,902	1.14
			4,796,346	5.86
SWITZERLAND				
Alcon, Inc.	CHF	22,438	1,484,255	1.81
Bary Callebaut AG	CHF	550	1,178,106	1.44
Julius Baer Group Ltd.	CHF	29,682	1,286,495	1.57
Lonza Group AG	CHF	2,728	1,378,628	1.68
Partners Group Holding AG	CHF	1,069	907,977	1.11
Sika AG	CHF	5,909	1,290,055	1.58
Zurich Insurance Group AG	CHF	2,811	1,159,334	1.42
			8,684,850	10.61
UNITED KINGDOM				
Ascential plc, Reg. S	GBP	244,233	735,564	0.90
Ashtead Group plc	GBP	31,622	1,251,738	1.53
AstraZeneca plc	GBP	26,382	3,295,862	4.03
Bridgepoint Group plc, Reg. S	GBP	119,239	337,958	0.41
Dechra Pharmaceuticals plc	GBP	22,366	892,916	1.09
Experian plc	GBP	28,346	788,850	0.96
Greggs plc	GBP	38,564	813,010	0.99
London Stock Exchange Group plc	GBP	19,721	1,750,061	2.14
Mondi plc	GBP	58,991	985,765	1.21
Smith & Nephew plc	GBP	88,238	1,179,163	1.44
Trainline plc, Reg. S	GBP	153,074	509,085	0.62
			12,539,972	15.32
UNITED STATES OF AMERICA				
Roche Holding AG	CHF	9,724	3,087,213	3.77
			3,087,213	3.77
Total Equities			79,701,255	97.36
Total Transferable securities and money market instruments admitted to an official exchange listing			79,701,255	97.36
Total Investments			79,701,255	97.36

Geographic Allocation of Portfolio

	% of Net Assets
United Kingdom	15.32
France	14.48
Germany	11.64
Switzerland	10.61
Italy	9.96
Netherlands	8.63
Spain	7.18
Sweden	5.86
Finland	4.34
United States of America	3.77
Portugal	2.22
Austria	2.11
Denmark	1.24
Total Investments	97.36
Cash and Other assets/(liabilities)	2.64
Total	100.00

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

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) EUR	% of Net Assets
EUR	186,449	GBP	160,748	01/07/2022	J.P. Morgan	(1,198)	-
EUR	2,218	GBP	1,919	04/07/2022	J.P. Morgan	(22)	-
Net Unrealised Loss on Forward Currency Exchange Contracts						(1,220)	-

Cash	899,657	1.10
Other assets/(liabilities)	1,264,166	1.54
Total net assets	81,865,078	100.00

Frontier Markets Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares of frontier markets companies.

The fund invests primarily in equity and equity-related securities of companies that are either incorporated in those countries that are included in the MSCI Frontier Emerging Markets Index as well as any other countries not covered by the MSCI AC World Index. Types of securities may include common shares, preferred shares, warrants, American Depository Receipts (ADRs), European Depository Receipts (EDRs) and Global Depository Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
ARGENTINA				
Globant SA	USD	4,230	727,560	1.09
			727,560	1.09
AUSTRALIA				
Frontier Digital Ventures Ltd.	AUD	2,204,314	1,066,346	1.59
			1,066,346	1.59
BAHRAIN				
Ahli United Bank BSC	KWD	3,668,561	3,188,299	4.76
Aluminium Bahrain BSC	BHD	366,465	1,122,336	1.68
			4,310,635	6.44
BANGLADESH				
BRAC Bank Ltd.	BDT	3,617,150	1,606,538	2.40
Olympic Industries Ltd.	BDT	49,863	66,185	0.10
Square Pharmaceuticals Ltd.	BDT	938,399	2,176,468	3.26
			3,849,191	5.76
BOSNIA AND HERZEGOVINA				
Adriatic Metals plc	AUD	368,563	493,373	0.74
			493,373	0.74
EGYPT				
Commercial International Bank Egypt SAE	EGP	30,545	60,355	0.09
Fawy for Banking & Payment Technology Services SAE	EGP	176,477	33,116	0.05
Integrated Diagnostics Holdings plc, Reg. S	USD	943,635	720,937	1.08
			814,408	1.22
ESTONIA				
Enefit Green A/S	EUR	85,361	349,981	0.52
			349,981	0.52
ICELAND				
Marel HF, Reg. S	ISK	617,997	2,803,171	4.19
			2,803,171	4.19
KAZAKHSTAN				
Halyk Savings Bank of Kazakhstan JSC, Reg. S, GDR	USD	204,853	2,025,996	3.03
Kaspi.KZ JSC, Reg. S, GDR	USD	69,263	3,161,856	4.73
NAC Kazatomprom JSC, Reg. S, GDR	USD	37,454	952,830	1.42
			6,140,682	9.18
KENYA				
Safaricom plc	KES	3,741,700	791,617	1.18
			791,617	1.18
MOROCCO				
Attijariwafa Bank	MAD	37,342	1,580,220	2.36
Hightech Payment Systems SA	MAD	3,517	1,922,055	2.88
Label Vie	MAD	1,851	822,915	1.23
			4,325,190	6.47
PAKISTAN				
Indus Motor Co. Ltd.	PKR	5,180	28,817	0.04
Systems Ltd.	PKR	860,532	1,387,007	2.08
TRG Pakistan	PKR	3,610,500	1,363,533	2.04
			2,779,357	4.16
PERU				
Alicorp SAA	PEN	188,747	258,349	0.38
Credicorp Ltd.	USD	150	17,804	0.03
InRetail Peru Corp., Reg. S	USD	8,955	226,786	0.34
			502,939	0.75

Frontier Markets Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
PHILIPPINES				
Converge Information and Communications Technology Solutions, Inc.	PHP	1,691,300	648,195	0.97
Philippine Seven Corp.	PHP	289,060	275,126	0.41
Universal Robina Corp.	PHP	33,400	67,318	0.10
			990,639	1.48
ROMANIA				
Banca Transilvania SA	RON	6,760,255	3,252,792	4.86
			3,252,792	4.86
SLOVENIA				
Nova Ljubljanska Banka dd, Reg. S, GDR	EUR	188,866	2,346,077	3.51
			2,346,077	3.51
UNITED KINGDOM				
Baltic Classifieds Group plc 'ifieds'	GBP	303,565	479,129	0.72
Central Asia Metals plc	GBP	390,150	1,057,945	1.58
Endava plc	USD	13,380	1,204,200	1.80
Georgia Capital plc	GBP	45,139	328,780	0.49
Helios Towers plc	GBP	138,745	201,947	0.30
			3,272,001	4.89
UNITED STATES OF AMERICA				
EPAM Systems, Inc.	USD	147	42,861	0.06
			42,861	0.06
URUGUAY				
Dlocal Ltd.	USD	13,700	344,692	0.52
			344,692	0.52
VIETNAM				
Airports Corp. of Vietnam JSC	VND	135,900	461,470	0.69
Asia Commercial Bank JSC	VND	2,052,491	2,258,412	3.38
Bank for Foreign Trade of Vietnam JSC	VND	723,075	2,320,110	3.47
FPT Corp.	VND	1,163,916	4,584,109	6.85
Khang Dien House Trading and Investment JSC	VND	286,700	478,662	0.72
Military Commercial Joint Stock Bank	VND	2,135,012	2,365,071	3.53
Mobile World Investment Corp.	VND	1,128,884	3,462,363	5.18
Nam Long Investment Corp.	VND	598,464	916,938	1.37
Phu Nhuan Jewelry JSC	VND	476,233	2,622,974	3.92
Saigon Beer Alcohol Beverage Corp.	VND	327,900	2,175,366	3.25
Vietnam Dairy Products JSC	VND	407,090	1,262,172	1.89
Vietnam Engine & Agricultural Machinery Corp.	VND	458,200	884,298	1.32
Vietnam Technological & Commercial Joint Stock Bank	VND	281,100	428,391	0.64
			24,220,336	36.21
Total Equities			63,423,848	94.82
Total Transferable securities and money market instruments admitted to an official exchange listing			63,423,848	94.82

Other transferable securities and money market instruments

Equities

ZAMBIA

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Standard Chartered Bank Zambia plc*	ZMW	3,817,555	180,426	0.27
			180,426	0.27
Total Equities			180,426	0.27
Total Other transferable securities and money market instruments			180,426	0.27

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Units of authorised UCITS or other collective investment undertakings				
COLLECTIVE INVESTMENT SCHEMES - AIF				
ROMANIA				
Fondul Proprietatea SA	RON	566,553	248,148	0.37
			248,148	0.37
Total Collective Investment Schemes - AIF			248,148	0.37
Total Units of authorised UCITS or other collective investment undertakings			248,148	0.37
Total Investments			63,852,422	95.46

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
USD	12,782	GBP	10,461	01/07/2022	J.P. Morgan	61	-
Net Unrealised Gain on Forward Currency Exchange Contracts						61	-

Cash	2,147,831	3.21
Other assets/(liabilities)	886,914	1.33
Total net assets	66,887,167	100.00

Geographic Allocation of Portfolio

	% of Net Assets
Vietnam	36.21
Kazakhstan	9.18
Morocco	6.47
Bahrain	6.44
Bangladesh	5.76
Romania	5.23
United Kingdom	4.89
Iceland	4.19
Pakistan	4.16
Slovenia	3.51
Australia	1.59
Philippines	1.48
Egypt	1.22
Kenya	1.18
Argentina	1.09
Peru	0.75
Bosnia and Herzegovina	0.74
Estonia	0.52
Uruguay	0.52
Zambia	0.27
United States of America	0.06
Total Investments	95.46
Cash and Other assets/(liabilities)	4.54
Total	100.00

* Security is valued at its fair value under the direction of the Board of Directors.
The accompanying notes are an integral part of these financial statements.

Global Equity Dividend Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of, and income from, its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares of companies that have the potential for above average and sustainable rates of income as well as the potential for capital appreciation. The companies may be anywhere in the world, including emerging markets.

The fund invests primarily in equity and equity-related securities of listed companies. Types of securities may include common shares, preferred shares, warrants, American Depository Receipts (ADRs), European Depository Receipts (EDRs) and Global Depository Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
AUSTRALIA				
Macquarie Group Ltd.	AUD	598	67,066	0.52
Transurban Group	AUD	6,689	65,924	0.52
			132,990	1.04
AUSTRIA				
BAWAG Group AG, Reg. S	EUR	2,564	108,009	0.84
			108,009	0.84
CANADA				
Definity Financial Corp.	CAD	423	10,695	0.08
Magna International, Inc.	USD	802	43,188	0.34
Sun Life Financial, Inc.	CAD	4,231	190,825	1.49
TC Energy Corp.	CAD	2,059	105,960	0.83
			350,668	2.74
CHINA				
Huayu Automotive Systems Co. Ltd.	CNH	30,400	104,262	0.81
Huayu Automotive Systems Co. Ltd. 'A'	CNY	2,200	7,542	0.06
Yangzijiang Shipbuilding Holdings Ltd.	SGD	144,500	96,178	0.75
Zhongsheng Group Holdings Ltd.	HKD	17,500	122,833	0.96
			330,815	2.58
FINLAND				
Elisa OYJ	EUR	1,469	81,499	0.64
Sampo OYJ 'A'	EUR	3,399	146,618	1.14
			228,117	1.78
FRANCE				
Capgemini SE	EUR	1,147	195,887	1.53
Schneider Electric SE	EUR	945	109,581	0.85
			305,468	2.38
GERMANY				
Siemens AG	EUR	759	76,248	0.60
Siemens Healthineers AG, Reg. S	EUR	2,888	145,032	1.13
			221,280	1.73
INDIA				
Infosys Ltd., ADR	USD	4,681	86,177	0.67
			86,177	0.67
ITALY				
Banca Mediolanum SpA	EUR	9,856	63,838	0.50
			63,838	0.50
JAPAN				
Fujimi, Inc.	JPY	2,000	83,032	0.65
JSR Corp.	JPY	4,300	110,442	0.86
NTT Data Corp.	JPY	7,200	98,690	0.77
Olympus Corp.	JPY	10,000	199,824	1.56
ORIX Corp.	JPY	2,400	39,876	0.31
Shimadzu Corp.	JPY	3,900	122,417	0.95
Sony Group Corp.	JPY	200	16,026	0.13
Taiheyo Cement Corp.	JPY	3,000	44,425	0.35
Taiyo Yuden Co. Ltd.	JPY	3,600	120,978	0.94
			835,710	6.52
KAZAKHSTAN				
Halyk Savings Bank of Kazakhstan JSC, Reg. S, GDR	USD	4,129	40,836	0.32
			40,836	0.32
NETHERLANDS				
ASML Holding NV	EUR	202	94,151	0.73
Universal Music Group NV	EUR	3,563	70,162	0.55
			164,313	1.28

Global Equity Dividend Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
NORWAY				
Salmar ASA	NOK	3,281	230,463	1.80
			230,463	1.80
PORTUGAL				
EDP - Energias de Portugal SA	EUR	6,790	31,361	0.24
			31,361	0.24
SINGAPORE				
BOC Aviation Ltd., Reg. S	HKD	6,900	57,697	0.45
DBS Group Holdings Ltd.	SGD	4,624	98,043	0.76
			155,740	1.21
SOUTH KOREA				
Samsung Electronics Co. Ltd.	KRW	2,344	102,340	0.80
			102,340	0.80
SPAIN				
Línea Directa Aseguradora SA Cia de Seguros y Reaseguros	EUR	39,806	51,582	0.40
			51,582	0.40
SWITZERLAND				
Julius Baer Group Ltd.	CHF	2,864	129,306	1.01
Partners Group Holding AG	CHF	54	47,777	0.37
Zurich Insurance Group AG	CHF	250	107,403	0.84
			284,486	2.22
TAIWAN				
Chailase Holding Co. Ltd.	TWD	22,304	154,962	1.21
King Yuan Electronics Co. Ltd.	TWD	42,000	56,037	0.43
Taiwan Semiconductor Manufacturing Co. Ltd.	TWD	18,000	284,423	2.22
Vanguard International Semiconductor Corp.	TWD	6,000	15,339	0.12
			510,761	3.98
UNITED KINGDOM				
AstraZeneca plc	GBP	1,269	165,140	1.29
Bridgepoint Group plc, Reg. S	GBP	6,016	17,762	0.14
InterContinental Hotels Group plc	GBP	2,671	139,886	1.09
Persimmon plc	GBP	4,256	95,250	0.74
RELX plc	GBP	8,243	221,315	1.73
			639,353	4.99
UNITED STATES OF AMERICA				
AbbVie, Inc.	USD	3,154	479,692	3.74
Accenture plc 'A'	USD	855	236,121	1.84
Agilent Technologies, Inc.	USD	1,129	132,341	1.03
American Tower Corp., REIT	USD	980	248,224	1.94
Amphenol Corp. 'A'	USD	4,563	289,659	2.26
Apple, Inc.	USD	2,412	325,716	2.54
AT&T, Inc.	USD	4,793	100,126	0.78
Broadcom, Inc.	USD	431	207,992	1.62
CME Group, Inc.	USD	241	48,950	0.38
CMS Energy Corp.	USD	876	58,683	0.46
CNA Financial Corp.	USD	2,656	117,130	0.91
Coca-Cola Co. (The)	USD	2,989	186,693	1.46
Cummins, Inc.	USD	220	41,688	0.32
Danaher Corp.	USD	1,215	303,871	2.37
Dollar General Corp.	USD	1,116	272,951	2.13
Estee Lauder Cos., Inc. (The) 'A'	USD	791	197,734	1.54
Fifth Third Bancorp	USD	6,162	201,189	1.57
Honeywell International, Inc.	USD	1,341	229,351	1.79
Huntington Bancshares, Inc.	USD	14,281	168,516	1.31
Illinois Tool Works, Inc.	USD	480	85,733	0.67

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Intuit, Inc.	USD	391	148,123	1.16
MetLife, Inc.	USD	2,761	169,995	1.33
Microsoft Corp.	USD	1,855	472,487	3.69
Monolithic Power Systems, Inc.	USD	501	191,858	1.50
NextEra Energy Partners LP	USD	1,929	141,184	1.10
NextEra Energy, Inc.	USD	2,345	179,486	1.40
PepsiCo, Inc.	USD	491	81,958	0.64
Roper Technologies, Inc.	USD	383	149,320	1.16
Sherwin-Williams Co. (The)	USD	662	145,614	1.14
Starbucks Corp.	USD	3,288	247,258	1.93
State Street Corp.	USD	2,117	128,544	1.00
Stryker Corp.	USD	1,220	237,815	1.85
Texas Instruments, Inc.	USD	549	83,047	0.65
UnitedHealth Group, Inc.	USD	948	486,267	3.79
Visa, Inc. 'A'	USD	2,161	418,542	3.26
Warner Music Group Corp. 'A'	USD	2,285	54,863	0.43
			7,268,721	56.69
Total Equities			12,143,028	94.71
Total Transferable securities and money market instruments admitted to an official exchange listing			12,143,028	94.71
Total Investments			12,143,028	94.71

Cash	740,543	5.78
Other assets/(liabilities)	(62,373)	(0.49)
Total net assets	12,821,198	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	56.69
Japan	6.52
United Kingdom	4.99
Taiwan	3.98
Canada	2.74
China	2.58
France	2.38
Switzerland	2.22
Norway	1.80
Finland	1.78
Germany	1.73
Netherlands	1.28
Singapore	1.21
Australia	1.04
Austria	0.84
South Korea	0.80
India	0.67
Italy	0.50
Spain	0.40
Kazakhstan	0.32
Portugal	0.24
Total Investments	94.71
Cash and Other assets/(liabilities)	5.29
Total	100.00

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

Global Focused Growth Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares of companies that have the potential for above average and sustainable rates of earnings growth. The companies may be anywhere in the world, including emerging markets.

The fund invests primarily in equity and equity-related securities of listed companies. Types of securities may include common shares, preferred shares, warrants, American Depositary Receipts (ADRs), European Depositary Receipts (EDRs) and Global Depositary Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
BRAZIL				
B3 SA - Brasil Bolsa Balcao	BRL	18,648,619	38,696,710	1.30
Magazine Luiza SA	BRL	16,963,482	7,556,692	0.26
XP, Inc. 'A'	USD	806,937	14,008,426	0.47
			60,261,828	2.03
CANADA				
Nutrien Ltd.	USD	478,879	38,353,419	1.29
Shopify, Inc. 'A'	USD	505,710	15,909,637	0.54
			54,263,056	1.83
CHINA				
Huazhu Group Ltd., ADR	USD	1,460,587	53,793,419	1.81
Kanzhun Ltd., ADR	USD	829,251	21,585,403	0.73
Meituan, Reg. S 'B'	HKD	1,427,000	34,859,853	1.17
Shanghai MicroPort MedBot Group Co. Ltd.	HKD	597,000	2,350,813	0.08
Tencent Holdings Ltd.	HKD	1,504,400	67,204,911	2.26
			179,794,399	6.05
DENMARK				
Ascendis Pharma A/S, ADR	USD	165,651	15,352,535	0.52
			15,352,535	0.52
FRANCE				
Airbus SE	EUR	1,298,676	123,712,809	4.17
			123,712,809	4.17
GERMANY				
Infineon Technologies AG	EUR	314,950	7,465,323	0.25
Sartorius AG Preference	EUR	129,717	45,076,800	1.52
			52,542,123	1.77
INDIA				
Axis Bank Ltd.	INR	4,592,645	36,844,505	1.24
HDFC Bank Ltd.	INR	1,833,614	31,084,101	1.05
			67,928,606	2.29
ITALY				
Ferrari NV	USD	390,716	70,117,894	2.36
PRADA SpA	HKD	7,205,200	40,156,621	1.35
			110,274,515	3.71
JAPAN				
Daiichi Sankyo Co. Ltd.	JPY	3,728,200	93,835,039	3.16
Harmonic Drive Systems, Inc.	JPY	881,700	25,512,033	0.86
Recruit Holdings Co. Ltd.	JPY	226,600	6,592,649	0.22
			125,939,721	4.24
NETHERLANDS				
Adyen NV, Reg. S	EUR	6,760	9,682,322	0.33
ASML Holding NV	EUR	78,520	36,597,797	1.23
			46,280,119	1.56
SPAIN				
Amadeus IT Group SA 'A'	EUR	1,474,555	79,994,862	2.69
			79,994,862	2.69
SWEDEN				
Svenska Cellulosa AB SCA 'B'	SEK	1,959,446	29,079,533	0.98
			29,079,533	0.98
TAIWAN				
Taiwan Semiconductor Manufacturing Co. Ltd.	TWD	2,679,000	42,331,660	1.42
			42,331,660	1.42

Global Focused Growth Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
UNITED KINGDOM				
Ashtead Group plc	GBP	1,176,230	48,500,528	1.63
Derwent London plc, REIT	GBP	1,593,568	50,846,476	1.71
Experian plc	GBP	569,380	16,505,735	0.56
London Stock Exchange Group plc	GBP	1,282,528	118,555,347	3.99
Trainline plc, Reg. S	GBP	7,573,658	26,237,628	0.89
			260,645,714	8.78
UNITED STATES OF AMERICA				
Advanced Micro Devices, Inc.	USD	667,819	51,068,119	1.72
Alphabet, Inc. 'A'	USD	27,787	59,958,233	2.02
Amazon.com, Inc.	USD	1,167,080	120,839,463	4.07
Apple, Inc.	USD	331,511	44,767,245	1.51
Atlassian Corp. plc 'A'	USD	62,309	11,349,273	0.38
AvalonBay Communities, Inc., REIT	USD	44,969	8,683,964	0.29
Bill.com Holdings, Inc.	USD	18,906	2,024,644	0.07
Block, Inc. 'A'	USD	323,593	19,367,041	0.65
Bright Horizons Family Solutions, Inc.	USD	284,753	24,141,359	0.81
Burlington Stores, Inc.	USD	36,100	4,974,580	0.17
Charles Schwab Corp. (The)	USD	2,352,891	144,185,160	4.86
CME Group, Inc.	USD	174,387	35,419,744	1.19
ConocoPhillips	USD	328,700	29,734,202	1.00
Datadog, Inc. 'A'	USD	51,587	4,760,448	0.16
DoorDash, Inc. 'A'	USD	47,045	2,920,554	0.10
Eli Lilly & Co.	USD	175,008	56,545,085	1.90
EOG Resources, Inc.	USD	372,401	42,152,069	1.42
Equity Residential, REIT	USD	118,068	8,445,404	0.28
Estee Lauder Cos., Inc. (The) 'A'	USD	204,019	51,000,670	1.72
Exact Sciences Corp.	USD	632,692	24,478,853	0.82
Expedia Group, Inc.	USD	199,141	18,145,728	0.61
Freshpet, Inc.	USD	283,927	14,321,278	0.48
General Electric Co.	USD	831,998	51,683,716	1.74
HashiCorp, Inc. 'A'	USD	28,347	805,905	0.03
Hess Corp.	USD	104,300	11,289,432	0.38
HubSpot, Inc.	USD	23,745	6,967,733	0.24
Intuitive Surgical, Inc.	USD	166,520	33,009,260	1.11
Liberty Media Corp-Liberty Formula One 'C'	USD	1,051,533	66,225,548	2.23
Mastercard, Inc. 'A'	USD	372,740	115,858,774	3.90
Microsoft Corp.	USD	280,471	71,438,768	2.41
MongoDB, Inc.	USD	36,300	9,346,887	0.32
Olaplex Holdings, Inc.	USD	516,942	6,870,159	0.23
ROBLOX Corp. 'A'	USD	367,958	11,859,286	0.40
Salesforce, Inc.	USD	364,256	59,064,110	1.99
Sempra Energy	USD	298,500	44,912,310	1.51
ServiceNow, Inc.	USD	51,880	23,984,643	0.81
Sherwin-Williams Co. (The)	USD	246,704	54,265,012	1.83
Signature Bank	USD	277,616	47,572,278	1.60
Snap, Inc. 'A'	USD	588,491	7,673,923	0.26
Snowflake, Inc. 'A'	USD	86,696	11,970,117	0.40
Southwest Airlines Co.	USD	627,986	21,960,670	0.74
Tesla, Inc.	USD	16,589	11,176,507	0.38
T-Mobile US, Inc.	USD	742,215	99,167,346	3.34
Ultragenyx Pharmaceutical, Inc.	USD	198,903	11,775,058	0.40
UnitedHealth Group, Inc.	USD	185,462	95,130,878	3.20
Veeva Systems, Inc. 'A'	USD	15,800	3,059,986	0.10
Western Alliance Bancorp	USD	860,931	59,662,518	2.01
			1,716,013,940	57.79
Total Equities			2,964,415,420	99.83
Total Transferable securities and money market instruments admitted to an official exchange listing			2,964,415,420	99.83
Total Investments			2,964,415,420	99.83

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
USD	43,107	EUR	40,922	01/07/2022	J.P. Morgan	480	-
USD	14,431	EUR	13,785	05/07/2022	J.P. Morgan	71	-
USD	203,593	EUR	194,000	29/07/2022	J.P. Morgan	1,165	-
USD	463,464	EUR	443,000	29/07/2022	UBS	1,220	-
USD	11,354	GBP	9,293	01/07/2022	J.P. Morgan	54	-
USD	84,787	SGD	117,600	01/07/2022	J.P. Morgan	353	-
Total Unrealised Gain on Forward Currency Exchange Contracts						3,343	-
EUR	452,623	USD	476,778	01/07/2022	J.P. Morgan	(5,295)	-
EUR	17,453,201	USD	18,407,542	29/07/2022	HSBC	(196,169)	(0.01)
EUR	939,733	USD	992,633	29/07/2022	J.P. Morgan	(12,078)	-
GBP	745	USD	908	01/07/2022	J.P. Morgan	(1)	-
SGD	154,225	USD	111,207	29/07/2022	J.P. Morgan	(477)	-
SGD	459,308	USD	330,411	29/07/2022	Standard Chartered	(637)	-
USD	450	GBP	371	05/07/2022	J.P. Morgan	(1)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(214,658)	(0.01)
Net Unrealised Loss on Forward Currency Exchange Contracts						(211,315)	(0.01)

Cash	20,107,045	0.68
Other assets/(liabilities)	(15,041,662)	(0.51)
Total net assets	2,969,480,803	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	57.79
United Kingdom	8.78
China	6.05
Japan	4.24
France	4.17
Italy	3.71
Spain	2.69
India	2.29
Brazil	2.03
Canada	1.83
Germany	1.77
Netherlands	1.56
Taiwan	1.42
Sweden	0.98
Denmark	0.52
Total Investments	99.83
Cash and Other assets/(liabilities)	0.17
Total	100.00

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

Global Growth Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares of companies that have the potential for above average and sustainable rates of earnings growth. The companies may be anywhere in the world, including emerging markets.

The fund invests primarily in equity and equity-related securities of listed companies whose market capitalisation, at the time of purchase, falls within or above the range covered by the MSCI All Country World Index. Types of securities may include common shares, preferred shares, warrants, American Depository Receipts (ADRs), European Depository Receipts (EDRs) and Global Depository Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
ARGENTINA				
MercadoLibre, Inc.	USD	3,952	2,450,991	0.50
			2,450,991	0.50
AUSTRALIA				
BHP Group Ltd.	AUD	84,528	2,371,345	0.48
South32 Ltd.	AUD	624,363	1,671,190	0.34
Worley Ltd.	AUD	128,632	1,248,278	0.26
			5,290,813	1.08
BRAZIL				
Magazine Luiza SA	BRL	1,012,710	451,130	0.09
NU Holdings Ltd. 'A'	USD	907,120	3,297,381	0.67
Rede D'Or Sao Luiz SA, Reg. S	BRL	198,311	1,080,859	0.22
XP, Inc. 'A'	USD	52,858	917,615	0.19
			5,746,985	1.17
CANADA				
Brookfield Asset Management, Inc. 'A'	USD	51,632	2,262,514	0.46
Nutrien Ltd.	USD	47,450	3,800,271	0.77
Shopify, Inc. 'A'	USD	51,390	1,616,730	0.33
Sun Life Financial, Inc.	USD	40,911	1,845,904	0.37
Waste Connections, Inc.	USD	27,368	3,386,790	0.69
			12,912,209	2.62
CHINA				
Alibaba Group Holding Ltd.	HKD	213,920	2,985,270	0.61
China Resources Mixc Lifestyle Services Ltd., Reg. S	HKD	325,800	1,602,164	0.32
GDS Holdings Ltd. 'A'	HKD	316,355	1,282,460	0.26
Glodon Co. Ltd.	CNH	257,200	2,088,520	0.42
Huazhu Group Ltd., ADR	USD	16,470	606,590	0.12
Hundsun Technologies, Inc. 'A'	CNY	203,300	1,317,959	0.27
JD Health International, Inc., Reg. S	HKD	211,250	1,633,112	0.33
JD.com, Inc. 'A'	HKD	62,196	1,963,330	0.40
Kanzhun Ltd., ADR	USD	74,900	1,949,647	0.40
Kingdee International Software Group Co. Ltd.	HKD	568,000	1,319,383	0.27
Li Auto, Inc. 'A'	HKD	111,800	2,129,842	0.43
Meituan, Reg. S 'B'	HKD	73,600	1,797,957	0.36
NARI Technology Co. Ltd.	CNH	248,064	997,917	0.20
Tencent Holdings Ltd.	HKD	68,100	3,042,179	0.62
Tsingtao Brewery Co. Ltd. 'H'	HKD	208,000	2,148,893	0.44
Wuxi Biologics Cayman, Inc., Reg. S	HKD	194,000	1,754,485	0.36
			28,619,708	5.81
FINLAND				
Sampo OYJ 'A'	EUR	37,420	1,614,132	0.33
			1,614,132	0.33
FRANCE				
Airbus SE	EUR	32,405	3,086,924	0.62
EssilorLuxottica SA	EUR	13,656	2,011,421	0.41
Eurofins Scientific SE	EUR	28,774	2,256,968	0.46
Schneider Electric SE	EUR	10,185	1,181,039	0.24
			8,536,352	1.73
GERMANY				
Bayer AG	EUR	24,631	1,448,872	0.30
Delivery Hero SE, Reg. S	EUR	44,784	1,609,430	0.33
Deutsche Telekom AG	EUR	72,768	1,432,321	0.29
Evotec SE	EUR	240,694	5,731,544	1.17
flatexDEGIRO AG	EUR	82,574	757,447	0.15
Infineon Technologies AG	EUR	87,036	2,063,032	0.42

Global Growth Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Sartorius AG Preference	EUR	6,573	2,284,125	0.46	PERU				
Siemens AG	EUR	26,129	2,624,884	0.53	InRetail Peru Corp., Reg. S	USD	84,635	2,143,381	0.44
Symrise AG	EUR	27,191	2,918,793	0.59				2,143,381	0.44
TeamViewer AG	EUR	78,911	758,863	0.16	PHILIPPINES				
Zalando SE, Reg. S	EUR	57,332	1,440,471	0.29	Ayala Land, Inc.	PHP	1,359,600	628,477	0.13
			23,069,782	4.69	BDO Unibank, Inc.	PHP	1,242,431	2,491,073	0.50
HONG KONG					SM Investments Corp.	PHP	179,880	2,553,564	0.52
AIA Group Ltd.	HKD	202,800	2,184,446	0.44	Universal Robina Corp.	PHP	1,220,930	2,460,801	0.50
			2,184,446	0.44				8,133,915	1.65
INDIA					PORTUGAL				
Axis Bank Ltd.	INR	259,707	2,083,500	0.42	Galp Energia SGPS SA	EUR	151,981	1,765,202	0.36
Britannia Industries Ltd.	INR	23,689	1,035,863	0.21				1,765,202	0.36
FSN E-Commerce Ventures Ltd.	INR	69,838	1,236,647	0.25	SINGAPORE				
Godrej Consumer Products Ltd.	INR	169,813	1,623,521	0.33	Grab Holdings Ltd. 'A'	USD	596,540	1,431,696	0.29
Havells India Ltd.	INR	120,821	1,674,265	0.34	Sea Ltd., ADR	USD	51,306	3,400,562	0.69
HDFC Asset Management Co. Ltd., Reg. S	INR	31,677	715,820	0.15				4,832,258	0.98
HDFC Bank Ltd.	INR	195,629	3,316,375	0.67	SOUTH AFRICA				
Housing Development Finance Corp. Ltd.	INR	72,192	1,972,783	0.40	Naspers Ltd. 'N'	ZAR	6,441	923,099	0.19
Kotak Mahindra Bank Ltd.	INR	215,681	4,514,934	0.92				923,099	0.19
Pidlite Industries Ltd.	INR	62,577	1,650,236	0.34	SOUTH KOREA				
Reliance Industries Ltd.	INR	57,586	1,885,350	0.38	Coupang, Inc.	USD	130,479	1,630,988	0.33
United Spirits Ltd.	INR	255,274	2,445,872	0.50				1,630,988	0.33
Voltas Ltd.	INR	111,503	1,367,884	0.28	SPAIN				
Zomato Ltd.	INR	744,621	504,590	0.10	Cellnex Telecom SA, Reg. S	EUR	24,051	908,680	0.18
			26,027,640	5.29				908,680	0.18
INDONESIA					SWEDEN				
Bank Central Asia Tbk. PT	IDR	7,071,000	3,439,022	0.70	Assa Abloy AB 'B'	SEK	61,402	1,294,617	0.26
Kalbe Farma Tbk. PT	IDR	12,467,600	1,387,470	0.28	Boliden AB	SEK	50,650	1,603,603	0.33
Sumber Alfaria Trijaya Tbk. PT	IDR	34,626,600	4,734,605	0.96	Hexagon AB 'B'	SEK	120,070	1,228,428	0.25
			9,561,097	1.94				4,126,648	0.84
ITALY					SWITZERLAND				
DiaSorin SpA	EUR	3,437	448,422	0.09	Julius Baer Group Ltd.	CHF	12,458	562,462	0.11
PRADA SpA	HKD	132,400	737,903	0.15	Lonza Group AG	CHF	5,314	2,797,398	0.57
			1,186,325	0.24	Partners Group Holding AG	CHF	3,059	2,706,491	0.55
JAPAN								6,066,351	1.23
Daiichi Sankyo Co. Ltd.	JPY	175,900	4,427,226	0.90	TAIWAN				
Daikin Industries Ltd.	JPY	5,700	903,073	0.18	Taiwan Semiconductor Manufacturing Co. Ltd., ADR	USD	16,714	1,346,313	0.27
Keyence Corp.	JPY	6,300	2,131,344	0.43				1,346,313	0.27
NTT Data Corp.	JPY	55,700	763,476	0.16	TURKEY				
Recruit Holdings Co. Ltd.	JPY	56,700	1,649,617	0.34	D-MARKET Elektronik Hizmetler ve Ticaret A/S, ADR	USD	114,844	75,797	0.02
Shimadzu Corp.	JPY	47,100	1,478,416	0.30				75,797	0.02
Sumitomo Metal Mining Co. Ltd.	JPY	70,000	2,175,370	0.44	UNITED KINGDOM				
			13,528,522	2.75	Ashtead Group plc	GBP	59,578	2,456,632	0.50
NETHERLANDS					AstraZeneca plc, ADR	USD	75,250	4,921,350	1.00
Adyen NV, Reg. S	EUR	1,986	2,844,540	0.58	Endava plc	USD	9,150	823,500	0.17
Argenx SE, ADR	USD	7,333	2,710,790	0.55	Experian plc	GBP	97,471	2,825,583	0.57
ASML Holding NV, NYRS	USD	4,831	2,253,130	0.46	Farfetch Ltd. 'A'	USD	314,794	2,209,854	0.45
Koninklijke DSM NV	EUR	19,925	2,782,245	0.56	InterContinental Hotels Group plc	GBP	28,287	1,481,454	0.30
Shop Apotheke Europe NV, Reg. S	EUR	16,841	1,488,328	0.30	London Stock Exchange Group plc	GBP	22,364	2,067,301	0.42
Universal Music Group NV	EUR	46,316	912,042	0.19	Ocado Group plc	GBP	86,018	791,166	0.16
			12,991,075	2.64	Oxford Nanopore Technologies plc	GBP	208,457	707,208	0.14
NIGERIA					Rentokil Initial plc	GBP	354,475	2,022,845	0.41
Nestle Nigeria plc	NGN	88,234	297,499	0.06	THG plc	GBP	756,039	739,218	0.15
			297,499	0.06	Unilever plc, ADR	USD	55,140	2,484,057	0.51
NORWAY								23,530,168	4.78
Equinor ASA	NOK	57,203	1,986,516	0.40					
Norsk Hydro ASA	NOK	268,198	1,479,503	0.30					
			3,466,019	0.70					

Global Growth Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
UNITED STATES OF AMERICA									
Accenture plc 'A'	USD	5,670	1,565,856	0.32	Microsoft Corp.	USD	53,249	13,563,053	2.76
Agilent Technologies, Inc.	USD	19,937	2,337,015	0.47	MongoDB, Inc.	USD	6,030	1,552,665	0.32
Albemarle Corp.	USD	11,340	2,335,700	0.47	Morgan Stanley	USD	36,860	2,762,657	0.56
Alphabet, Inc. 'C'	USD	6,557	14,242,460	2.89	NextEra Energy, Inc.	USD	55,342	4,235,877	0.86
Amazon.com, Inc.	USD	157,030	16,258,886	3.30	NVIDIA Corp.	USD	14,180	2,130,970	0.43
Amphenol Corp. 'A'	USD	28,658	1,819,210	0.37	Opendoor Technologies, Inc.	USD	154,320	694,440	0.14
Apple, Inc.	USD	81,850	11,053,024	2.25	Packaging Corp. of America	USD	14,048	1,918,114	0.39
Atlassian Corp. plc 'A'	USD	13,895	2,530,905	0.51	Paylocity Holding Corp.	USD	7,830	1,355,530	0.28
Avalara, Inc.	USD	2,775	189,643	0.04	Peloton Interactive, Inc. 'A'	USD	83,012	741,297	0.15
AvalonBay Communities, Inc., REIT	USD	14,665	2,831,958	0.58	Reliance Steel & Aluminum Co.	USD	5,230	872,364	0.18
Avantor, Inc.	USD	57,920	1,797,837	0.37	Rent the Runway, Inc. 'A'	USD	156,845	508,178	0.10
Baker Hughes Co.	USD	85,800	2,570,568	0.52	Rivian Automotive, Inc. 'A'	USD	198,919	4,994,856	1.01
Bill.com Holdings, Inc.	USD	9,330	999,150	0.20	ROBLOX Corp. 'A'	USD	104,960	3,382,861	0.69
Charles Schwab Corp. (The)	USD	145,082	8,890,625	1.81	Roper Technologies, Inc.	USD	22,252	8,675,387	1.76
Chipotle Mexican Grill, Inc.	USD	700	898,079	0.18	Salesforce, Inc.	USD	23,718	3,845,874	0.78
Chubb Ltd.	USD	13,766	2,638,392	0.54	Sempra Energy	USD	27,496	4,137,048	0.84
Cigna Corp.	USD	8,958	2,367,241	0.48	ServiceNow, Inc.	USD	6,381	2,950,000	0.60
Cognex Corp.	USD	9,820	421,278	0.09	Sherwin-Williams Co. (The)	USD	6,320	1,390,147	0.28
Confluent, Inc. 'A'	USD	72,600	1,642,212	0.33	Signature Bank	USD	9,200	1,576,512	0.32
Coupa Software, Inc.	USD	18,209	1,008,414	0.20	Snap, Inc. 'A'	USD	108,848	1,419,378	0.29
CrowdStrike Holdings, Inc. 'A'	USD	5,317	880,601	0.18	Snowflake, Inc. 'A'	USD	19,395	2,677,868	0.54
Danaher Corp.	USD	16,873	4,219,937	0.86	Stryker Corp.	USD	12,877	2,510,114	0.51
Darling Ingredients, Inc.	USD	25,610	1,577,576	0.32	Synopsys, Inc.	USD	8,402	2,538,664	0.52
Datadog, Inc. 'A'	USD	4,409	406,862	0.08	Teledyne Technologies, Inc.	USD	5,392	1,987,114	0.40
DoorDash, Inc. 'A'	USD	23,700	1,471,296	0.30	Tesla, Inc.	USD	9,140	6,157,892	1.25
Doximity, Inc. 'A'	USD	17,202	620,476	0.13	Thermo Fisher Scientific, Inc.	USD	5,497	2,933,144	0.60
Eli Lilly & Co.	USD	9,430	3,046,833	0.62	Toast, Inc. 'A'	USD	36,720	449,086	0.09
EOG Resources, Inc.	USD	32,248	3,650,151	0.74	Trade Desk, Inc. (The) 'A'	USD	10,950	444,679	0.09
Equity LifeStyle Properties, Inc., REIT	USD	28,677	2,028,611	0.41	Trimble, Inc.	USD	35,034	2,028,819	0.41
Estee Lauder Cos., Inc. (The) 'A'	USD	8,652	2,162,827	0.44	UiPath, Inc. 'A'	USD	83,220	1,538,738	0.31
Etsy, Inc.	USD	21,946	1,564,750	0.32	UnitedHealth Group, Inc.	USD	8,300	4,257,402	0.86
FedEx Corp.	USD	11,132	2,516,945	0.51	Veeva Systems, Inc. 'A'	USD	12,422	2,405,769	0.49
Fiserv, Inc.	USD	52,344	4,615,694	0.94	Vertex Pharmaceuticals, Inc.	USD	4,260	1,186,027	0.24
ForgeRock, Inc. 'A'	USD	79,977	1,697,112	0.34	Walmart, Inc.	USD	14,610	1,765,034	0.36
Fortinet, Inc.	USD	21,690	1,220,062	0.25	Wells Fargo & Co.	USD	96,851	3,733,606	0.76
General Electric Co.	USD	66,616	4,138,186	0.84	Welltower, Inc., REIT	USD	25,150	2,088,456	0.42
Goldman Sachs Group, Inc. (The)	USD	27,124	7,952,757	1.62	Weyerhaeuser Co., REIT	USD	30,172	983,004	0.20
HashiCorp, Inc. 'A'	USD	5,880	167,168	0.03	Workday, Inc. 'A'	USD	9,969	1,390,177	0.28
Home Depot, Inc. (The)	USD	5,020	1,351,384	0.27	Zoom Video Communications, Inc. 'A'	USD	21,210	2,266,501	0.46
Host Hotels & Resorts, Inc., REIT	USD	100,950	1,538,478	0.31				264,535,548	53.73
HubSpot, Inc.	USD	1,950	572,208	0.12	URUGUAY				
Huntington Bancshares, Inc.	USD	112,340	1,325,612	0.27	Dlocal Ltd.	USD	34,992	880,399	0.18
IDEX Corp.	USD	4,920	881,812	0.18				880,399	0.18
International Paper Co.	USD	35,990	1,504,022	0.31	VIETNAM				
Intuit, Inc.	USD	8,723	3,304,534	0.67	FPT Corp.	VND	442,800	1,743,978	0.36
Intuitive Surgical, Inc.	USD	14,014	2,777,995	0.56	Masan Group Corp.	VND	1,271,142	6,103,170	1.24
JPMorgan Chase & Co.	USD	24,150	2,687,170	0.55	Military Commercial Joint Stock Bank	VND	2,585,678	2,864,299	0.58
KKR & Co., Inc.	USD	48,709	2,196,776	0.45	Vietnam Technological & Commercial Joint Stock Bank	VND	462,000	704,078	0.14
Liberty Media Corp-Liberty Formula One 'C'	USD	29,190	1,838,386	0.37				11,415,525	2.32
Linde plc	USD	11,856	3,360,465	0.68	Total Equities			489,797,867	99.49
Live Nation Entertainment, Inc.	USD	20,330	1,653,439	0.34	Total Transferable securities and money market instruments admitted to an official exchange listing			489,797,867	99.49
Manhattan Associates, Inc.	USD	15,750	1,773,450	0.36				489,797,867	99.49
MarketAxess Holdings, Inc.	USD	6,165	1,595,070	0.32	Total Investments			489,797,867	99.49
Marsh & McLennan Cos., Inc.	USD	16,000	2,454,560	0.50					
Mastercard, Inc. 'A'	USD	9,436	2,932,992	0.60					
Meta Platforms, Inc. 'A'	USD	15,025	2,401,596	0.49					

Global Growth Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
USD	40,808	EUR	38,740	01/07/2022	J.P. Morgan	454	-
USD	2,485	GBP	2,034	01/07/2022	J.P. Morgan	12	-
Total Unrealised Gain on Forward Currency Exchange Contracts						466	-
USD	1,589	GBP	1,312	05/07/2022	J.P. Morgan	(6)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(6)	-
Net Unrealised Gain on Forward Currency Exchange Contracts						460	-

Cash	2,670,144	0.54
Other assets/(liabilities)	(152,150)	(0.03)
Total net assets	492,315,861	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	53.73
China	5.81
India	5.29
United Kingdom	4.78
Germany	4.69
Japan	2.75
Netherlands	2.64
Canada	2.62
Vietnam	2.32
Indonesia	1.94
France	1.73
Philippines	1.65
Switzerland	1.23
Brazil	1.17
Australia	1.08
Singapore	0.98
Sweden	0.84
Norway	0.70
Argentina	0.50
Hong Kong	0.44
Peru	0.44
Portugal	0.36
South Korea	0.33
Finland	0.33
Taiwan	0.27
Italy	0.24
South Africa	0.19
Spain	0.18
Uruguay	0.18
Nigeria	0.06
Turkey	0.02
Total Investments	99.49
Cash and Other assets/(liabilities)	0.51
Total	100.00

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

Global Impact Equity Fund

INVESTMENT OBJECTIVE

To have a positive impact on the environment and society by investing primarily in sustainable investments, where the companies' current or future business activities are expected to generate a positive impact whilst at the same time seeking to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares of companies which may be anywhere in the world, including emerging markets. The investment manager will focus on companies that it believes have the potential to create positive social or environmental impact through their products or services, and that appear to offer superior growth prospects and investment characteristics.

The fund invests primarily in equity and equity-related securities. Types of securities may include common shares, preferred shares, American Depositary Receipts (ADRs), European Depositary Receipts (EDRs) and Global Depositary Receipts (GDRs). Investments in China may include A and H shares. Investments in China A shares may be made through the Shanghai-Hong Kong Stock Connect or the Shenzhen-Hong Kong Stock Connect programs.

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

The fund may invest in securities whose underlying economic activities contribute to environmental objectives, as described in the Taxonomy regulation. As such, the fund is required to disclose its minimum Taxonomy alignment in this prospectus and to report its actual Taxonomy alignment (which may differ from the minimum) in the fund's annual report each year.

As well as investing in securities that contribute to environmental objectives, the fund may invest in securities that contribute to social or other objectives. No minimum exposure to an objective is imposed upon the fund, which means the fund may at times invest only in securities that contribute to non-environmental objectives. As a result, the fund's minimum proportion

of investments aligned to the Taxonomy regulation could be 0%. Therefore, the fund's minimum specified proportions of enabling and transitional activities as defined in the Taxonomy regulation could also be each 0%. As at the date of this prospectus, it is expected that the fund's exposure to Taxonomy-aligned investments is low (including enabling and transitional activities).

Due to the current regulatory framework, many companies in the fund's investible universe are not legally required to publish data on their Taxonomy aligned activities. It is expected that with the implementation of new regulations in the EU, such as the Corporate Sustainability Reporting Directive, the availability of data for EU issuers will change in the future. In the meantime, the investment manager relies on third party data providers to be able to supply further information and disclosures on the alignment of the fund with the Taxonomy regulation. More information on how and to what extent the fund will be able to make Taxonomy aligned investments will be disclosed in the prospectus following the entry into force of the Taxonomy related Regulatory Technical Standards. To the extent that the fund invests in companies with an environmental objective, the fund will review the alignment with the Taxonomy regulation as far as the underlying economic activities are in scope of the environmental objectives under the Taxonomy regulation.

The fund may use derivatives for hedging and efficient portfolio management. Any use of derivatives aims to be consistent with the fund's objective. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
ARGENTINA				
MercadoLibre, Inc.	USD	74	45,894	0.85
			45,894	0.85

Global Impact Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
CANADA				
Brookfield Renewable Partners LP	USD	2,888	99,607	1.84
Shopify, Inc. 'A'	CAD	1,044	32,851	0.61
Waste Connections, Inc.	USD	784	97,020	1.79
			229,478	4.24
CHINA				
JD Health International, Inc., Reg. S	HKD	5,550	42,905	0.79
Wuxi Biologics Cayman, Inc., Reg. S	HKD	8,000	72,350	1.34
			115,255	2.13
DENMARK				
ROCKWOOL A/S 'B'	DKK	339	75,100	1.39
			75,100	1.39
FRANCE				
EssilorLuxottica SA	EUR	555	81,747	1.51
Schneider Electric SE	EUR	756	87,665	1.62
			169,412	3.13
GERMANY				
Evotec SE	EUR	2,606	62,055	1.15
Sartorius AG Preference	EUR	177	61,508	1.14
			123,563	2.29
HONG KONG				
AIA Group Ltd.	HKD	10,200	109,869	2.03
			109,869	2.03
INDIA				
Axis Bank Ltd., Reg. S, GDR	USD	2,195	87,690	1.62
HDFC Bank Ltd., ADR	USD	2,409	130,978	2.42
			218,668	4.04
INDONESIA				
Bank Central Asia Tbk. PT	IDR	171,200	83,264	1.54
			83,264	1.54
JAPAN				
Daiichi Sankyo Co. Ltd.	JPY	3,700	93,125	1.72
Hamamatsu Photonics KK	JPY	1,700	65,430	1.21
Keyence Corp.	JPY	200	67,662	1.25
			226,217	4.18
NETHERLANDS				
ASML Holding NV	EUR	216	100,677	1.86
Koninklijke DSM NV	EUR	707	98,722	1.83
Shop Apotheke Europe NV, Reg. S	EUR	336	29,694	0.55
			229,093	4.24
NORWAY				
TOMRA Systems ASA	NOK	3,798	69,833	1.29
			69,833	1.29
SWEDEN				
Nibe Industrier AB 'B'	SEK	7,644	56,483	1.05
			56,483	1.05
SWITZERLAND				
Lonza Group AG	CHF	155	81,595	1.51
Sika AG	CHF	348	79,142	1.46
			160,737	2.97
TAIWAN				
Chaillease Holding Co. Ltd.	TWD	11,550	80,246	1.48
Taiwan Semiconductor Manufacturing Co. Ltd., ADR	USD	924	74,428	1.38
			154,674	2.86
UNITED KINGDOM				
Ashtead Group plc	GBP	1,868	77,025	1.42
AstraZeneca plc	GBP	530	68,971	1.28
Oxford Nanopore Technologies plc	GBP	6,755	22,917	0.42
			168,913	3.12

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
UNITED STATES OF AMERICA				
Agilent Technologies, Inc.	USD	826	96,824	1.79
Alexandria Real Estate Equities, Inc., REIT	USD	438	62,481	1.16
Atlassian Corp. plc 'A'	USD	411	74,862	1.38
Avantor, Inc.	USD	1,204	37,372	0.69
Badger Meter, Inc.	USD	1,037	81,757	1.51
Bright Horizons Family Solutions, Inc.	USD	766	64,941	1.20
Charles Schwab Corp. (The)	USD	1,778	108,956	2.01
Chart Industries, Inc.	USD	268	42,731	0.79
Danaher Corp.	USD	616	154,062	2.85
Eli Lilly & Co.	USD	309	99,838	1.85
Fortinet, Inc.	USD	1,540	86,625	1.60
Hubbell, Inc.	USD	502	89,060	1.65
HubSpot, Inc.	USD	216	63,383	1.17
IDEX Corp.	USD	422	75,635	1.40
Intuit, Inc.	USD	331	125,393	2.32
Intuitive Surgical, Inc.	USD	607	120,326	2.23
Linde plc	USD	447	126,698	2.34
MSA Safety, Inc.	USD	552	65,699	1.22
Mueller Water Products, Inc. 'A'	USD	7,569	87,195	1.61
NextEra Energy, Inc.	USD	2,180	166,857	3.09
Roper Technologies, Inc.	USD	236	92,009	1.70
Salesforce, Inc.	USD	623	101,019	1.87
ServiceNow, Inc.	USD	200	92,462	1.71
Shoals Technologies Group, Inc. 'A'	USD	2,409	37,340	0.69
SolarEdge Technologies, Inc.	USD	141	36,974	0.68
Stryker Corp.	USD	433	84,405	1.56
Synopsys, Inc.	USD	358	108,170	2.00
Tesla, Inc.	USD	127	85,564	1.58
Thermo Fisher Scientific, Inc.	USD	250	133,397	2.47
Trane Technologies plc	USD	1,047	134,424	2.49
Trex Co., Inc.	USD	934	49,679	0.92
Trimble, Inc.	USD	1,740	100,763	1.86
Veeva Systems, Inc. 'A'	USD	490	94,898	1.75
Zoetis, Inc.	USD	626	107,365	1.99
Zoom Video Communications, Inc. 'A'	USD	445	47,553	0.88
			3,136,717	58.01
Total Equities			5,373,170	99.36
Total Transferable securities and money market instruments admitted to an official exchange listing			5,373,170	99.36
Total Investments			5,373,170	99.36
Cash				
			34,332	0.63
Other assets/(liabilities)				
			172	0.01
Total net assets			5,407,674	100.00
Geographic Allocation of Portfolio				
				% of Net Assets
United States of America				58.01
Canada				4.24
Netherlands				4.24
Japan				4.18
India				4.04
France				3.13

Global Impact Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

	% of Net Assets
United Kingdom	3.12
Switzerland	2.97
Taiwan	2.86
Germany	2.29
China	2.13
Hong Kong	2.03
Indonesia	1.54
Denmark	1.39
Norway	1.29
Sweden	1.05
Argentina	0.85
Total Investments	99.36
Cash and Other assets/(liabilities)	0.64
Total	100.00

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

Global Natural Resources Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a widely diversified portfolio of shares of natural resources or commodities-related companies. The companies may be anywhere in the world, including emerging markets. The fund invests primarily in equity and equity-related securities of companies that own or develop natural resources and other basic commodities, such as common shares, preferred shares, warrants, American Depositary Receipts (ADRs), European Depositary Receipts (EDRs) and Global Depositary Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Convertible Bonds				
UNITED STATES OF AMERICA				
NextEra Energy, Inc. 5.279% 01/03/2023	USD	31,331	1,535,219	1.35
Southern Co. (The) 6.75% 01/08/2022	USD	19,465	1,027,557	0.91
			2,562,776	2.26
Total Convertible Bonds			2,562,776	2.26
Equities				
AUSTRALIA				
BHP Group Ltd.	AUD	99,190	2,782,672	2.46
IGO Ltd.	AUD	148,339	1,000,851	0.88
Northern Star Resources Ltd.	AUD	93,864	443,673	0.39
OZ Minerals Ltd.	AUD	57,722	699,993	0.62
Perseus Mining Ltd.	AUD	260,777	284,619	0.25
South32 Ltd.	AUD	308,659	826,167	0.73
			6,037,975	5.33
AUSTRIA				
Mayr Melnhof Karton AG	EUR	3,418	571,093	0.50
			571,093	0.50
CANADA				
Canadian Natural Resources Ltd.	CAD	19,640	1,059,147	0.93
Enbridge, Inc.	USD	12,067	506,633	0.45
Enerflex Ltd.	CAD	88,488	408,361	0.36
ERO Copper Corp.	CAD	35,799	306,259	0.27
Franco-Nevada Corp.	CAD	3,275	441,219	0.39
Nutrien Ltd.	USD	14,357	1,149,852	1.02
TC Energy Corp.	USD	20,493	1,054,775	0.93
Victoria Gold Corp.	CAD	18,600	148,014	0.13
Wesdome Gold Mines Ltd.	CAD	77,723	704,101	0.62
West Fraser Timber Co. Ltd.	CAD	5,494	408,904	0.36
			6,187,265	5.46
CHILE				
Sociedad Quimica y Minera de Chile SA, ADR Preference	USD	6,800	558,076	0.49
			558,076	0.49
DENMARK				
ROCKWOOL A/S 'B'	DKK	2,568	568,901	0.50
			568,901	0.50
FAROE ISLANDS				
Bakkafrost P/F	NOK	13,877	887,274	0.78
			887,274	0.78
FINLAND				
Stora Enso OYJ 'R'	EUR	16,782	260,909	0.23
UPM-Kymmene OYJ	EUR	34,999	1,050,702	0.93
			1,311,611	1.16
FRANCE				
Air Liquide SA	EUR	7,612	1,017,632	0.90
Legrand SA	EUR	8,083	589,219	0.52
Schneider Electric SE	EUR	6,518	755,819	0.67
TotalEnergies SE	EUR	102,197	5,377,070	4.74
Verallia SA, Reg. S	EUR	33,289	782,987	0.69
			8,522,727	7.52
ITALY				
Enel SpA	EUR	130,304	708,123	0.63
			708,123	0.63

Global Natural Resources Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
JAPAN				
Shin-Etsu Chemical Co. Ltd.	JPY	3,900	433,136	0.38
			433,136	0.38
MEXICO				
Grupo Mexico SAB de CV	MXN	207,992	876,791	0.77
			876,791	0.77
NETHERLANDS				
Akzo Nobel NV	EUR	16,987	1,071,600	0.95
Koninklijke DSM NV	EUR	2,775	387,489	0.34
Shell plc	GBP	52,369	1,363,700	1.20
			2,822,789	2.49
NORWAY				
Aker BP ASA	NOK	26,138	903,884	0.80
Aker BP ASA, SDR	SEK	31,275	1,016,729	0.90
Equinor ASA	NOK	107,481	3,732,544	3.29
TGS ASA	NOK	32,645	456,303	0.40
			6,109,460	5.39
PERU				
Southern Copper Corp.	USD	25,053	1,246,637	1.10
			1,246,637	1.10
PORTUGAL				
Galp Energia SGPS SA	EUR	129,081	1,499,227	1.32
			1,499,227	1.32
SPAIN				
Iberdrola SA	EUR	41,786	429,701	0.38
			429,701	0.38
SWEDEN				
Alfa Laval AB	SEK	27,273	647,706	0.57
Boliden AB	SEK	60,313	1,909,538	1.68
Epiroc AB 'B'	SEK	57,657	762,869	0.67
Sandvik AB	SEK	40,203	641,799	0.57
Svenska Cellulosa AB SCA 'B'	SEK	40,902	607,014	0.54
			4,568,926	4.03
SWITZERLAND				
Sika AG	CHF	2,693	612,436	0.54
			612,436	0.54
UNITED KINGDOM				
Mondi plc	GBP	42,674	742,816	0.66
Weir Group plc (The)	GBP	39,833	650,981	0.57
			1,393,797	1.23
UNITED STATES OF AMERICA				
AGCO Corp.	USD	5,245	511,020	0.45
Air Products and Chemicals, Inc.	USD	7,122	1,673,243	1.48
Alamo Group, Inc.	USD	2,868	325,834	0.29
Albemarle Corp.	USD	3,398	699,886	0.62
Ameren Corp.	USD	8,575	771,407	0.68
Avery Dennison Corp.	USD	4,213	676,776	0.60
Baker Hughes Co.	USD	36,704	1,099,652	0.97
Ball Corp.	USD	18,713	1,265,186	1.12
Cactus, Inc. 'A'	USD	21,085	873,973	0.77
Caterpillar, Inc.	USD	5,282	936,393	0.83
CF Industries Holdings, Inc.	USD	10,824	919,932	0.81
ChampionX Corp.	USD	33,374	667,480	0.59
Chart Industries, Inc.	USD	2,200	350,779	0.31
Chevron Corp.	USD	28,641	4,198,484	3.70
CMS Energy Corp.	USD	8,846	592,594	0.52
ConocoPhillips	USD	63,613	5,754,432	5.08

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Darling Ingredients, Inc.	USD	18,368	1,131,469	1.00
Deere & Co.	USD	3,085	909,180	0.80
Devon Energy Corp.	USD	52,772	2,941,511	2.59
Dominion Energy, Inc.	USD	9,045	716,726	0.63
Element Solutions, Inc.	USD	41,265	719,662	0.63
Entegris, Inc.	USD	5,047	463,870	0.41
EOG Resources, Inc.	USD	36,013	4,076,311	3.60
Equitrans Midstream Corp.	USD	86,500	557,493	0.49
FMC Corp.	USD	12,407	1,318,120	1.16
Halliburton Co.	USD	24,895	803,113	0.71
Hess Corp.	USD	21,116	2,285,596	2.02
Hubbell, Inc.	USD	6,033	1,070,315	0.94
International Flavors & Fragrances, Inc.	USD	5,100	594,048	0.52
International Paper Co.	USD	29,993	1,253,407	1.11
Liberty Oilfield Services, Inc. 'A'	USD	34,842	454,688	0.40
Linde plc	USD	10,448	2,961,381	2.61
Magnolia Oil & Gas Corp. 'A'	USD	53,570	1,172,647	1.03
Martin Marietta Materials, Inc.	USD	2,296	672,705	0.59
NextEra Energy, Inc.	USD	13,099	1,002,597	0.88
Norfolk Southern Corp.	USD	3,440	772,452	0.68
Packaging Corp. of America	USD	15,290	2,087,697	1.84
Pioneer Natural Resources Co.	USD	14,223	3,192,921	2.82
Quanta Services, Inc.	USD	6,930	831,184	0.73
Rayonier, Inc., REIT	USD	17,000	625,940	0.55
Reliance Steel & Aluminum Co.	USD	3,735	622,998	0.55
RPM International, Inc.	USD	21,430	1,671,111	1.47
Sempra Energy	USD	8,273	1,244,756	1.10
Sherwin-Williams Co. (The)	USD	11,433	2,514,803	2.22
Shoals Technologies Group, Inc. 'A'	USD	53,426	828,103	0.73
TechnipFMC plc	USD	83,585	572,557	0.51
Union Pacific Corp.	USD	3,911	822,092	0.73
Vulcan Materials Co.	USD	5,374	750,533	0.66
Westrock Co.	USD	15,394	604,984	0.53
Xcel Energy, Inc.	USD	7,679	541,139	0.48
			64,105,180	56.54
Total Equities			109,451,125	96.54
Total transferable securities and money market instruments admitted to an official exchange listing			112,013,901	98.80
Total Investments			112,013,901	98.80

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
USD	49	EUR	46	01/07/2022	J.P. Morgan	1	-
Net Unrealised Gain on Forward Currency Exchange Contracts						1	-

Cash	969,401	0.86
Other assets/(liabilities)	392,747	0.34
Total net assets	113,376,049	100.00

Global Natural Resources Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	58.80
France	7.52
Canada	5.46
Norway	5.39
Australia	5.33
Sweden	4.03
Netherlands	2.49
Portugal	1.32
United Kingdom	1.23
Finland	1.16
Peru	1.10
Faroe Islands	0.78
Mexico	0.77
Italy	0.63
Switzerland	0.54
Austria	0.50
Denmark	0.50
Chile	0.49
Japan	0.38
Spain	0.38
Total Investments	98.80
Cash and Other assets/(liabilities)	1.20
Total	100.00

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

Global Real Estate Securities Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares in the long term through both growth in the value of, and income from, its investments.

The fund is actively managed and invests mainly in a diversified portfolio of securities issued by real-estate related companies. The companies may be anywhere in the world, including emerging markets.

The fund invests primarily in equity and equity-related securities of companies that commit most of their assets to, or derive most of their revenues or profits from, real-estate related activities. These activities may include owning, operating, managing, financing, servicing, developing, acquiring or selling real estate. The portfolio may include investments in real estate operating companies (REOCs), real estate investment trusts (REITs) or similar entities. The fund may invest in common shares, preferred shares, warrants, American Depository Receipts (ADRs), European Depository Receipts (EDRs) and Global Depository Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
AUSTRALIA				
Goodman Group, REIT	AUD	17,031	207,703	1.81
Scentre Group, REIT	AUD	93,424	165,398	1.44
			373,101	3.25
BELGIUM				
Warehouses De Pauw CVA, REIT	EUR	4,166	129,754	1.13
			129,754	1.13
CANADA				
Canadian Apartment Properties REIT	CAD	2,799	94,262	0.82
Summit Industrial Income REIT	CAD	20,605	264,652	2.31
			358,914	3.13
CHINA				
China Resources Mixc Lifestyle Services Ltd., Reg. S	HKD	12,000	59,012	0.51
Huazhu Group Ltd.	HKD	23,820	90,480	0.79
			149,492	1.30
FINLAND				
Kojamo OYJ	EUR	9,533	163,055	1.42
			163,055	1.42
FRANCE				
Gecina SA, REIT	EUR	640	58,733	0.51
			58,733	0.51
GERMANY				
Vonovia SE	EUR	1,784	54,096	0.47
			54,096	0.47
HONG KONG				
Hongkong Land Holdings Ltd.	USD	50,900	254,881	2.22
Sun Hung Kai Properties Ltd.	HKD	15,000	176,629	1.54
Wharf Real Estate Investment Co. Ltd.	HKD	13,000	61,810	0.54
			493,320	4.30
JAPAN				
Daiwa Office Investment Corp., REIT	JPY	28	143,169	1.25
Hoshino Resorts REIT, Inc.	JPY	12	57,820	0.51
Industrial & Infrastructure Fund Investment Corp., REIT	JPY	136	179,257	1.56
Katitas Co. Ltd.	JPY	3,400	72,579	0.63
Kyoritsu Maintenance Co. Ltd.	JPY	3,700	136,781	1.19
Mitsui Fudosan Co. Ltd.	JPY	17,500	374,073	3.26
Mitsui Fudosan Logistics Park, Inc., REIT	JPY	29	109,360	0.95
Tokyo Tatemono Co. Ltd.	JPY	9,100	124,651	1.09
			1,197,690	10.44
LUXEMBOURG				
Shurgard Self Storage SA	EUR	1,554	71,549	0.63
			71,549	0.63
SINGAPORE				
CapitaLand Integrated Commercial Trust, REIT	SGD	88,700	137,871	1.20
Digital Core REIT Management Pte. Ltd.	USD	211,300	162,477	1.42
Lendlease Global Commercial REIT	SGD	132,262	75,349	0.66
			375,697	3.28
SPAIN				
Cellnex Telecom SA, Reg. S	EUR	2,882	108,886	0.95
			108,886	0.95
SWEDEN				
Fabege AB	SEK	15,533	145,835	1.27
			145,835	1.27

Global Real Estate Securities Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
UNITED KINGDOM				
Big Yellow Group plc, REIT	GBP	4,592	73,259	0.64
Derwent London plc, REIT	GBP	5,173	165,056	1.44
Great Portland Estates plc, REIT	GBP	20,855	146,450	1.27
InterContinental Hotels Group plc	GBP	3,282	171,886	1.50
Persimmon plc	GBP	3,572	79,942	0.70
UNITE Group plc (The), REIT	GBP	7,912	102,366	0.89
			738,959	6.44
UNITED STATES OF AMERICA				
Acadia Realty Trust, REIT	USD	8,549	129,261	1.13
Alexandria Real Estate Equities, Inc., REIT	USD	1,763	251,492	2.19
American Homes 4 Rent, REIT 'A'	USD	7,839	274,757	2.40
Apartment Income REIT Corp.	USD	2,118	87,346	0.76
Apple Hospitality REIT, Inc.	USD	9,944	142,895	1.25
AvalonBay Communities, Inc., REIT	USD	1,905	367,875	3.21
Camden Property Trust, REIT	USD	1,623	217,352	1.90
CubeSmart, REIT	USD	7,273	310,121	2.70
Douglas Emmett, Inc., REIT	USD	3,813	84,344	0.74
Equinix, Inc., REIT	USD	970	631,247	5.50
Equity LifeStyle Properties, Inc., REIT	USD	5,259	372,022	3.24
Equity Residential, REIT	USD	4,633	331,398	2.89
Essex Property Trust, Inc., REIT	USD	1,092	283,429	2.47
Federal Realty OP LP, REIT	USD	607	57,738	0.50
Healthcare Trust of America, Inc., REIT 'A'	USD	3,410	96,469	0.84
Hilton Worldwide Holdings, Inc.	USD	1,159	127,386	1.11
Kilroy Realty Corp., REIT	USD	1,625	82,810	0.72
Kimco Realty Corp., REIT	USD	5,926	116,979	1.02
Marriott International, Inc. 'A'	USD	715	95,810	0.84
Pebblebrook Hotel Trust, REIT	USD	7,024	113,999	0.99
Prologis, Inc., REIT	USD	6,320	731,224	6.37
Public Storage, REIT	USD	1,768	549,671	4.79
Regency Centers Corp., REIT	USD	3,646	215,114	1.88
Rexford Industrial Realty, Inc., REIT	USD	4,370	250,314	2.18
Simon Property Group, Inc., REIT	USD	2,390	225,281	1.96
SL Green Realty Corp., REIT	USD	2,082	95,168	0.83
Terreno Realty Corp., REIT	USD	3,506	196,476	1.71
Welltower, Inc., REIT	USD	6,057	502,973	4.39
			6,940,951	60.51
Total Equities			11,360,032	99.03
Total Transferable securities and money market instruments admitted to an official exchange listing			11,360,032	99.03
Total Investments			11,360,032	99.03

Cash	193,005	1.68
Other assets/(liabilities)	(81,357)	(0.71)
Total net assets	11,471,680	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	60.51
Japan	10.44
United Kingdom	6.44
Hong Kong	4.30
Singapore	3.28
Australia	3.25
Canada	3.13
Finland	1.42
China	1.30
Sweden	1.27
Belgium	1.13
Spain	0.95
Luxembourg	0.63
France	0.51
Germany	0.47
Total Investments	99.03
Cash and Other assets/(liabilities)	0.97
Total	100.00

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

Global Select Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a high conviction portfolio of shares of companies anywhere in the world, including emerging markets.

The fund invests primarily in equity and equity-related securities. Types of securities may include common shares, preferred shares, American Depositary Receipts (ADRs), European Depositary Receipts (EDRs) and Global Depositary Receipts (GDRs). Investment in China A shares may be made through the Shanghai-Hong Kong Stock Connect or the Shenzhen-Hong Kong Stock Connect programs.

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
ARGENTINA				
Tenaris SA	EUR	6,756	87,160	1.20
			87,160	1.20
CANADA				
Canadian Pacific Railway Ltd.	USD	2,800	193,200	2.67
			193,200	2.67
CHINA				
Gree Electric Appliances, Inc. of Zhuhai 'A'	CNY	18,800	94,500	1.31
			94,500	1.31
FRANCE				
Capgemini SE	EUR	1,014	173,173	2.39
EssilorLuxottica SA	EUR	993	146,261	2.02
LVMH Moët Hennessy Louis Vuitton SE	EUR	358	213,943	2.96
			533,377	7.37
GERMANY				
Bayer AG	EUR	1,846	108,587	1.50
			108,587	1.50
JAPAN				
Nippon Steel Corp.	JPY	6,400	88,797	1.23
Suzuki Motor Corp.	JPY	5,600	174,455	2.41
			263,252	3.64
NETHERLANDS				
ASML Holding NV	EUR	319	148,685	2.06
Koninklijke DSM NV	EUR	1,359	189,765	2.62
			338,450	4.68
SWITZERLAND				
Partners Group Holding AG	CHF	156	138,023	1.91
			138,023	1.91
TAIWAN				
Taiwan Semiconductor Manufacturing Co. Ltd., ADR	USD	2,102	169,316	2.34
			169,316	2.34
UNITED KINGDOM				
Ashted Group plc	GBP	4,655	191,944	2.65
London Stock Exchange Group plc	GBP	2,035	188,113	2.60
Rentokil Initial plc	GBP	26,531	151,401	2.09
			531,458	7.34
UNITED STATES OF AMERICA				
Advanced Micro Devices, Inc.	USD	1,686	128,928	1.78
Alphabet, Inc. 'C'	USD	121	262,824	3.63
AvalonBay Communities, Inc., REIT	USD	1,149	221,883	3.07
Baker Hughes Co.	USD	3,094	92,696	1.28
Charles Schwab Corp. (The)	USD	3,436	210,558	2.91
Danaher Corp.	USD	1,624	406,162	5.61
Eli Lilly & Co.	USD	782	252,664	3.49
Equifax, Inc.	USD	600	106,500	1.47
General Electric Co.	USD	2,107	130,887	1.81
Intuit, Inc.	USD	556	210,630	2.91
KKR & Co., Inc.	USD	2,972	134,037	1.85
Liberty Media Corp-Liberty Formula One 'C'	USD	4,458	280,765	3.88
Microsoft Corp.	USD	1,400	356,594	4.93
NextEra Energy, Inc.	USD	3,605	275,927	3.81
Sherwin-Williams Co. (The)	USD	889	195,545	2.70
Southwest Airlines Co.	USD	5,103	178,452	2.47

Global Select Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Synopsys, Inc.	USD	601	181,592	2.51
T-Mobile US, Inc.	USD	2,390	319,328	4.41
Trane Technologies plc	USD	2,237	287,209	3.97
UnitedHealth Group, Inc.	USD	544	279,039	3.86
Valero Energy Corp.	USD	700	75,670	1.05
			4,587,890	63.40
Total Equities			7,045,213	97.36
Total Transferable securities and money market instruments admitted to an official exchange listing			7,045,213	97.36
Total Investments			7,045,213	97.36

Cash			212,159	2.93
Other assets/(liabilities)			(20,908)	(0.29)
Total net assets			7,236,464	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	63.40
France	7.37
United Kingdom	7.34
Netherlands	4.68
Japan	3.64
Canada	2.67
Taiwan	2.34
Switzerland	1.91
Germany	1.50
China	1.31
Argentina	1.20
Total Investments	97.36
Cash and Other assets/(liabilities)	2.64
Total	100.00

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

Global Technology Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares of technology development or utilisation companies, with a focus on leading global technology companies. The companies may be anywhere in the world, including emerging markets.

The fund invests primarily in equity and equity-related securities of technology-focused companies, such as common shares, preferred shares, warrants, American Depository Receipts (ADRs), European Depository Receipts (EDRs) and Global Depository Receipts (GDRs). In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
ARGENTINA				
MercadoLibre, Inc.	USD	1,587	984,241	0.19
			984,241	0.19
CANADA				
Shopify, Inc. 'A'	USD	607,330	19,106,602	3.77
			19,106,602	3.77
CHINA				
Glodon Co. Ltd. 'A'	CNY	1,086,900	8,821,785	1.74
Tencent Holdings Ltd.	HKD	131,700	5,883,333	1.16
			14,705,118	2.90
NETHERLANDS				
Adyen NV, Reg. S	EUR	6,846	9,805,500	1.93
ASML Holding NV	EUR	45,116	21,028,352	4.15
			30,833,852	6.08
SINGAPORE				
Sea Ltd., ADR	USD	193,082	12,797,475	2.53
			12,797,475	2.53
TAIWAN				
Taiwan Semiconductor Manufacturing Co. Ltd.	TWD	1,302,000	20,573,282	4.06
			20,573,282	4.06
UNITED KINGDOM				
Wise plc 'A'	GBP	417,420	1,471,458	0.29
			1,471,458	0.29
UNITED STATES OF AMERICA				
Amazon.com, Inc.	USD	242,880	25,147,795	4.96
Atlassian Corp. plc 'A'	USD	257,935	46,981,571	9.27
Bill.com Holdings, Inc.	USD	126,399	13,536,069	2.67
Braze, Inc. 'A'	USD	20,674	695,680	0.14
Confluent, Inc. 'A'	USD	232,197	5,252,296	1.04
CrowdStrike Holdings, Inc. 'A'	USD	65,251	10,806,871	2.13
DoorDash, Inc. 'A'	USD	279,183	17,331,681	3.42
Etsy, Inc.	USD	7,286	519,492	0.10
Five9, Inc.	USD	134,701	12,259,138	2.42
HashiCorp, Inc. 'A'	USD	38,063	1,082,131	0.21
HubSpot, Inc.	USD	111,381	32,683,641	6.45
Intuit, Inc.	USD	21,328	8,079,686	1.59
Legalzoom.com, Inc.	USD	134,417	1,449,015	0.29
MongoDB, Inc.	USD	117,524	30,261,255	5.97
NVIDIA Corp.	USD	144,329	21,689,762	4.28
Okta, Inc.	USD	129,911	11,469,842	2.26
Opendoor Technologies, Inc.	USD	488,850	2,199,825	0.43
Paylocity Holding Corp.	USD	83,357	14,430,764	2.85
Rent the Runway, Inc. 'A'	USD	117,838	381,795	0.08
ROBLOX Corp. 'A'	USD	617,209	19,892,646	3.93
Salesforce, Inc.	USD	110,598	17,933,466	3.54
ServiceNow, Inc.	USD	71,597	33,100,009	6.53
Snowflake, Inc. 'A'	USD	153,271	21,162,127	4.18
Synopsys, Inc.	USD	49,053	14,821,364	2.92
Tesla, Inc.	USD	44,040	29,671,069	5.85
Toast, Inc. 'A'	USD	9,067	110,889	0.02
Twilio, Inc. 'A'	USD	26,740	2,195,621	0.43
Zoom Video Communications, Inc. 'A'	USD	91,240	9,749,906	1.92
			404,895,406	79.88
Total Equities			505,367,434	99.70
Total Transferable securities and money market instruments admitted to an official exchange listing			505,367,434	99.70
Total Investments			505,367,434	99.70

Global Technology Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
CHF	179,000	USD	187,098	29/07/2022	Bank of America	534	-
CHF	2,201,719	USD	2,283,576	29/07/2022	Morgan Stanley	24,320	0.01
USD	237,890	CHF	226,808	29/07/2022	J.P. Morgan	144	-
USD	28,381	CNH	190,000	29/07/2022	J.P. Morgan	18	-
USD	25,353	EUR	24,068	01/07/2022	J.P. Morgan	282	-
USD	45,424	EUR	43,399	05/07/2022	J.P. Morgan	214	-
USD	132,890	EUR	126,000	29/07/2022	HSBC	1,416	-
USD	1,700,462	EUR	1,613,351	29/07/2022	J.P. Morgan	17,026	-
USD	2,396,833	EUR	2,291,000	29/07/2022	UBS	6,311	-
USD	22,635	GBP	18,526	01/07/2022	J.P. Morgan	108	-
USD	53,972	GBP	44,000	29/07/2022	J.P. Morgan	446	-
USD	1,963,551	TWD	58,307,644	29/07/2022	Credit Suisse	2,115	-
USD	23,745	TWD	701,000	29/07/2022	HSBC	164	-
Total Unrealised Gain on Forward Currency Exchange Contracts						53,098	0.01
CNH	204,000	USD	30,516	29/07/2022	J.P. Morgan	(63)	-
EUR	33,477	USD	35,264	01/07/2022	J.P. Morgan	(392)	-
EUR	2,661,000	USD	2,814,196	29/07/2022	Deutsche Bank	(37,601)	(0.01)
EUR	38,583,362	USD	40,693,101	29/07/2022	HSBC	(433,666)	(0.09)
EUR	1,052,911	USD	1,114,624	29/07/2022	J.P. Morgan	(15,974)	-
TWD	3,347,000	USD	113,071	29/07/2022	J.P. Morgan	(479)	-
USD	7,886	CHF	7,544	29/07/2022	J.P. Morgan	(22)	-
USD	790,637	CNH	5,304,400	29/07/2022	J.P. Morgan	(1,188)	-
USD	250	GBP	206	05/07/2022	J.P. Morgan	(1)	-
USD	24,246	GBP	20,000	29/07/2022	J.P. Morgan	(84)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(489,470)	(0.10)
Net Unrealised Loss on Forward Currency Exchange Contracts						(436,372)	(0.09)

Cash	5,749,858	1.13
Other assets/(liabilities)	(4,235,705)	(0.83)
Total net assets	506,881,587	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	79.88
Netherlands	6.08
Taiwan	4.06
Canada	3.77
China	2.90
Singapore	2.53
United Kingdom	0.29
Argentina	0.19
Total Investments	99.70
Cash and Other assets/(liabilities)	0.30
Total	100.00

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

Global Value Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a widely diversified portfolio of undervalued shares of companies anywhere in the world, including emerging markets.

The fund invests primarily in undervalued equity and equity-related securities such as common shares, preferred shares, warrants, American Depository Receipts (ADRs), European Depository Receipts (EDRs) and Global Depository Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
AUSTRIA				
BAWAG Group AG, Reg. S	EUR	103,015	4,339,521	0.74
			4,339,521	0.74
BRAZIL				
Banco BTG Pactual SA	BRL	706,300	2,958,099	0.50
Marcopolo SA Preference	BRL	5,805,054	2,751,734	0.47
			5,709,833	0.97
CANADA				
Air Canada	CAD	203,284	2,492,744	0.42
Canadian Pacific Railway Ltd.	USD	85,372	5,890,668	1.00
Definity Financial Corp.	CAD	67,926	1,717,498	0.29
Franco-Nevada Corp.	CAD	66,253	8,925,818	1.52
GFL Environmental, Inc.	CAD	152,085	3,874,935	0.66
Sun Life Financial, Inc.	CAD	117,381	5,294,076	0.90
			28,195,739	4.79
CHINA				
Baidu, Inc., ADR	USD	26,362	3,879,959	0.66
JOYY, Inc., ADR	USD	54,075	1,599,538	0.27
Ping An Insurance Group Co. of China Ltd. 'H'	HKD	577,000	3,907,132	0.66
Tongcheng Travel Holdings Ltd., Reg. S	HKD	2,450,000	5,218,826	0.89
Yangzijiang Shipbuilding Holdings Ltd.	SGD	4,862,300	3,236,298	0.55
			17,841,753	3.03
DENMARK				
Scandinavian Tobacco Group A/S, Reg. S 'A'	DKK	212,780	4,156,616	0.71
			4,156,616	0.71
FRANCE				
Airbus SE	EUR	53,653	5,111,023	0.87
Sanofi	EUR	83,895	8,434,970	1.43
			13,545,993	2.30
GERMANY				
Allianz SE	EUR	27,721	5,209,832	0.88
Daimler Truck Holding AG	EUR	163,844	4,163,528	0.71
Fresenius SE & Co. KGaA	EUR	119,513	3,581,667	0.61
			12,955,027	2.20
INDIA				
ICICI Bank Ltd., ADR	USD	258,988	4,558,189	0.77
Shriram Transport Finance Co. Ltd.	INR	177,705	2,869,597	0.49
			7,427,786	1.26
ISRAEL				
Teva Pharmaceutical Industries Ltd., ADR	USD	363,599	2,770,624	0.47
			2,770,624	0.47
ITALY				
Stellantis NV	EUR	247,588	3,011,814	0.51
			3,011,814	0.51
JAPAN				
AGC, Inc.	JPY	100,600	3,509,714	0.60
Astellas Pharma, Inc.	JPY	380,000	5,894,108	1.00
Descente Ltd.	JPY	78,200	1,788,973	0.30
Fujitsu Ltd.	JPY	33,500	4,149,203	0.71
Hikari Tsushin, Inc.	JPY	33,500	3,413,359	0.58
ITOCHU Corp.	JPY	161,200	4,323,722	0.74
MatsukiyoCocokara & Co.	JPY	98,400	3,956,632	0.67
Nippon Steel Corp.	JPY	216,800	3,008,008	0.51

Global Value Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets		
Nippon Telegraph & Telephone Corp.	JPY	241,400	6,911,735	1.17	Microsoft Corp.	USD	39,037	9,943,114	1.69		
Renesas Electronics Corp.	JPY	453,800	4,076,881	0.69	Morgan Stanley	USD	79,967	5,993,527	1.02		
TDK Corp.	JPY	129,700	3,960,307	0.67	NextEra Energy, Inc.	USD	133,559	10,222,606	1.74		
			44,992,642	7.64	PACCAR, Inc.	USD	57,828	4,711,825	0.80		
KAZAKHSTAN					Packaging Corp. of America	USD	38,475	5,253,377	0.89		
NAC Kazatomprom JSC, Reg. S, GDR	USD	93,268	2,372,738	0.40	Pfizer, Inc.	USD	157,214	8,068,222	1.37		
			2,372,738	0.40	PG&E Corp.	USD	404,697	3,966,031	0.67		
MEXICO					Public Service Enterprise Group, Inc.	USD	153,817	9,605,872	1.63		
Fresnillo plc	GBP	398,041	3,713,952	0.63	QUALCOMM, Inc.	USD	48,823	6,151,698	1.04		
			3,713,952	0.63	RenaissanceRe Holdings Ltd.	USD	31,115	4,820,025	0.82		
NETHERLANDS					Salesforce, Inc.	USD	35,047	5,682,871	0.97		
AerCap Holdings NV	USD	94,271	3,672,798	0.62	Scotts Miracle-Gro Co. (The)	USD	25,940	2,032,918	0.35		
ING Groep NV	EUR	457,823	4,437,559	0.75	Sempra Energy	USD	71,702	10,788,283	1.83		
Koninklijke Philips NV	EUR	184,411	3,883,208	0.66	Southern Co. (The)	USD	160,175	11,335,585	1.93		
Prosus NV	EUR	80,961	5,168,027	0.88	State Street Corp.	USD	88,074	5,347,853	0.91		
			17,161,592	2.91	Thermo Fisher Scientific, Inc.	USD	20,980	11,194,718	1.90		
NORWAY					T-Mobile US, Inc.	USD	70,711	9,447,697	1.60		
Aker BP ASA, SDR	SEK	103,631	3,368,973	0.57	United Parcel Service, Inc. 'B'	USD	25,219	4,499,322	0.76		
Grieg Seafood ASA	NOK	275,890	3,895,266	0.66	UnitedHealth Group, Inc.	USD	32,979	16,916,248	2.87		
TGS ASA	NOK	199,543	2,789,156	0.48	Univar Solutions, Inc.	USD	116,289	2,866,524	0.49		
			10,053,395	1.71	Walmart, Inc.	USD	77,684	9,385,004	1.59		
PORTUGAL					Wells Fargo & Co.	USD	214,679	8,275,875	1.41		
Galp Energia SGPS SA	EUR	487,677	5,664,183	0.96	Welltower, Inc., REIT	USD	60,115	4,991,950	0.85		
			5,664,183	0.96				353,307,410	60.01		
SWITZERLAND					VIETNAM						
Zurich Insurance Group AG	CHF	13,726	5,896,875	1.00	FPT Corp.	VND	1,035,720	4,079,207	0.69		
			5,896,875	1.00				4,079,207	0.69		
UNITED KINGDOM					Total Equities			574,196,986	97.52		
ASOS plc	GBP	75,928	756,158	0.13	Total Transferable securities and money market instruments admitted to an official exchange listing			574,196,986	97.52		
AstraZeneca plc	GBP	97,985	12,751,197	2.17	Total Investments			574,196,986	97.52		
Compass Group plc	GBP	255,591	5,170,051	0.88							
Direct Line Insurance Group plc	GBP	1,536,187	4,711,027	0.80							
Informa plc	GBP	567,072	3,611,853	0.61							
			27,000,286	4.59							
UNITED STATES OF AMERICA					Forward Currency Exchange Contracts						
AbbVie, Inc.	USD	82,938	12,614,040	2.14	Currency	Amount	Currency	Amount	Maturity	Unrealised	% of Net
Albemarle Corp.	USD	16,801	3,460,502	0.59	Purchased	Purchased	Sold	Sold	Date	Gain/(Loss)	Assets
Alphabet, Inc. 'A'	USD	4,091	8,827,478	1.50						USD	
American International Group, Inc.	USD	134,086	6,662,733	1.13	HKD	53,000	USD	6,759	29/07/2022	J.P. Morgan	1
Becton Dickinson and Co.	USD	52,223	12,942,426	2.20	JPY	838,000	USD	6,165	29/07/2022	State Street	11
Best Buy Co., Inc.	USD	33,081	2,152,911	0.37	USD	18,087	BRL	88,000	05/07/2022	J.P. Morgan	1,339
Bright Horizons Family Solutions, Inc.	USD	29,572	2,507,114	0.43	USD	24,092	BRL	126,000	02/08/2022	J.P. Morgan	318
Broadcom, Inc.	USD	13,683	6,603,142	1.12	USD	19,211	DKK	135,800	29/07/2022	Morgan Stanley	161
Centene Corp.	USD	94,577	8,005,943	1.36	USD	89,331	EUR	84,803	01/07/2022	J.P. Morgan	994
CF Industries Holdings, Inc.	USD	51,871	4,408,516	0.75	USD	182,045	EUR	173,632	05/07/2022	J.P. Morgan	1,167
Chevron Corp.	USD	123,171	18,055,637	3.07	USD	152,612	EUR	144,700	29/07/2022	HSBC	1,626
Chubb Ltd.	USD	54,767	10,496,643	1.78	USD	11,629	EUR	11,000	29/07/2022	J.P. Morgan	152
Citigroup, Inc.	USD	107,799	4,904,855	0.83	USD	550,183	GBP	450,297	01/07/2022	J.P. Morgan	2,630
Elevariance Health, Inc.	USD	26,782	13,009,624	2.21	USD	133,397	GBP	109,200	29/07/2022	J.P. Morgan	554
Fiserv, Inc.	USD	55,856	4,925,382	0.84	USD	10,644	INR	835,300	29/07/2022	Morgan Stanley	98
FMC Corp.	USD	47,838	5,082,309	0.86	USD	203,859	JPY	27,565,200	29/07/2022	Morgan Stanley	711
General Electric Co.	USD	111,363	6,917,870	1.17	USD	21,896	SEK	222,500	29/07/2022	State Street	238
Goldman Sachs Group, Inc. (The)	USD	17,269	5,063,271	0.86	USD	5,036	SGD	7,000	29/07/2022	Standard Chartered	10
Hartford Financial Services Group, Inc. (The)	USD	92,473	5,900,702	1.00							
Johnson & Johnson	USD	74,150	13,073,387	2.22	Total Unrealised Gain on Forward Currency Exchange Contracts					10,010	-
Keurig Dr Pepper, Inc.	USD	292,982	10,324,686	1.75	BRL	88,000	USD	16,967	05/07/2022	J.P. Morgan	(219)
L3Harris Technologies, Inc.	USD	36,265	8,587,552	1.46	DKK	4,000	USD	570	29/07/2022	J.P. Morgan	(9)
Liberty Oilfield Services, Inc. 'A'	USD	283,017	3,693,372	0.63	EUR	1,885	USD	1,984	01/07/2022	J.P. Morgan	(20)
Meta Platforms, Inc. 'A'	USD	22,436	3,586,170	0.61	EUR	770,476	USD	812,606	29/07/2022	HSBC	(8,660)
					EUR	48,000	USD	50,706	29/07/2022	J.P. Morgan	(621)

Global Value Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
EUR	3,000	USD	3,178	29/07/2022	State Street	(48)	-
SEK	31,000	USD	3,065	29/07/2022	J.P. Morgan	(47)	-
SGD	123,000	USD	88,683	29/07/2022	J.P. Morgan	(371)	-
SGD	2,180,622	USD	1,568,671	29/07/2022	Standard Chartered	(3,026)	-
USD	98,388	CAD	127,500	29/07/2022	J.P. Morgan	(499)	-
USD	26,241	CHF	25,300	29/07/2022	Morgan Stanley	(280)	-
USD	275,269	GBP	227,243	05/07/2022	J.P. Morgan	(1,057)	-
USD	44,510	HKD	349,000	29/07/2022	Morgan Stanley	(6)	-
USD	6,222	JPY	846,000	29/07/2022	J.P. Morgan	(12)	-
USD	29,665	NOK	295,700	29/07/2022	BNP Paribas	(170)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(15,045)	-
Net Unrealised Loss on Forward Currency Exchange Contracts						(5,035)	-

Cash	11,345,518	1.93
Other assets/(liabilities)	3,250,746	0.55
Total net assets	588,793,250	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	60.01
Japan	7.64
Canada	4.79
United Kingdom	4.59
China	3.03
Netherlands	2.91
France	2.30
Germany	2.20
Norway	1.71
India	1.26
Switzerland	1.00
Brazil	0.97
Portugal	0.96
Austria	0.74
Denmark	0.71
Vietnam	0.69
Mexico	0.63
Italy	0.51
Israel	0.47
Kazakhstan	0.40
Total Investments	97.52
Cash and Other assets/(liabilities)	2.48
Total	100.00

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

Japanese Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a widely diversified portfolio of shares of companies in Japan.

The fund invests primarily in equity and equity-related securities of companies that are either incorporated in Japan or conduct most of their business there. Types of securities may include common shares, preferred shares, warrants, American Depository Receipts (ADRs), European Depository Receipts (EDRs) and Global Depository Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
JAPAN				
Aruhi Corp.	JPY	260,300	1,855,341	0.21
Astellas Pharma, Inc.	JPY	828,300	12,333,661	1.40
Benefit One, Inc.	JPY	265,200	3,391,959	0.38
Chugai Pharmaceutical Co. Ltd.	JPY	476,400	11,639,471	1.32
Coconala, Inc.	JPY	370,800	1,294,831	0.15
CyberAgent, Inc.	JPY	498,800	4,729,449	0.54
Da-ichi Life Holdings, Inc.	JPY	288,500	5,073,133	0.58
Daiichi Sankyo Co. Ltd.	JPY	809,800	19,566,514	2.22
Daikin Industries Ltd.	JPY	99,000	15,057,511	1.71
Daio Paper Corp.	JPY	3,065,200	30,511,880	3.46
Demae-Can Co. Ltd.	JPY	379,700	1,146,825	0.13
Disco Corp.	JPY	28,600	6,459,677	0.73
Eisai Co. Ltd.	JPY	298,000	12,015,963	1.36
Ezaki Glico Co. Ltd.	JPY	282,200	7,811,859	0.89
Fancl Corp.	JPY	588,500	10,273,719	1.17
FANUC Corp.	JPY	98,700	14,688,723	1.67
Fast Retailing Co. Ltd.	JPY	37,400	18,648,090	2.12
Freee KK	JPY	259,200	5,954,688	0.68
Fujitec Co. Ltd.	JPY	477,000	10,060,605	1.14
GMO Financial Gate, Inc.	JPY	31,700	2,727,414	0.31
GMO Payment Gateway, Inc.	JPY	110,400	7,407,381	0.84
Hamamatsu Photonics KK	JPY	296,500	10,955,196	1.24
Hikari Tsushin, Inc.	JPY	182,100	17,812,177	2.02
Hino Motors Ltd.	JPY	2,607,700	12,750,254	1.45
Hoshino Resorts REIT, Inc.	JPY	4,111	19,015,836	2.16
Hoshizaki Corp.	JPY	1,608,700	45,701,845	5.19
Industrial & Infrastructure Fund Investment Corp., REIT	JPY	3,835	4,852,569	0.55
Isuzu Motors Ltd.	JPY	1,018,000	10,686,546	1.21
ITOCHU Corp.	JPY	227,400	5,855,353	0.66
JINS Holdings, Inc.	JPY	141,200	4,238,947	0.48
JMDC, Inc.	JPY	154,500	6,386,702	0.72
Kansai Paint Co. Ltd.	JPY	1,112,900	13,493,967	1.53
KDDI Corp.	JPY	197,300	5,968,694	0.68
Keyence Corp.	JPY	86,100	27,963,142	3.17
Kubota Corp.	JPY	424,000	6,018,175	0.68
Kyowa Kirin Co. Ltd.	JPY	646,800	13,902,380	1.58
LITALICO, Inc.	JPY	76,500	1,142,002	0.13
M3, Inc.	JPY	118,700	3,244,052	0.37
MatsukiyoCocokara & Co.	JPY	477,000	18,412,754	2.09
Medley, Inc.	JPY	134,700	2,522,089	0.29
Mercari, Inc.	JPY	193,900	2,650,324	0.30
Mitsubishi Electric Corp.	JPY	2,461,500	25,090,716	2.85
Mitsubishi UFJ Financial Group, Inc.	JPY	848,900	4,339,249	0.49
Mitsui Fudosan Co. Ltd.	JPY	132,000	2,708,706	0.31
Miura Co. Ltd.	JPY	751,500	14,140,350	1.61
Money Forward, Inc.	JPY	201,000	4,753,884	0.54
Murata Manufacturing Co. Ltd.	JPY	275,000	14,245,833	1.62
Nihon M&A Center Holdings, Inc.	JPY	176,700	1,775,782	0.20
Nintendo Co. Ltd.	JPY	53,300	21,957,307	2.49
Nippon Ceramic Co. Ltd.	JPY	390,100	5,600,006	0.64
Nippon Paint Holdings Co. Ltd.	JPY	1,554,800	11,012,687	1.25
Nippon Sanso Holdings Corp.	JPY	265,000	4,026,473	0.46

Japanese Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Nippon Seiki Co. Ltd.	JPY	1,037,500	6,299,961	0.72
Nippon Steel Corp.	JPY	382,600	5,096,060	0.58
Nippon Telegraph & Telephone Corp.	JPY	1,195,200	32,851,880	3.73
Oriental Land Co. Ltd.	JPY	103,800	13,795,511	1.57
Pan Pacific International Holdings Corp.	JPY	1,228,500	18,667,299	2.12
Pigeon Corp.	JPY	486,200	6,368,422	0.72
Plaid, Inc.	JPY	70,900	208,649	0.02
Recruit Holdings Co. Ltd.	JPY	438,500	12,247,276	1.39
Sansan, Inc.	JPY	361,800	2,329,893	0.26
Seven & i Holdings Co. Ltd.	JPY	349,700	12,955,469	1.47
SHIFT, Inc.	JPY	13,000	1,605,170	0.18
Shimadzu Corp.	JPY	178,100	5,366,726	0.61
SMS Co. Ltd.	JPY	722,900	13,541,947	1.54
SoftBank Corp.	JPY	3,446,000	36,565,887	4.15
SoftBank Group Corp.	JPY	597,400	21,887,212	2.48
Solasto Corp.	JPY	2,673,800	13,703,275	1.56
Sompo Holdings, Inc.	JPY	318,900	13,407,184	1.52
Sumitomo Densetsu Co. Ltd.	JPY	969,400	17,682,880	2.01
Sumitomo Electric Industries Ltd.	JPY	1,692,300	17,772,575	2.02
Sumitomo Seika Chemicals Co. Ltd.	JPY	288,600	5,869,540	0.67
Suzuki Motor Corp.	JPY	758,400	22,680,981	2.57
Takeda Pharmaceutical Co. Ltd.	JPY	403,900	10,843,688	1.23
TechnoPro Holdings, Inc.	JPY	392,400	7,458,472	0.85
UT Group Co. Ltd.	JPY	560,700	8,789,337	1.00
Visional, Inc.	JPY	84,100	3,593,874	0.41
WealthNavi, Inc.	JPY	332,500	4,096,514	0.46
Welcia Holdings Co. Ltd.	JPY	221,200	4,240,538	0.48
Total Equities			865,798,911	98.29
Total Transferable securities and money market instruments admitted to an official exchange listing			865,798,911	98.29
Total Investments			865,798,911	98.29

Cash	5,772,618	0.66
Other assets/(liabilities)	9,255,957	1.05
Total net assets	880,827,486	100.00

Geographic Allocation of Portfolio

	% of Net Assets
Japan	98.29
Total Investments	98.29
Cash and Other assets/(liabilities)	1.71
Total	100.00

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

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) EUR	% of Net Assets
JPY	2,746,944	EUR	19,132	04/07/2022	J.P. Morgan	272	-
JPY	58,396,318	EUR	410,132	29/07/2022	J.P. Morgan	2,317	-
JPY	2,459,011	USD	18,000	05/07/2022	J.P. Morgan	92	-
USD	152,000	JPY	20,517,035	29/07/2022	J.P. Morgan	762	-
USD	4,247,398	JPY	574,320,477	29/07/2022	Morgan Stanley	14,200	-
Total Unrealised Gain on Forward Currency Exchange Contracts						17,643	-
EUR	40,687,683	JPY	5,837,433,070	01/07/2022	J.P. Morgan	(548,524)	(0.06)
EUR	805,541	JPY	115,008,327	29/07/2022	J.P. Morgan	(6,753)	-
EUR	30,181,937	JPY	4,322,554,359	29/07/2022	RBC	(347,872)	(0.04)
USD	417	JPY	56,736	01/07/2022	J.P. Morgan	(1)	-
USD	1,335,498	JPY	182,910,818	05/07/2022	J.P. Morgan	(10,096)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(913,246)	(0.10)
Net Unrealised Loss on Forward Currency Exchange Contracts						(895,603)	(0.10)

Middle East & Africa Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares of companies in the developing countries of the Middle East and Africa.

The fund invests primarily in equity and equity-related securities of companies that are either incorporated in the developing countries of the Middle East and Africa or conduct most of their business in such countries. Types of securities may include common shares, preferred shares, warrants, American Depository Receipts (ADRs), European Depository Receipts (EDRs) and Global Depository Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
EGYPT				
Commercial International Bank Egypt SAE, Reg. S, GDR	USD	29,619	49,345	0.75
Integrated Diagnostics Holdings plc, Reg. S	USD	115,234	88,039	1.34
			137,384	2.09
KUWAIT				
Boursa Kuwait Securities Co. KPSC	KWD	16,520	128,829	1.96
			128,829	1.96
MOROCCO				
Hightech Payment Systems SA	MAD	78	42,627	0.65
Label Vie	MAD	135	60,018	0.91
			102,645	1.56
NETHERLANDS				
OCI NV	EUR	3,031	98,381	1.50
Prosus NV	EUR	4,326	276,144	4.21
			374,525	5.71
NIGERIA				
Airtel Africa plc, Reg. S	GBP	42,595	70,078	1.07
			70,078	1.07
QATAR				
Commercial Bank PSQC (The)	QAR	38,028	71,400	1.09
Industries Qatar QSC	QAR	43,399	189,870	2.89
Qatar Gas Transport Co. Ltd.	QAR	114,413	117,576	1.79
Qatar National Bank QPSC	QAR	49,085	269,088	4.10
			647,934	9.87
SAUDI ARABIA				
Abdullah Al Othaim Markets Co.	SAR	2,145	58,931	0.90
Al Rajhi Bank	SAR	22,717	499,009	7.60
Aldrees Petroleum and Transport Services Co.	SAR	6,023	106,943	1.63
Arabian Internet & Communications Services Co.	SAR	2,180	114,781	1.75
Bupa Arabia for Cooperative Insurance Co.	SAR	1,532	65,047	0.99
Dr Sulaiman Al Habib Medical Services Group Co.	SAR	815	42,078	0.64
Jahez International Co.	SAR	458	110,884	1.69
Leejam Sports Co. JSC	SAR	6,933	165,018	2.51
Mouwassat Medical Services Co.	SAR	2,174	123,482	1.88
Nahdi Medical Co.	SAR	2,239	96,559	1.47
Sahara International Petrochemical Co.	SAR	9,768	130,338	1.99
Saudi British Bank (The)	SAR	23,290	252,371	3.84
Saudi National Bank (The)	SAR	30,740	538,648	8.20
Saudi Tadawul Group Holding Co.	SAR	1,319	66,393	1.01
United Electronics Co.	SAR	2,877	86,700	1.32
United International Transportation Co.	SAR	7,147	85,618	1.31
			2,542,800	38.73
SOUTH AFRICA				
Absa Group Ltd.	ZAR	9,212	86,546	1.32
Bid Corp. Ltd.	ZAR	5,132	95,490	1.45
Bidvest Group Ltd. (The)	ZAR	15,516	198,461	3.02
Capitec Bank Holdings Ltd.	ZAR	1,174	142,782	2.18
Clicks Group Ltd.	ZAR	3,450	57,922	0.88
FirstRand Ltd.	ZAR	64,532	244,820	3.73
Mr Price Group Ltd.	ZAR	5,514	59,156	0.90
MTN Group Ltd.	ZAR	21,297	172,595	2.63

Middle East & Africa Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Naspers Ltd. 'N'	ZAR	1,615	231,456	3.53
Rand Merchant Investment Holdings Ltd.	ZAR	39,293	66,320	1.01
Shoprite Holdings Ltd.	ZAR	10,254	122,876	1.87
Transaction Capital Ltd.	ZAR	51,552	114,322	1.74
			1,592,746	24.26
UNITED ARAB EMIRATES				
Abu Dhabi Commercial Bank PJSC	AED	64,610	155,721	2.37
ADNOC Drilling Co. PJSC	AED	79,618	73,696	1.12
Borouge plc	AED	23,814	18,997	0.29
Emaar Properties PJSC	AED	87,293	123,395	1.88
First Abu Dhabi Bank PJSC	AED	50,996	260,384	3.97
Network International Holdings plc, Reg. S	GBP	22,907	51,196	0.78
			683,389	10.41
UNITED KINGDOM				
Anglo American plc	ZAR	4,304	153,205	2.33
Ninety One plc	GBP	18,650	44,676	0.68
			197,881	3.01
Total Equities			6,478,211	98.67
Total Transferable securities and money market instruments admitted to an official exchange listing			6,478,211	98.67
Other transferable securities and money market instruments				
Equities				
ZAMBIA				
Standard Chartered Bank Zambia plc*	ZMW	78,640	3,717	0.05
			3,717	0.05
Total Equities			3,717	0.05
Total other transferable securities and money market instruments			3,717	0.05
Total Investments			6,481,928	98.72
Cash			227,624	3.47
Other assets/(liabilities)			(143,872)	(2.19)
Total net assets			6,565,680	100.00

Geographic Allocation of Portfolio

	% of Net Assets
Saudi Arabia	38.73
South Africa	24.26
United Arab Emirates	10.41
Qatar	9.87
Netherlands	5.70
United Kingdom	3.01
Egypt	2.09
Kuwait	1.96
Morocco	1.56
Nigeria	1.07
Zambia	0.06
Total Investments	98.72
Cash and Other assets/(liabilities)	1.28
Total	100.00

* Security is valued at its fair value under the direction of the Board of Directors.
The accompanying notes are an integral part of these financial statements.

Responsible Asian ex-Japan Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares of companies in Asia (excluding Japan).

Although the fund does not have sustainable investment as an objective, the promotion of environmental and social characteristics is achieved through the investment manager's avoidance of sectors or companies, whose activities may be considered harmful to the environment and/or society through the application of its proprietary socially responsible screen (exclusion list). As a consequence, specific companies whose business activities involve controversial weapons (cluster munitions, anti-personnel mines, incendiary, chemical, biological and nuclear weapons), tobacco production, coal production, assault-style weapons for civilian use, adult entertainment, direct gambling operations and certain conduct-based criteria are excluded.

For further details see the T. Rowe Price Responsible Exclusion List' section of the current prospectus.

The fund invests primarily in equity and equity-related securities issued by companies that are either incorporated in any Asian country except Japan or conduct most of their business in such countries. Types of securities may include common shares, preferred shares, warrants, American Depositary Receipts (ADRs), European Depositary Receipts (EDRs) and Global Depositary Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

The investments underlying this fund do not take into account the EU criteria for environmentally sustainable economic activities under the Taxonomy Regulation. Therefore, the "do no significant harm" principle is currently also not applicable.

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
CHINA				
Alibaba Group Holding Ltd.	HKD	1,553,916	21,685,014	3.28
China Resources Gas Group Ltd.	HKD	3,390,300	15,709,019	2.37
China Resources Land Ltd.	HKD	644,000	2,988,989	0.45
China Resources Mixc Lifestyle Services Ltd., Reg. S	HKD	1,724,000	8,477,997	1.28
Glodon Co. Ltd.	CNH	80,300	652,053	0.10
Glodon Co. Ltd.	CNH	997,617	8,100,868	1.22
Glodon Co. Ltd. 'A'	CNY	9,600	77,918	0.01
Great Wall Motor Co. Ltd. 'H'	HKD	2,801,500	5,692,002	0.86
Hongfa Technology Co. Ltd. 'A'	CNH	1,277,371	7,967,125	1.20
Huazhu Group Ltd., ADR	USD	191,460	7,051,472	1.07
Huazhu Group Ltd.	HKD	1,772,900	6,734,337	1.02
IMab, ADR	USD	139,753	1,447,841	0.22
JD Health International, Inc., Reg. S	HKD	841,600	6,506,162	0.98
JD.com, Inc. 'A'	HKD	234,476	7,401,661	1.12
Jiangsu Hengrui Medicine Sales Co. Ltd.	CNH	1,120,500	6,198,926	0.94
Jinke Smart Services Group Co. Ltd., Reg. S 'H'	HKD	935,200	2,385,052	0.36
Kanzhun Ltd., ADR	USD	523,665	13,631,000	2.06
KE Holdings, Inc., ADR	USD	577,600	9,900,064	1.50
Li Auto, Inc. 'A'	HKD	482,500	9,191,848	1.39
Meituan, Reg. S 'B'	HKD	795,900	19,442,857	2.94
NARI Technology Co. Ltd.	CNH	1,724,437	6,937,099	1.05
New Horizon Health Ltd., Reg. S	HKD	733,500	2,195,655	0.33
Ping An Insurance Group Co. of China Ltd. 'H'	HKD	574,000	3,886,818	0.59
Shandong Weigao Group Medical Polymer Co. Ltd. 'H'	HKD	6,378,800	7,373,128	1.11
Shenzhen Inovance Technology Co. Ltd.	CNH	930,302	9,139,598	1.38
Shenzhen Mindray Bio-Medical Electronics Co. Ltd.	CNH	150,000	7,003,811	1.06
Sungrow Power Supply Co. Ltd. 'A'	CNH	239,100	3,496,551	0.53
Sunny Optical Technology Group Co. Ltd.	HKD	505,900	8,172,396	1.23
Tencent Holdings Ltd.	HKD	861,800	38,498,532	5.82
Tingyi Cayman Islands Holding Corp.	HKD	2,346,000	4,006,522	0.61
Tsingtao Brewery Co. Ltd. 'H'	HKD	576,000	5,950,782	0.90
WuXi AppTec Co. Ltd., Reg. S 'H'	HKD	154,200	2,032,490	0.31
Wuxi Biologics Cayman, Inc., Reg. S	HKD	1,070,000	9,676,798	1.46
Yifeng Pharmacy Chain Co. Ltd.	CNH	452,831	3,573,604	0.54
Yum China Holdings, Inc.	HKD	83,200	4,028,214	0.61
Yum China Holdings, Inc.	USD	141,500	6,697,195	1.01
Zhejiang HangKe Technology, Inc. Co. 'A'	CNY	313,194	3,267,722	0.49

Responsible Asian ex-Japan Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Zhejiang Sanhua Intelligent Controls Co. Ltd. 'A'	CNH	358,500	1,468,962	0.22
ZWSOFT Co. Ltd. Guangzhou 'A'	CNY	142,256	4,442,036	0.67
			293,090,118	44.29
HONG KONG				
AIA Group Ltd.	HKD	1,756,000	18,914,628	2.86
HKT Trust & HKT Ltd.	HKD	4,799,000	6,440,466	0.97
Hong Kong Exchanges & Clearing Ltd.	HKD	89,700	4,385,016	0.66
Hongkong Land Holdings Ltd.	USD	880,500	4,409,094	0.67
			34,149,204	5.16
INDIA				
Container Corp. of India Ltd.	INR	1,265,519	9,489,201	1.43
Godrej Consumer Products Ltd.	INR	303,355	2,900,269	0.44
HDFC Bank Ltd.	INR	837,971	14,205,594	2.15
HDFC Life Insurance Co. Ltd., Reg. S	INR	814,386	5,651,653	0.85
Housing Development Finance Corp. Ltd.	INR	264,787	7,235,806	1.09
ICICI Bank Ltd.	INR	554,990	4,938,571	0.75
Infosys Ltd., ADR	USD	847,926	15,610,318	2.36
Kotak Mahindra Bank Ltd.	INR	377,715	7,906,854	1.20
Maruti Suzuki India Ltd.	INR	84,424	9,014,607	1.36
Power Grid Corp. of India Ltd.	INR	2,715,468	7,258,843	1.10
Voltas Ltd.	INR	362,751	4,450,115	0.67
Zomato Ltd.	INR	3,057,220	2,071,715	0.31
			90,733,546	13.71
INDONESIA				
Bank Central Asia Tbk. PT	IDR	16,652,300	8,098,942	1.22
Unilever Indonesia Tbk. PT	IDR	14,211,200	4,545,502	0.69
			12,644,444	1.91
NETHERLANDS				
ASML Holding NV, NYRS	USD	33,252	15,508,400	2.34
			15,508,400	2.34
PHILIPPINES				
Bank of the Philippine Islands	PHP	1,020,430	1,571,242	0.23
Converge Information and Communications Technology Solutions, Inc.	PHP	8,421,440	3,227,540	0.49
Universal Robina Corp.	PHP	2,031,590	4,094,697	0.62
			8,893,479	1.34
SINGAPORE				
ComfortDelGro Corp. Ltd.	SGD	6,533,400	6,543,422	0.99
DBS Group Holdings Ltd.	SGD	833,400	17,670,622	2.67
Sea Ltd., ADR	USD	70,200	4,652,856	0.70
			28,866,900	4.36
SOUTH KOREA				
Coupang, Inc.	USD	116,157	1,451,963	0.22
Hyundai Mobis Co. Ltd.	KRW	34,156	5,202,967	0.78
LG Chem Ltd.	KRW	20,234	7,988,359	1.21
NAVER Corp.	KRW	47,838	8,799,228	1.33
Samsung Electronics Co. Ltd.	KRW	433,474	18,925,677	2.86
			42,368,194	6.40
SWITZERLAND				
Cie Financiere Richemont SA	CHF	113,105	11,808,725	1.79
			11,808,725	1.79
TAIWAN				
Chailease Holding Co. Ltd.	TWD	1,137,177	7,900,781	1.19
Hon Hai Precision Industry Co. Ltd.	TWD	1,316,000	4,793,251	0.72
MediaTek, Inc.	TWD	78,000	1,683,279	0.25
President Chain Store Corp.	TWD	291,000	2,655,791	0.40

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Silergy Corp.	TWD	127,000	10,041,888	1.52
Taiwan Semiconductor Manufacturing Co. Ltd.	TWD	3,521,275	55,640,693	8.41
Vanguard International Semiconductor Corp.	TWD	817,000	2,088,666	0.32
			84,804,349	12.81
THAILAND				
CP ALL PCL	THB	6,513,800	11,032,362	1.67
			11,032,362	1.67
VIETNAM				
Bank for Foreign Trade of Vietnam JSC	VND	2,553,872	8,194,537	1.24
			8,194,537	1.24
Total Equities			642,094,258	97.02
Total Transferable securities and money market instruments admitted to an official exchange listing			642,094,258	97.02
Total Investments			642,094,258	97.02

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
USD	1,388	GBP	1,136	01/07/2022	J.P. Morgan	7	-
Total Unrealised Gain on Forward Currency Exchange Contracts						7	-
EUR	1,006,418	USD	1,060,138	01/07/2022	J.P. Morgan	(11,783)	-
USD	2,313	GBP	1,909	05/07/2022	J.P. Morgan	(9)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(11,792)	-
Net Unrealised Loss on Forward Currency Exchange Contracts						(11,785)	-

Cash	16,770,857	2.53
Other assets/(liabilities)	2,959,663	0.45
Total net assets	661,824,778	100.00

Geographic Allocation of Portfolio

	% of Net Assets
China	44.29
India	13.71
Taiwan	12.81
South Korea	6.40
Hong Kong	5.16
Singapore	4.36
Netherlands	2.34
Indonesia	1.91
Switzerland	1.79
Thailand	1.67
Philippines	1.34
Vietnam	1.24
Total Investments	97.02
Cash and Other assets/(liabilities)	2.98
Total	100.00

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

Responsible European Select Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a high conviction portfolio of shares of European companies.

Although the fund does not have sustainable investment as an objective, the promotion of environmental and social characteristics is achieved through the investment manager's avoidance of sectors or companies, whose activities may be considered harmful to the environment and/or society through the application of its proprietary socially responsible screen (exclusion list). As a consequence, specific companies whose business activities involve controversial weapons (cluster munitions, anti-personnel mines, incendiary, chemical, biological and nuclear weapons), tobacco production, coal production, assault-style weapons for civilian use, adult entertainment, direct gambling operations and certain conduct-based criteria are excluded. For further details see the T. Rowe Price Responsible Exclusion List section of the current prospectus.

The fund invests primarily in equity and equity-related securities issued by companies that are either incorporated in Europe or conduct a significant part of their business there. Types of securities may include common shares, preferred shares, warrants, American Depositary Receipts (ADRs), European Depositary Receipts (EDRs) and Global Depositary Receipts (GDRs).

The fund may invest in Russia.

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

The investments underlying this fund do not take into account the EU criteria for environmentally sustainable economic activities under the Taxonomy Regulation. Therefore, the "do no significant harm" principle is currently also not applicable.

The fund may use derivatives for hedging and efficient portfolio management. Any use of derivatives aims to be consistent with the fund objectives and the environmental

and social characteristics described within the 'Objective and Investment Policy' of the fund. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
DENMARK				
ROCKWOOL A/S 'B'	DKK	855	181,835	2.48
			181,835	2.48
FINLAND				
Kojamo OYJ	EUR	8,475	139,160	1.90
Sampo OYJ 'A'	EUR	5,712	236,534	3.22
			375,694	5.12
FRANCE				
Edenred	EUR	5,364	237,410	3.23
EssilorLuxottica SA	EUR	1,420	200,788	2.74
Teleperformance	EUR	561	163,083	2.22
			601,281	8.19
GERMANY				
adidas AG	EUR	816	135,880	1.85
Evotec SE	EUR	3,313	75,735	1.03
Infineon Technologies AG	EUR	5,263	119,760	1.63
Siemens AG	EUR	2,257	217,665	2.97
Symrise AG	EUR	2,111	217,539	2.96
Zalando SE,	EUR	3,337	80,488	1.10
			847,067	11.54
ITALY				
Amplifon SpA	EUR	5,949	172,283	2.35
Davide Campari-Milano NV	EUR	17,760	177,245	2.41
Ferrari NV	EUR	1,349	232,568	3.17
FinecoBank Banca Fineco SpA	EUR	14,759	167,736	2.29
PRADA SpA	HKD	42,600	227,924	3.11
			977,756	13.33
NETHERLANDS				
Adyen NV,	EUR	107	147,125	2.01
ASML Holding NV	EUR	809	361,987	4.93
Koninklijke DSM NV	EUR	1,305	174,935	2.38
			684,047	9.32
PORTUGAL				
Jeronimo Martins SGPS SA	EUR	12,701	263,673	3.59
			263,673	3.59
SPAIN				
Amadeus IT Group SA 'A'	EUR	4,875	253,890	3.46
Cellnex Telecom SA,	EUR	5,494	199,267	2.72
			453,157	6.18
SWEDEN				
Assa Abloy AB 'B'	SEK	9,102	184,232	2.51
Epiroc AB 'B'	SEK	13,336	169,393	2.31
Essity AB 'B'	SEK	9,171	227,926	3.11
Thule Group AB,	SEK	3,515	81,779	1.11
			663,330	9.04

Responsible European Select Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value EUR	% of Net Assets
SWITZERLAND				
Alcon, Inc.	CHF	3,831	253,417	3.45
Julius Baer Group Ltd.	CHF	5,353	232,013	3.16
Lonza Group AG	CHF	489	247,122	3.37
Sika AG	CHF	827	180,551	2.46
			913,103	12.44
UNITED KINGDOM				
Ashtead Group plc	GBP	4,597	181,970	2.48
AstraZeneca plc	GBP	3,388	423,258	5.77
Experian plc	GBP	5,271	146,688	2.00
London Stock Exchange Group plc	GBP	3,214	285,213	3.88
Trainline plc,	GBP	23,561	78,358	1.07
			1,115,487	15.20
Total Equities			7,076,430	96.43
Total Transferable securities and money market instruments admitted to an official exchange listing			7,076,430	96.43
Total Investments			7,076,430	96.43

Cash	127,211	1.73
Other assets/(liabilities)	134,403	1.84
Total net assets	7,338,044	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United Kingdom	15.20
Italy	13.33
Switzerland	12.44
Germany	11.54
Netherlands	9.32
Sweden	9.04
France	8.19
Spain	6.18
Finland	5.12
Portugal	3.59
Denmark	2.48
Total Investments	96.43
Cash and Other assets/(liabilities)	3.57
Total	100.00

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

Responsible European Smaller Companies Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares of smaller publicly traded European companies.

Although the fund does not have sustainable investment as an objective, the promotion of environmental and social characteristics is achieved through the investment manager's avoidance of sectors or companies, whose activities may be considered harmful to the environment and/or society through the application of its proprietary socially responsible screen (exclusion list). As a consequence, specific companies whose business activities involve controversial weapons (cluster munitions, anti-personnel mines, incendiary, chemical, biological and nuclear weapons), tobacco production, coal production, assault-style weapons for civilian use, adult entertainment, direct gambling operations and certain conduct-based criteria are excluded. For further details see the T. Rowe Price Responsible Exclusion List section of the current prospectus.

The fund invests primarily in equity and equity-related securities issued by companies that are either incorporated in Europe or conduct most of their business there, and that, at the time of purchase, are no larger than those in the MSCI Europe Small Cap Index. Types of securities may include common shares, preferred shares, warrants, American Depositary Receipts (ADRs), European Depositary Receipts (EDRs) and Global Depositary Receipts (GDRs).

The fund may invest in Russia.

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

The investments underlying this fund do not take into account the EU criteria for environmentally sustainable economic activities under the Taxonomy Regulation. Therefore, the "do no significant harm" principle is currently also not applicable.

The fund may use derivatives for hedging and efficient portfolio management. Any use of derivatives aims to be consistent with the fund objectives and the environmental and social characteristics described within the 'Objective and Investment Policy' of the fund. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets																																																																																																																																																																																														
Transferable securities and money market instruments admitted to an official exchange listing																																																																																																																																																																																																		
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BAWAG Group AG, Reg. S	EUR	53,732	2,172,922	2.81																																																																																																																																																																																														
Mayr Melnhof Karton AG	EUR	4,809	771,364	0.99				2,944,286	3.80	BELGIUM					Lotus Bakeries NV	EUR	74	381,840	0.49				381,840	0.49	DENMARK					Ambu A/S 'B'	DKK	25,711	241,049	0.31	Zealand Pharma A/S	DKK	35,902	451,993	0.59				693,042	0.90	FINLAND					QT Group OYJ	EUR	7,215	501,154	0.65				501,154	0.65	FRANCE					Esker SA	EUR	3,776	472,755	0.61	Eurofins Scientific SE	EUR	24,064	1,812,019	2.34	SPIE SA	EUR	72,134	1,475,862	1.91	Tikehau Capital SCA	EUR	25,213	486,611	0.63				4,247,247	5.49	GERMANY					Adesso SE	EUR	2,106	307,476	0.40	AIXTRON SE	EUR	44,423	1,052,825	1.36	Auto1 Group SE, Reg. S	EUR	22,617	153,795	0.20	CANCOM SE	EUR	15,189	479,669	0.62	Evotec SE	EUR	21,817	498,737	0.64	flatexDEGIRO AG	EUR	66,820	588,417	0.76	Hypoport SE	EUR	1,900	350,930	0.45	Knaus Tabbert AG	EUR	11,807	297,536	0.38	MYT Netherlands Parent BV	USD	25,462	239,546	0.31	Nagarro SE	EUR	4,440	475,968	0.62	NFON AG	EUR	51,352	598,251	0.77	Norma Group SE	EUR	21,988	460,429	0.60	Scout24 SE, Reg. S	EUR	20,513	996,521	1.29				6,500,100	8.40	HONG KONG					HUTCHMED China Ltd.	GBP	185,370	432,346	0.56				432,346	0.56	IRELAND					Cairn Homes plc	GBP	762,510	755,700	0.98				755,700	0.98
			2,944,286	3.80																																																																																																																																																																																														
BELGIUM																																																																																																																																																																																																		
Lotus Bakeries NV	EUR	74	381,840	0.49				381,840	0.49	DENMARK					Ambu A/S 'B'	DKK	25,711	241,049	0.31	Zealand Pharma A/S	DKK	35,902	451,993	0.59				693,042	0.90	FINLAND					QT Group OYJ	EUR	7,215	501,154	0.65				501,154	0.65	FRANCE					Esker SA	EUR	3,776	472,755	0.61	Eurofins Scientific SE	EUR	24,064	1,812,019	2.34	SPIE SA	EUR	72,134	1,475,862	1.91	Tikehau Capital SCA	EUR	25,213	486,611	0.63				4,247,247	5.49	GERMANY					Adesso SE	EUR	2,106	307,476	0.40	AIXTRON SE	EUR	44,423	1,052,825	1.36	Auto1 Group SE, Reg. S	EUR	22,617	153,795	0.20	CANCOM SE	EUR	15,189	479,669	0.62	Evotec SE	EUR	21,817	498,737	0.64	flatexDEGIRO AG	EUR	66,820	588,417	0.76	Hypoport SE	EUR	1,900	350,930	0.45	Knaus Tabbert AG	EUR	11,807	297,536	0.38	MYT Netherlands Parent BV	USD	25,462	239,546	0.31	Nagarro SE	EUR	4,440	475,968	0.62	NFON AG	EUR	51,352	598,251	0.77	Norma Group SE	EUR	21,988	460,429	0.60	Scout24 SE, Reg. S	EUR	20,513	996,521	1.29				6,500,100	8.40	HONG KONG					HUTCHMED China Ltd.	GBP	185,370	432,346	0.56				432,346	0.56	IRELAND					Cairn Homes plc	GBP	762,510	755,700	0.98				755,700	0.98															
			381,840	0.49																																																																																																																																																																																														
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			755,700	0.98																																																																																																																																																																																														

Responsible European Smaller Companies Equity Fund

continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
ITALY				
Amplicon SpA	EUR	65,351	1,892,565	2.44
Carel Industries SpA, Reg. S	EUR	84,734	1,560,800	2.02
Ermenegildo Zegna Holditalia SpA	USD	73,600	720,689	0.93
FinecoBank Banca Fineco SpA	EUR	86,968	988,391	1.28
GVS SpA, Reg. S	EUR	68,220	527,000	0.68
			5,689,445	7.35
LUXEMBOURG				
Majorel Group Luxembourg SA	EUR	53,648	1,376,071	1.78
			1,376,071	1.78
NETHERLANDS				
Aalberts NV	EUR	16,226	588,355	0.76
IMCD NV	EUR	7,123	914,949	1.18
Intertrust NV, Reg. S	EUR	3,647	69,731	0.09
Just Eat Takeaway.com NV, Reg. S	EUR	15,730	231,105	0.30
Kendrion NV	EUR	13,039	203,408	0.26
Shop Apotheke Europe NV, Reg. S	EUR	19,465	1,651,411	2.14
Van Lanschot Kempen NV, CVA	EUR	18,347	405,469	0.52
			4,064,428	5.25
RUSSIA				
HeadHunter Group plc*	USD	33,974	3	-
Ozon Holdings plc*	USD	19,668	2	-
			5	-
SPAIN				
Aedas Homes SA, Reg. S	EUR	22,958	491,301	0.63
Amadeus IT Group SA 'A'	EUR	34,728	1,808,634	2.34
CIE Automotive SA	EUR	22,068	515,950	0.67
Fluidra SA	EUR	57,744	1,103,488	1.43
Inmobiliaria Colonial Socimi SA, REIT	EUR	33,606	204,492	0.26
Laboratorios Farmaceuticos Rovi SA	EUR	28,657	1,666,405	2.15
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros	EUR	354,075	440,469	0.57
			6,230,739	8.05
SWEDEN				
Ambea AB, Reg. S	SEK	113,948	498,515	0.64
Avanza Bank Holding AB	SEK	43,826	702,336	0.91
Beijer Ref AB	SEK	30,280	392,105	0.51
MIPS AB, Reg. S	SEK	9,572	393,925	0.51
Olink Holding AB	USD	31,770	404,113	0.52
Thule Group AB, Reg. S	SEK	42,067	978,722	1.27
Trelleborg AB 'B'	SEK	24,559	465,224	0.60
			3,834,940	4.96
SWITZERLAND				
Aluflexpack AG	CHF	18,154	291,828	0.38
ams AG	CHF	58,857	498,849	0.64
Bossard Holding AG 'A'	CHF	1,368	250,420	0.32
DKSH Holding AG	CHF	8,674	681,492	0.88
Montana Aerospace AG, Reg. S	CHF	57,598	844,880	1.09
PolyPeptide Group AG, Reg. S	CHF	9,845	646,392	0.84
Sensirion Holding AG, Reg. S	CHF	4,692	452,547	0.58
SKAN Group AG	CHF	10,297	531,751	0.69
Tecan Group AG	CHF	891	245,101	0.32
Valora Holding AG	CHF	5,251	869,429	1.12
			5,312,689	6.86
UNITED KINGDOM				
Abcam plc	GBP	89,448	1,209,137	1.56
AJ Bell plc	GBP	160,934	497,840	0.64
Alpha Financial Markets Consulting plc	GBP	303,416	1,406,129	1.82
Ascential plc, Reg. S	GBP	706,279	2,127,121	2.75
ASOS plc	GBP	46,690	446,379	0.58
Auction Technology Group plc	GBP	61,940	652,913	0.84

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Baltic Classifieds Group plc 'iffieds'	GBP	357,937	542,347	0.70
Bridgepoint Group plc, Reg. S	GBP	148,867	421,933	0.55
Bytes Technology Group plc	GBP	131,242	628,441	0.81
Croda International plc	GBP	15,571	1,154,942	1.49
CVS Group plc	GBP	31,157	598,298	0.77
Dechra Pharmaceuticals plc	GBP	13,860	553,332	0.72
Derwent London plc, REIT	GBP	32,948	1,009,228	1.30
Diploma plc	GBP	8,822	228,621	0.30
Dr. Martens plc	GBP	237,864	649,187	0.84
FD Technologies plc	GBP	30,981	720,412	0.93
Frontier Developments plc	GBP	35,799	573,352	0.74
Funding Circle Holdings plc, Reg. S	GBP	437,543	297,262	0.38
Genuit Group plc	GBP	128,344	564,075	0.73
Genus plc	GBP	30,953	893,197	1.16
Intermediate Capital Group plc	GBP	105,609	1,578,001	2.04
IQE plc	GBP	1,937,773	760,044	0.98
Keywords Studios plc	GBP	69,999	1,761,720	2.28
Molten Ventures plc	GBP	226,191	1,064,086	1.38
National Express Group plc	GBP	417,153	929,116	1.20
Ninety One plc	GBP	64,059	147,314	0.19
Oxford Nanopore Technologies plc	GBP	123,420	401,963	0.52
Renishaw plc	GBP	18,653	766,021	0.99
Rightmove plc	GBP	83,365	549,635	0.71
Rotork plc	GBP	189,113	529,379	0.68
Spirax-Sarco Engineering plc	GBP	5,062	570,106	0.74
SSP Group plc	GBP	299,770	807,645	1.04
Strix Group plc	GBP	392,076	765,249	0.99
Trainline plc, Reg. S	GBP	412,664	1,372,415	1.77
Victorian Plumbing Group plc	GBP	249,530	160,207	0.21
Victrex plc	GBP	33,286	681,145	0.88
Watches of Switzerland Group plc	GBP	103,032	896,636	1.16
Weir Group plc (The)	GBP	57,373	900,126	1.16
XPS Pensions Group plc, Reg. S	GBP	711,278	1,079,392	1.40
YouGov plc	GBP	118,157	1,179,293	1.52
			32,073,639	41.45
Total Equities			75,037,671	96.97
Total Transferable securities and money market instruments admitted to an official exchange listing			75,037,671	96.97

Units of authorised UCITS or other collective investment undertakings

Collective Investment Schemes - AIF

UNITED KINGDOM

Syncona Ltd.	GBP	252,125	594,516	0.77
			594,516	0.77
Total Collective Investment Schemes - AIF			594,516	0.77
Total Units of authorised UCITS or other collective investment undertakings			594,516	0.77
Total Investments			75,632,187	97.74

Responsible European Smaller Companies Equity Fund

continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised	
						Gain/(Loss) EUR	% of Net Assets
GBP	3	EUR	4	01/07/2022	J.P. Morgan	-	-
GBP	11,857	EUR	13,705	04/07/2022	J.P. Morgan	136	-
Total Unrealised Gain on Forward Currency Exchange Contracts						136	-
EUR	321	GBP	277	04/07/2022	J.P. Morgan	(2)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(2)	-
Net Unrealised Gain on Forward Currency Exchange Contracts						134	-

Cash	1,767,131	2.28
Other assets/(liabilities)	(16,036)	(0.02)
Total net assets	77,383,282	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United Kingdom	42.22
Germany	8.40
Spain	8.05
Italy	7.35
Switzerland	6.86
France	5.49
Netherlands	5.25
Sweden	4.96
Austria	3.80
Luxembourg	1.78
Ireland	0.98
Denmark	0.90
Finland	0.65
Hong Kong	0.56
Belgium	0.49
Russia	-
Total Investments	97.74
Cash and Other assets/(liabilities)	2.26
Total	100.00

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

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

Responsible Global Structured Research Equity Fund

INVESTMENT OBJECTIVE

To increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a widely diversified portfolio of shares of companies. The companies may be anywhere in the world, including emerging markets. Although the fund does not have sustainable investment as an objective, the promotion of environmental and social characteristics is achieved through the investment manager's avoidance of sectors or companies, whose activities may be considered harmful to the environment and/or society through the application of its proprietary socially responsible screen (exclusion list). As a consequence, specific companies whose business activities involve controversial weapons (cluster munitions, anti-personnel mines, incendiary, chemical, biological and nuclear weapons), tobacco production, coal production, assault-style weapons for civilian use, adult entertainment, direct gambling operations and certain conduct-based criteria are excluded.

For further details see the T. Rowe Price Responsible Exclusion List section of the current prospectus.

The fund invests primarily in equity and equity-related securities. Types of securities may include common shares, preferred shares, American Depository Receipts (ADRs), European Depository Receipts (EDRs) and Global Depository Receipts (GDRs). Investments in China may include A and H shares. Investments in China A shares may be made through the Shanghai-Hong Kong Stock Connect or the Shenzhen-Hong Kong Stock Connect programs.

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section commencing of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

The investments underlying this fund do not take into account the EU criteria for environmentally sustainable economic activities under the Taxonomy Regulation. Therefore, the "do no significant harm" principle is currently also not applicable.

The fund may use derivatives for hedging and efficient portfolio management. Any use of derivatives aims to be consistent with the fund objectives and the environmental

and social characteristics described within the 'Objective and Investment Policy' of the fund.

For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
ARGENTINA				
Globant SA	USD	19	3,268	0.02
MercadoLibre, Inc.	USD	5	3,101	0.01
			6,369	0.03
AUSTRALIA				
ALS Ltd.	AUD	675	4,924	0.02
APA Group	AUD	711	5,493	0.03
Australia & New Zealand Banking Group Ltd.	AUD	1,995	30,001	0.15
Brambles Ltd.	AUD	920	6,763	0.03
Challenger Ltd.	AUD	2,153	10,046	0.05
Cochlear Ltd.	AUD	128	17,464	0.09
Coles Group Ltd.	AUD	902	11,027	0.06
Commonwealth Bank of Australia	AUD	346	21,373	0.11
Computershare Ltd.	AUD	937	15,728	0.08
CSL Ltd.	AUD	120	22,189	0.11
Domino's Pizza Enterprises Ltd.	AUD	69	3,211	0.02
Goodman Group, REIT	AUD	540	6,586	0.03
IGO Ltd.	AUD	1,062	7,165	0.04
James Hardie Industries plc, CDI	AUD	388	8,455	0.04
Macquarie Group Ltd.	AUD	160	17,944	0.09
Mirvac Group, REIT	AUD	4,078	5,520	0.03
National Australia Bank Ltd.	AUD	2,166	40,528	0.20
Northern Star Resources Ltd.	AUD	1,312	6,201	0.03
Orica Ltd.	AUD	275	2,959	0.01
PEXA Group Ltd.	AUD	873	8,324	0.04
REA Group Ltd.	AUD	42	3,211	0.02
Rio Tinto Ltd.	AUD	110	7,685	0.04
Santos Ltd.	AUD	1,165	5,873	0.03
Scentre Group, REIT	AUD	3,606	6,384	0.03
SEEK Ltd.	AUD	245	3,520	0.02
South32 Ltd.	AUD	4,222	11,301	0.06
Steadfast Group Ltd.	AUD	2,029	6,962	0.03
Transurban Group	AUD	1,228	12,103	0.06
Treasury Wine Estates Ltd.	AUD	819	6,365	0.03
Woodside Energy Group Ltd.	AUD	444	9,678	0.05
Worley Ltd.	AUD	716	6,948	0.03
			331,931	1.66
AUSTRIA				
BAWAG Group AG, Reg. S	EUR	667	28,097	0.14
			28,097	0.14
BELGIUM				
Argenx SE	EUR	17	6,223	0.03
Azelis Group NV	EUR	200	4,250	0.02
Groupe Bruxelles Lambert SA	EUR	101	8,278	0.04
UCB SA	EUR	7	588	0.01
			19,339	0.10

Responsible Global Structured Research Equity Fund

continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
BRAZIL				
Ambev SA	BRL	2,000	5,129	0.03
B3 SA - Brasil Bolsa Balcao	BRL	5,600	11,620	0.06
Banco Bradesco SA	BRL	550	1,518	0.01
Banco BTG Pactual SA	BRL	900	3,769	0.02
CI&T, Inc. 'A'	USD	108	1,127	0.01
Grupo SBF SA	BRL	300	1,083	-
Hapvida Participacoes e Investimentos SA, Reg. S	BRL	300	299	-
Itau Unibanco Holding SA Preference	BRL	2,400	10,381	0.05
Klabin SA	BRL	1,400	5,426	0.03
Localiza Rent a Car SA	BRL	800	7,956	0.04
Locaweb Servicos de Internet SA, Reg. S	BRL	700	729	-
Lojas Renner SA	BRL	770	3,229	0.02
Magazine Luiza SA	BRL	3,200	1,425	0.01
Marcopolo SA Preference	BRL	9,600	4,551	0.02
NU Holdings Ltd. 'A'	USD	1,124	4,086	0.02
Petroleo Brasileiro SA Preference	BRL	3,600	19,039	0.09
Raia Drogasil SA	BRL	1,000	3,627	0.02
Rede D'Or Sao Luiz SA, Reg. S	BRL	100	545	-
Suzano SA	BRL	300	2,840	0.01
			88,379	0.44
CANADA				
Air Canada	CAD	400	4,905	0.03
Alimentation Couche-Tard, Inc.	CAD	578	22,509	0.11
Brookfield Asset Management, Inc. 'A'	CAD	648	28,382	0.14
BRP, Inc.	CAD	268	16,128	0.08
CAE, Inc.	CAD	316	7,426	0.04
Canadian National Railway Co.	CAD	134	14,784	0.07
Canadian Natural Resources Ltd.	CAD	228	12,296	0.06
Canadian Pacific Railway Ltd.	CAD	672	46,377	0.23
Canadian Pacific Railway Ltd.	USD	397	27,393	0.14
Canadian Tire Corp. Ltd. 'A'	CAD	100	12,455	0.06
Constellation Software, Inc.	CAD	14	20,545	0.10
Definity Financial Corp.	CAD	650	16,435	0.08
Descartes Systems Group, Inc. (The)	USD	165	10,139	0.05
ERO Copper Corp.	CAD	2,243	19,189	0.10
Gildan Activewear, Inc.	CAD	216	5,998	0.03
Magna International, Inc.	USD	235	12,655	0.06
Manulife Financial Corp.	CAD	1,519	25,713	0.13
Maple Leaf Foods, Inc.	CAD	432	8,407	0.04
National Bank of Canada	CAD	1,044	66,771	0.33
Nutrien Ltd.	USD	71	5,686	0.03
Nutrien Ltd.	CAD	248	19,876	0.10
Parkland Corp.	CAD	300	7,946	0.04
Quebecor, Inc. 'B'	CAD	216	4,674	0.02
Shopify, Inc. 'A'	CAD	410	12,901	0.07
Spin Master Corp., Reg. S	CAD	334	10,580	0.05
Sun Life Financial, Inc.	CAD	361	16,282	0.08
TC Energy Corp.	CAD	660	33,965	0.17
TMX Group Ltd.	CAD	90	9,089	0.05
Toronto-Dominion Bank (The)	CAD	751	48,294	0.24
Waste Connections, Inc.	USD	386	47,767	0.24
Wesdome Gold Mines Ltd.	CAD	3,000	27,177	0.14
West Fraser Timber Co. Ltd.	USD	51	3,795	0.02
West Fraser Timber Co. Ltd.	CAD	108	8,038	0.04
WSP Global, Inc.	CAD	88	9,661	0.05
			644,238	3.22

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
CHILE				
Banco Santander Chile	CLP	92,603	3,744	0.02
Cia Cervecerias Unidas SA	CLP	57	355	-
Sociedad Quimica y Minera de Chile SA, ADR Preference	USD	60	4,924	0.02
			9,023	0.04
CHINA				
Agricultural Bank of China Ltd. 'H'	HKD	8,000	3,010	0.01
Alibaba Group Holding Ltd.	HKD	6,000	83,730	0.42
Baidu, Inc., ADR	USD	58	8,536	0.04
Bank of China Ltd. 'H'	HKD	23,000	9,150	0.05
Bank of Communications Co. Ltd. 'H'	HKD	1,000	690	-
BTG Hotels Group Co. Ltd. 'A'	CNY	800	2,952	0.01
China CITIC Bank Corp. Ltd. 'H'	HKD	3,000	1,339	0.01
China Construction Bank Corp. 'H'	HKD	42,000	28,141	0.14
China Longyuan Power Group Corp. Ltd. 'H'	HKD	2,000	3,839	0.02
China Mengniu Dairy Co. Ltd.	HKD	2,000	9,931	0.05
China Merchants Bank Co. Ltd. 'A'	CNY	500	3,142	0.02
China Merchants Bank Co. Ltd. 'H'	HKD	1,500	9,981	0.05
China Minsheng Banking Corp. Ltd. 'H'	HKD	3,000	1,068	-
China Molybdenum Co. Ltd. 'H'	HKD	3,000	1,663	0.01
China Overseas Land & Investment Ltd.	HKD	4,000	12,596	0.06
China Resources Beer Holdings Co. Ltd.	HKD	2,000	14,798	0.07
China Resources Gas Group Ltd.	HKD	2,000	9,267	0.05
China Resources Land Ltd.	HKD	2,000	9,283	0.05
China Resources Mixc Lifestyle Services Ltd., Reg. S	HKD	4,400	21,638	0.11
China Tower Corp. Ltd., Reg. S 'H'	HKD	16,000	2,055	0.01
China Yangtze Power Co. Ltd. 'A'	CNY	400	1,380	0.01
CITIC Securities Co. Ltd. 'H'	HKD	1,000	2,226	0.01
COSCO SHIPPING Ports Ltd.	HKD	2,000	1,410	0.01
Country Garden Services Holdings Co. Ltd.	HKD	2,000	8,795	0.04
ENN Energy Holdings Ltd.	HKD	800	13,080	0.07
Focus Media Information Technology Co. Ltd. 'A'	CNY	1,600	1,604	0.01
Fuyao Glass Industry Group Co. Ltd. 'A'	CNY	1,900	11,843	0.06
GDS Holdings Ltd., ADR	USD	82	2,631	0.01
Great Wall Motor Co. Ltd. 'H'	HKD	6,500	13,206	0.07
Guangdong Investment Ltd.	HKD	2,000	2,109	0.01
Haier Smart Home Co. Ltd. 'A'	CNY	2,100	8,594	0.04
Hansoh Pharmaceutical Group Co. Ltd., Reg. S	HKD	2,000	4,023	0.02
Hongfa Technology Co. Ltd. 'A'	CNY	980	6,110	0.03
Huayu Automotive Systems Co. Ltd. 'A'	CNY	2,800	9,599	0.05
Huazhu Group Ltd., ADR	USD	200	7,366	0.04
Huntsun Technologies, Inc. 'A'	CNY	1,900	12,317	0.06
IMab, ADR	USD	146	1,513	0.01
Industrial & Commercial Bank of China Ltd. 'A'	CNY	1,300	926	-
Industrial & Commercial Bank of China Ltd. 'H'	HKD	30,000	17,784	0.09
Inner Mongolia Yili Industrial Group Co. Ltd. 'A'	CNY	1,900	11,044	0.05
JD.com, Inc. 'A'	HKD	944	29,799	0.15
Jiangsu Hengli Hydraulic Co. Ltd. 'A'	CNY	400	3,681	0.02
Jiangsu Hengrui Medicine Co. Ltd. 'A'	CNY	2,700	14,930	0.07
Jiumaojiu International Holdings Ltd., Reg. S	HKD	2,000	5,256	0.03

Responsible Global Structured Research Equity Fund

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SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
JOYY, Inc., ADR	USD	66	1,952	0.01	UPM-Kymmene OYJ	EUR	208	6,245	0.03
Kanzhun Ltd., ADR	USD	200	5,206	0.03	Valmet OYJ	EUR	190	4,600	0.02
KE Holdings, Inc. 'A'	HKD	800	4,726	0.02				67,741	0.34
Kingdee International Software Group Co. Ltd.	HKD	4,000	9,291	0.05	FRANCE				
Kunlun Energy Co. Ltd.	HKD	2,000	1,633	0.01	Air Liquide SA	EUR	161	21,524	0.11
Kweichow Moutai Co. Ltd. 'A'	CNY	100	30,477	0.15	Alstom SA	EUR	274	6,094	0.03
Li Auto, Inc. 'A'	HKD	1,000	19,050	0.09	AXA SA	EUR	1,294	28,886	0.14
Li Ning Co. Ltd.	HKD	1,500	13,762	0.07	Capgemini SE	EUR	146	24,934	0.13
Longfor Group Holdings Ltd.	HKD	1,000	4,701	0.02	Cie de Saint-Gobain	EUR	174	7,269	0.04
Meituan, Reg. S 'B'	HKD	2,100	51,300	0.26	Edenred	EUR	255	11,757	0.06
NARI Technology Co. Ltd. 'A'	CNY	1,680	6,755	0.03	Engie SA	EUR	1,596	17,955	0.09
Ping An Bank Co. Ltd. 'A'	CNY	200	446	-	EssilorLuxottica SA	EUR	164	24,156	0.12
Ping An Insurance Group Co. of China Ltd. 'H'	HKD	2,500	16,929	0.08	Euroapi SA	EUR	27	425	-
Postal Savings Bank of China Co. Ltd., Reg. S 'H'	HKD	3,000	2,371	0.01	Eurofins Scientific SE	EUR	91	7,138	0.04
Rongsheng Petrochemical Co. Ltd. 'A'	CNY	100	229	-	Faurecia SE	EUR	148	2,806	0.01
Sangfor Technologies, Inc. 'A'	CNY	200	3,094	0.02	Hermes International	EUR	19	20,801	0.10
Shenzhen Inovance Technology Co. Ltd. 'A'	CNY	900	8,838	0.04	Kering SA	EUR	60	30,306	0.15
Shenzhen Mindray Bio-Medical Electronics Co. Ltd. 'A'	CNY	300	14,001	0.07	Legrand SA	EUR	165	12,028	0.06
Shenzhou International Group Holdings Ltd.	HKD	300	3,606	0.02	L'Oreal SA	EUR	47	15,865	0.08
Sino Biopharmaceutical Ltd.	HKD	16,000	10,095	0.05	LVMH Moët Hennessy Louis Vuitton SE	EUR	81	48,406	0.24
Sinotrans Ltd. 'A'	CNY	43,700	25,269	0.13	Pernod Ricard SA	EUR	173	31,464	0.16
Songcheng Performance Development Co. Ltd. 'A'	CNY	2,600	5,938	0.03	Renault SA	EUR	71	1,709	0.01
Sunny Optical Technology Group Co. Ltd.	HKD	700	11,308	0.06	Sanofi, ADR	USD	763	38,371	0.19
Tencent Holdings Ltd.	HKD	2,500	111,681	0.56	Sanofi	EUR	639	64,246	0.32
TravelSky Technology Ltd. 'H'	HKD	1,000	1,933	0.01	Schneider Electric SE	EUR	242	28,062	0.14
Trip.com Group Ltd., ADR	USD	221	5,834	0.03	SEB SA	EUR	119	11,169	0.06
Xiaomi Corp., Reg. S 'B'	HKD	1,200	2,064	0.01	Teleperformance	EUR	33	9,993	0.05
Yum China Holdings, Inc.	USD	167	7,904	0.04	TotalEnergies SE, ADR	USD	923	48,485	0.24
Zhejiang Runtu Co. Ltd. 'A'	CNY	4,500	5,411	0.03	TotalEnergies SE	EUR	1,720	90,497	0.45
Zhejiang Sanhua Intelligent Controls Co. Ltd. 'A'	CNY	1,000	4,097	0.02	Veolia Environnement SA	EUR	128	3,073	0.02
Zhongsheng Group Holdings Ltd.	HKD	2,500	17,548	0.09	Vinci SA	EUR	390	34,186	0.17
			835,484	4.18	Vivendi SE	EUR	590	5,877	0.03
DENMARK								647,482	3.24
Carlsberg A/S 'B'	DKK	116	14,649	0.07	GERMANY				
Coloplast A/S 'B'	DKK	69	7,813	0.04	adidas AG	EUR	144	24,978	0.12
Genmab A/S	DKK	25	8,052	0.04	Allianz SE	EUR	156	29,318	0.15
Novo Nordisk A/S 'B'	DKK	672	73,692	0.37	BASF SE	EUR	429	17,828	0.09
Orsted A/S, Reg. S	DKK	26	2,669	0.01	Bayer AG	EUR	280	16,470	0.08
ROCKWOOL A/S 'B'	DKK	19	4,209	0.02	Continental AG	EUR	35	2,344	0.01
Royal Unibrew A/S	DKK	59	5,194	0.03	Covestro AG, Reg. S	EUR	152	5,084	0.02
Vestas Wind Systems A/S	DKK	170	3,568	0.02	CTS Eventim AG & Co. KGaA	EUR	111	5,737	0.03
			119,846	0.60	Daimler Truck Holding AG	EUR	673	17,102	0.09
EGYPT					Deutsche Boerse AG	EUR	137	22,684	0.11
Commercial International Bank Egypt SAE	EGP	1,285	2,539	0.01	Deutsche Post AG	EUR	812	29,756	0.15
			2,539	0.01	Deutsche Telekom AG	EUR	2,644	52,043	0.26
FAROE ISLANDS					Fresenius SE & Co. KGaA	EUR	282	8,451	0.04
Bakkafrost P/F	NOK	71	4,540	0.02	GEA Group AG	EUR	135	4,534	0.02
			4,540	0.02	HEidelbergCement AG	EUR	29	1,347	0.01
FINLAND					KION Group AG	EUR	98	3,906	0.02
Elisa OYJ	EUR	135	7,490	0.04	Knorr-Bremse AG	EUR	129	7,181	0.04
Kojamo OYJ	EUR	684	11,699	0.06	Merck KGaA	EUR	20	3,328	0.02
Metso Outotec OYJ	EUR	486	3,587	0.02	Muenchener Rueckversicherungs-Gesellschaft AG	EUR	81	18,698	0.09
Sampo OYJ 'A'	EUR	791	34,120	0.17	Porsche Automobil Holding SE Preference	EUR	95	6,120	0.03
					Scout24 SE, Reg. S	EUR	111	5,617	0.03
					Siemens AG	EUR	364	36,567	0.18
					Siemens Healthineers AG, Reg. S	EUR	161	8,085	0.04
					Symrise AG	EUR	232	24,904	0.12
					TeamViewer AG	EUR	981	9,434	0.05

Responsible Global Structured Research Equity Fund

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SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Traton SE	EUR	417	5,960	0.03
Volkswagen AG Preference	EUR	164	21,330	0.11
Vonovia SE	EUR	398	12,069	0.06
Zalando SE, Reg. S	EUR	859	21,582	0.11
			422,457	2.11
GREECE				
Eurobank Ergasias Services and Holdings SA	EUR	1,091	958	-
National Bank of Greece SA	EUR	607	1,797	0.01
			2,755	0.01
HONG KONG				
AIA Group Ltd.	HKD	7,000	75,400	0.38
BOC Hong Kong Holdings Ltd.	HKD	3,000	11,812	0.06
Budweiser Brewing Co. APAC Ltd., Reg. S	HKD	1,400	4,168	0.02
CK Hutchison Holdings Ltd.	HKD	1,000	6,743	0.03
Hang Seng Bank Ltd.	HKD	300	5,287	0.02
HKBN Ltd.	HKD	8,500	9,653	0.05
HKT Trust & HKT Ltd.	HKD	10,000	13,420	0.07
Hong Kong Exchanges & Clearing Ltd.	HKD	600	29,331	0.15
Hongkong Land Holdings Ltd.	USD	1,300	6,510	0.03
Samsonite International SA, Reg. S	HKD	600	1,188	-
Sun Hung Kai Properties Ltd.	HKD	2,000	23,551	0.12
			187,063	0.93
HUNGARY				
OTP Bank Nyrt.	HUF	323	7,146	0.04
			7,146	0.04
INDIA				
Ambuja Cements Ltd., Reg. S	USD	902	4,141	0.02
Axis Bank Ltd., Reg. S, GDR	USD	321	12,824	0.07
GAIL India Ltd., Reg. S, GDR	USD	246	2,546	0.01
Grasim Industries Ltd., Reg. S	USD	206	3,440	0.02
HDFC Bank Ltd., ADR	USD	122	6,633	0.03
ICICI Bank Ltd., ADR	USD	1,400	24,640	0.12
Infosys Ltd., ADR	USD	1,700	31,297	0.16
Larsen & Toubro Ltd., Reg. S, GDR	USD	501	9,800	0.05
Mahindra & Mahindra Ltd., Reg. S, GDR	USD	313	4,241	0.02
State Bank of India, Reg. S, GDR	USD	66	3,835	0.02
Tata Motors Ltd., ADR	USD	144	3,692	0.02
			107,089	0.54
INDONESIA				
Bank Central Asia Tbk. PT	IDR	47,200	22,956	0.11
Bank Rakyat Indonesia Persero Tbk. PT	IDR	29,000	8,060	0.04
Telkom Indonesia Persero Tbk. PT	IDR	21,300	5,710	0.03
			36,726	0.18
IRELAND				
CRH plc, ADR	USD	270	9,145	0.05
Ryanair Holdings plc, ADR	USD	100	6,568	0.03
			15,713	0.08
ITALY				
Amplifon SpA	EUR	147	4,435	0.02
Banca Mediolanum SpA	EUR	2,165	14,023	0.07
Davide Campari-Milano NV	EUR	2,346	24,389	0.12
DiaSorin SpA	EUR	38	4,958	0.03
Enel SpA	EUR	4,911	26,688	0.13
EXOR NV	EUR	95	5,811	0.03
Ferrari NV	USD	56	10,050	0.05
Ferrari NV	EUR	81	14,546	0.07
PRADA SpA	HKD	2,500	13,933	0.07
Prysmian SpA	EUR	222	6,038	0.03

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Stellantis NV	EUR	1,490	18,125	0.09
Terna - Rete Elettrica Nazionale	EUR	1,797	14,099	0.07
			157,095	0.78
JAPAN				
Asahi Group Holdings Ltd.	JPY	400	13,048	0.07
Asics Corp.	JPY	500	8,963	0.04
Astellas Pharma, Inc.	JPY	1,800	27,919	0.14
Benefit One, Inc.	JPY	200	2,665	0.01
Benesse Holdings, Inc.	JPY	900	14,479	0.07
Central Japan Railway Co.	JPY	100	11,468	0.06
Dai-ichi Life Holdings, Inc.	JPY	300	5,495	0.03
Daiichi Sankyo Co. Ltd.	JPY	1,600	40,270	0.20
Daikin Industries Ltd.	JPY	200	31,687	0.16
Denso Corp.	JPY	300	15,737	0.08
Disco Corp.	JPY	100	23,527	0.12
East Japan Railway Co.	JPY	100	5,082	0.03
FUJIFILM Holdings Corp.	JPY	200	10,634	0.05
Fujitsu Ltd.	JPY	100	12,386	0.06
Hamamatsu Photonics KK	JPY	1,200	46,186	0.23
Harmonic Drive Systems, Inc.	JPY	1,200	34,722	0.17
Hoshizaki Corp.	JPY	1,800	53,267	0.27
Hoya Corp.	JPY	100	8,468	0.04
Inpex Corp.	JPY	400	4,303	0.02
Istyle, Inc.	JPY	1,200	2,001	0.01
Japan Exchange Group, Inc.	JPY	200	2,865	0.01
Katitas Co. Ltd.	JPY	300	6,404	0.03
KDDI Corp.	JPY	300	9,454	0.05
Keyence Corp.	JPY	100	33,831	0.17
Kusuri no Aoki Holdings Co. Ltd.	JPY	100	4,251	0.02
Kyowa Kirin Co. Ltd.	JPY	200	4,478	0.02
M3, Inc.	JPY	100	2,847	0.01
MatsukiyoCocokara & Co.	JPY	300	12,063	0.06
Mercari, Inc.	JPY	100	1,424	0.01
Mitsubishi UFJ Financial Group, Inc.	JPY	4,700	25,026	0.13
Mitsui Fudosan Co. Ltd.	JPY	1,600	34,201	0.17
Mizuho Financial Group, Inc.	JPY	200	2,260	0.01
Murata Manufacturing Co. Ltd.	JPY	300	16,188	0.08
Nextage Co. Ltd.	JPY	300	5,127	0.03
Nintendo Co. Ltd.	JPY	100	42,912	0.21
Nippon Sanso Holdings Corp.	JPY	1,900	30,072	0.15
Nippon Telegraph & Telephone Corp.	JPY	1,800	51,537	0.26
NSK Ltd.	JPY	5,700	30,389	0.15
NTT Data Corp.	JPY	800	10,966	0.05
Olympus Corp.	JPY	400	7,993	0.04
Oriental Land Co. Ltd.	JPY	100	13,844	0.07
ORIX Corp.	JPY	2,000	33,230	0.17
Otsuka Holdings Co. Ltd.	JPY	200	7,069	0.04
Outsourcing, Inc.	JPY	400	3,022	0.02
Pan Pacific International Holdings Corp.	JPY	1,300	20,577	0.10
Recruit Holdings Co. Ltd.	JPY	500	14,547	0.07
Relo Group, Inc.	JPY	300	4,787	0.02
Resona Holdings, Inc.	JPY	800	2,968	0.01
Sanrio Co. Ltd.	JPY	200	4,509	0.02
Seria Co. Ltd.	JPY	200	3,539	0.02
Seven & i Holdings Co. Ltd.	JPY	600	23,155	0.12
Shin-Etsu Chemical Co. Ltd.	JPY	100	11,106	0.06
Shiseido Co. Ltd.	JPY	300	11,959	0.06
SoftBank Corp.	JPY	1,800	19,896	0.10
SoftBank Group Corp.	JPY	500	19,082	0.10
Sompo Holdings, Inc.	JPY	600	26,276	0.13

Responsible Global Structured Research Equity Fund

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SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Sony Group Corp.	JPY	400	32,052	0.16
Stanley Electric Co. Ltd.	JPY	900	14,603	0.07
Sumitomo Electric Industries Ltd.	JPY	1,800	19,691	0.10
Sumitomo Mitsui Financial Group, Inc.	JPY	500	14,762	0.07
Sumitomo Mitsui Trust Holdings, Inc.	JPY	200	6,133	0.03
Suntory Beverage & Food Ltd.	JPY	300	11,258	0.06
Suzuki Motor Corp.	JPY	1,100	34,268	0.17
System Corp.	JPY	100	5,974	0.03
Taiheiyu Cement Corp.	JPY	2,200	32,579	0.16
TechnoPro Holdings, Inc.	JPY	100	1,980	0.01
Terumo Corp.	JPY	100	2,995	0.01
Tokio Marine Holdings, Inc.	JPY	200	11,575	0.06
Tokyo Tatemono Co. Ltd.	JPY	1,100	15,068	0.08
Tokyu Corp.	JPY	100	1,171	0.01
Toyota Motor Corp.	JPY	1,000	15,269	0.08
UT Group Co. Ltd.	JPY	300	4,899	0.02
			1,150,438	5.75
MALAYSIA				
Malayan Banking Bhd.	MYR	1,600	3,117	0.02
Public Bank Bhd.	MYR	6,700	6,640	0.03
			9,757	0.05
MEXICO				
Becle SAB de CV	MXN	700	1,525	0.01
Fresnillo plc	GBP	525	4,899	0.02
Gruma SAB de CV 'B'	MXN	405	4,426	0.02
Grupo Aeroportuario del Pacifico SAB de CV 'B'	MXN	200	2,836	0.01
Grupo Aeroportuario del Sureste SAB de CV 'B'	MXN	150	2,980	0.02
Grupo Comercial Chedraui SA de CV	MXN	600	1,617	0.01
Grupo Financiero Banorte SAB de CV 'O'	MXN	1,000	5,517	0.03
Grupo Mexico SAB de CV	MXN	1,900	8,009	0.04
Orbia Advance Corp. SAB de CV	MXN	1,500	3,496	0.02
Wal-Mart de Mexico SAB de CV	MXN	2,300	7,786	0.04
			43,091	0.22
NETHERLANDS				
Adyen NV, Reg. S	EUR	21	30,078	0.15
AerCap Holdings NV	USD	434	16,909	0.08
Akzo Nobel NV	EUR	272	17,159	0.09
ASML Holding NV	EUR	200	93,219	0.47
Heineken Holding NV	EUR	481	34,847	0.17
ING Groep NV	EUR	5,730	55,539	0.28
Koninklijke DSM NV	EUR	144	20,108	0.10
Koninklijke KPN NV	EUR	4,132	14,578	0.07
Koninklijke Philips NV	EUR	519	10,929	0.05
OCI NV	EUR	179	5,810	0.03
Prosus NV	EUR	380	24,257	0.12
Shell plc	GBP	2,919	76,011	0.38
Universal Music Group NV	EUR	672	13,233	0.07
Wolters Kluwer NV	EUR	73	7,022	0.04
			419,699	2.10
NEW ZEALAND				
a2 Milk Co. Ltd. (The)	NZD	475	1,455	0.01
Xero Ltd.	AUD	125	6,580	0.03
			8,035	0.04
NORWAY				
DNB Bank ASA	NOK	1,583	28,081	0.14
Equinor ASA	NOK	1,886	65,496	0.33
Mowi ASA	NOK	172	3,910	0.02
TOMRA Systems ASA	NOK	374	6,877	0.03
			104,364	0.52

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
PANAMA				
Copa Holdings SA 'A'	USD	10	604	-
			604	-
PERU				
Credicorp Ltd.	USD	85	10,089	0.05
InRetail Peru Corp., Reg. S	USD	57	1,444	0.01
			11,533	0.06
PHILIPPINES				
Bank of the Philippine Islands	PHP	4,900	7,545	0.04
BDO Unibank, Inc.	PHP	4,760	9,544	0.05
Converge Information and Communications Technology Solutions, Inc.	PHP	64,100	24,567	0.12
International Container Terminal Services, Inc.	PHP	780	2,604	0.01
SM Prime Holdings, Inc.	PHP	11,800	7,825	0.04
			52,085	0.26
POLAND				
Allegro.eu SA, Reg. S	PLN	91	480	-
Bank Polska Kasa Opieki SA	PLN	82	1,481	0.01
InPost SA	EUR	55	309	-
Powszechna Kasa Oszczednosci Bank Polski SA	PLN	611	3,785	0.02
			6,055	0.03
PORTUGAL				
EDP - Energias de Portugal SA	EUR	1,564	7,224	0.04
Galp Energia SGPS SA	EUR	2,156	25,041	0.12
			32,265	0.16
QATAR				
Commercial Bank PSQC (The)	QAR	2,938	5,516	0.03
Industries Qatar QSC	QAR	2,497	10,925	0.05
Qatar National Bank QPSC	QAR	2,463	13,502	0.07
			29,943	0.15
RUSSIA				
Ozon Holdings plc	USD	134	-	-
Sberbank of Russia PJSC	USD	4,820	1	-
Yandex NV 'A'	USD	244	-	-
			1	-
SAUDI ARABIA				
Al Rajhi Bank	SAR	457	10,039	0.05
Saudi British Bank (The)	SAR	1,081	11,714	0.06
Saudi National Bank (The)	SAR	1,325	23,217	0.11
			44,970	0.22
SINGAPORE				
CapitaLand Integrated Commercial Trust, REIT	SGD	9,000	13,989	0.07
ComfortDelGro Corp. Ltd.	SGD	3,600	3,606	0.02
DBS Group Holdings Ltd.	SGD	700	14,842	0.07
Oversea-Chinese Banking Corp. Ltd.	SGD	1,600	13,032	0.07
Sea Ltd., ADR	USD	185	12,262	0.06
United Overseas Bank Ltd.	SGD	500	9,360	0.05
			67,091	0.34
SOUTH AFRICA				
Absa Group Ltd.	ZAR	376	3,532	0.02
Capitec Bank Holdings Ltd.	ZAR	70	8,513	0.04
Clicks Group Ltd.	ZAR	147	2,468	0.01
FirstRand Ltd.	ZAR	3,159	11,985	0.06
Mr Price Group Ltd.	ZAR	331	3,551	0.02
Naspers Ltd. 'N'	ZAR	113	16,195	0.08
Shoprite Holdings Ltd.	ZAR	948	11,360	0.06
			57,604	0.29

Responsible Global Structured Research Equity Fund

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SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
SOUTH KOREA									
Coupang, Inc.	USD	214	2,675	0.01	Formosa Petrochemical Corp.	TWD	1,000	3,140	0.02
Hyundai Mobis Co. Ltd.	KRW	146	22,240	0.11	Formosa Plastics Corp.	TWD	1,000	3,626	0.02
Korea Zinc Co. Ltd.	KRW	6	2,247	0.01	Hon Hai Precision Industry Co. Ltd.	TWD	6,000	21,854	0.11
LG Chem Ltd.	KRW	117	46,191	0.23	MediaTek, Inc.	TWD	1,000	21,580	0.11
LG Uplus Corp.	KRW	50	489	-	Taiwan Semiconductor Manufacturing Co. Ltd.	TWD	13,000	205,417	1.03
NAVER Corp.	KRW	70	12,876	0.06	Uni-President Enterprises Corp.	TWD	1,000	2,242	0.01
POSCO Holdings, Inc.	KRW	15	2,651	0.01	Vanguard International Semiconductor Corp.	TWD	2,000	5,113	0.03
Samsung Electronics Co. Ltd. Preference	KRW	127	5,053	0.03				297,168	1.49
Samsung Electronics Co. Ltd.	KRW	1,998	87,234	0.44	THAILAND				
Samsung Fire & Marine Insurance Co. Ltd.	KRW	14	2,161	0.01	Airports of Thailand PCL	THB	1,700	3,415	0.01
Samsung SDI Co. Ltd.	KRW	19	7,723	0.04	CP ALL PCL	THB	5,700	9,654	0.05
SK Hynix, Inc.	KRW	42	2,916	0.02	Gulf Energy Development PCL	THB	1,300	1,711	0.01
SK Innovation Co. Ltd.	KRW	15	2,208	0.01	Intouch Holdings PCL 'F'	THB	900	1,744	0.01
			196,664	0.98	Siam Cement PCL (The)	THB	1,900	20,107	0.10
SPAIN								36,631	0.18
Amadeus IT Group SA 'A'	EUR	613	33,255	0.17	UNITED ARAB EMIRATES				
Cellnex Telecom SA, Reg. S	EUR	470	17,757	0.09	Abu Dhabi Commercial Bank PJSC	AED	3,710	8,942	0.04
Corp. ACCIONA Energias Renovables SA	EUR	153	5,824	0.03	First Abu Dhabi Bank PJSC	AED	3,020	15,420	0.08
Ferrovial SA	EUR	777	19,126	0.09				24,362	0.12
Grifols SA	EUR	184	3,501	0.02	UNITED KINGDOM				
Iberdrola SA	EUR	3,113	32,012	0.16	Aptiv plc	USD	41	3,578	0.02
			111,475	0.56	Ashtead Group plc	GBP	379	15,628	0.08
SWEDEN					AstraZeneca plc, ADR	USD	917	59,972	0.30
Alfa Laval AB	SEK	276	6,555	0.03	AstraZeneca plc	GBP	864	112,436	0.56
Assa Abloy AB 'B'	SEK	557	11,744	0.06	Auto Trader Group plc, Reg. S	GBP	1,162	7,726	0.04
Atlas Copco AB 'A'	SEK	1,280	11,856	0.06	BP plc	GBP	5,938	28,084	0.14
Atlas Copco AB 'B'	SEK	880	7,249	0.04	Bridgepoint Group plc, Reg. S	GBP	7,568	22,344	0.11
Boliden AB	SEK	1,371	43,406	0.22	Close Brothers Group plc	GBP	1,212	14,900	0.07
Epiroc AB 'A'	SEK	366	5,581	0.03	Compass Group plc	GBP	1,024	20,713	0.10
Essity AB 'B'	SEK	814	21,073	0.11	Derwent London plc, REIT	GBP	368	11,742	0.06
Hexagon AB 'B'	SEK	1,445	14,784	0.07	Diageo plc	GBP	908	38,881	0.19
Investor AB 'B'	SEK	548	8,890	0.04	Direct Line Insurance Group plc	GBP	5,788	17,750	0.09
Nibe Industrier AB 'B'	SEK	389	2,874	0.01	Endava plc	USD	150	13,500	0.07
Swedbank AB 'A'	SEK	1,938	24,304	0.12	Ferguson plc	GBP	17	1,877	0.01
Telefonaktiebolaget LM Ericsson 'B'	SEK	1,974	14,602	0.07	GlaxoSmithKline plc	GBP	1,705	36,423	0.18
			172,918	0.86	Great Portland Estates plc, REIT	GBP	985	6,917	0.03
SWITZERLAND					Helios Towers plc	GBP	3,633	5,288	0.03
ABB Ltd.	CHF	798	20,921	0.11	HSBC Holdings plc	GBP	11,464	73,729	0.37
Alcon, Inc.	CHF	301	20,740	0.10	Informa plc	GBP	1,783	11,356	0.06
Barry Callebaut AG	CHF	10	22,313	0.11	InterContinental Hotels Group plc	GBP	544	28,490	0.14
DKSH Holding AG	CHF	18	1,473	0.01	Johnson Matthey plc	GBP	156	3,615	0.02
Flughafen Zurich AG	CHF	54	8,025	0.04	Lloyds Banking Group plc	GBP	51,261	25,918	0.13
Geberit AG	CHF	8	3,802	0.02	London Stock Exchange Group plc	GBP	238	22,000	0.11
Holcim Ltd.	CHF	150	6,289	0.03	Mondi plc	GBP	643	11,192	0.06
Julius Baer Group Ltd.	CHF	1,083	48,896	0.24	National Grid plc	GBP	1,809	23,251	0.12
Lonza Group AG	CHF	39	20,530	0.10	Persimmon plc	GBP	257	5,752	0.03
Nestle SA	CHF	753	87,475	0.44	RELX plc	GBP	1,046	28,084	0.14
Novartis AG	CHF	501	42,130	0.21	Rentokil Initial plc	GBP	1,551	8,851	0.04
Partners Group Holding AG	CHF	40	35,390	0.18	Rio Tinto plc	GBP	397	23,587	0.12
Zurich Insurance Group AG	CHF	59	25,347	0.13	Smith & Nephew plc	GBP	616	8,575	0.04
			343,331	1.72	Smiths Group plc	GBP	482	8,176	0.04
TAIWAN					Taylor Wimpey plc	GBP	3,860	5,370	0.03
Cathay Financial Holding Co. Ltd.	TWD	1,000	1,699	0.01	Unilever plc	GBP	1,445	65,039	0.32
Chailease Holding Co. Ltd.	TWD	2,100	14,590	0.07	Vodafone Group plc	GBP	12,886	19,821	0.10
CTBC Financial Holding Co. Ltd.	TWD	8,000	6,694	0.03	Weir Group plc (The)	GBP	230	3,759	0.02
E.Sun Financial Holding Co. Ltd.	TWD	9,000	8,718	0.04	WPP plc	GBP	427	4,223	0.02
Formosa Chemicals & Fibre Corp.	TWD	1,000	2,495	0.01				798,547	3.99

Responsible Global Structured Research Equity Fund

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SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
UNITED STATES OF AMERICA					Comcast Corp. 'A'	USD	1,289	49,884	0.25
Abbott Laboratories	USD	422	45,606	0.23	Conagra Brands, Inc.	USD	404	13,837	0.07
AbbVie, Inc.	USD	971	147,679	0.74	ConocoPhillips	USD	1,240	112,170	0.56
Accenture plc 'A'	USD	409	112,951	0.56	Constellation Brands, Inc. 'A'	USD	232	53,956	0.27
Activision Blizzard, Inc.	USD	308	23,793	0.12	Cooper Cos., Inc. (The)	USD	36	11,359	0.06
Adobe, Inc.	USD	44	15,796	0.08	Corteva, Inc.	USD	367	19,796	0.10
Advanced Micro Devices, Inc.	USD	1,680	128,470	0.64	Costco Wholesale Corp.	USD	184	86,167	0.43
Agilent Technologies, Inc.	USD	359	42,082	0.21	Cummins, Inc.	USD	252	47,751	0.24
Air Products and Chemicals, Inc.	USD	179	42,054	0.21	CVS Health Corp.	USD	337	31,314	0.16
Airbnb, Inc. 'A'	USD	120	10,537	0.05	Danaher Corp.	USD	325	81,283	0.41
Albemarle Corp.	USD	52	10,710	0.05	Darling Ingredients, Inc.	USD	175	10,780	0.05
Alexandria Real Estate Equities, Inc., REIT	USD	72	10,271	0.05	Dexcom, Inc.	USD	336	24,938	0.12
Alphabet, Inc. 'A'	USD	95	204,989	1.02	Dollar General Corp.	USD	144	35,220	0.18
Alphabet, Inc. 'C'	USD	158	343,192	1.71	Dollar Tree, Inc.	USD	145	22,215	0.11
Amazon.com, Inc.	USD	3,800	393,452	1.97	Dominion Energy, Inc.	USD	763	60,460	0.30
Ameren Corp.	USD	621	55,865	0.28	Duke Energy Corp.	USD	73	7,758	0.04
American Homes 4 Rent, REIT 'A'	USD	149	5,222	0.03	Elanco Animal Health, Inc.	USD	2,006	39,338	0.20
American International Group, Inc.	USD	1,079	53,616	0.27	Elevance Health, Inc.	USD	133	64,606	0.32
American Tower Corp., REIT	USD	143	36,220	0.18	Eli Lilly & Co.	USD	502	162,196	0.81
Amgen, Inc.	USD	253	61,198	0.31	EOG Resources, Inc.	USD	356	40,296	0.20
Apollo Global Management, Inc.	USD	384	18,163	0.09	Equinix, Inc., REIT	USD	62	40,348	0.20
Apple, Inc.	USD	6,628	895,045	4.47	Equitable Holdings, Inc.	USD	1,525	39,040	0.19
Ares Management Corp.	USD	98	5,459	0.03	Equity LifeStyle Properties, Inc., REIT	USD	157	11,106	0.06
Assurant, Inc.	USD	180	30,375	0.15	Essex Property Trust, Inc., REIT	USD	65	16,871	0.08
AT&T, Inc.	USD	274	5,724	0.03	Estee Lauder Cos., Inc. (The) 'A'	USD	148	36,997	0.18
AutoZone, Inc.	USD	14	29,676	0.15	Extra Space Storage, Inc., REIT	USD	94	16,050	0.08
AvalonBay Communities, Inc., REIT	USD	68	13,131	0.07	Exxon Mobil Corp.	USD	742	64,101	0.32
Avery Dennison Corp.	USD	161	25,863	0.13	FedEx Corp.	USD	128	28,941	0.14
Baker Hughes Co.	USD	514	15,399	0.08	Fidelity National Information Services, Inc.	USD	267	24,169	0.12
Ball Corp.	USD	413	27,923	0.14	Fifth Third Bancorp	USD	1,078	35,197	0.18
Bank of America Corp.	USD	2,209	67,971	0.34	Fiserv, Inc.	USD	1,105	97,439	0.49
Bank of New York Mellon Corp. (The)	USD	362	14,914	0.07	FleetCor Technologies, Inc.	USD	316	64,486	0.32
Becton Dickinson and Co.	USD	279	69,145	0.35	FMC Corp.	USD	115	12,218	0.06
Biogen, Inc.	USD	32	6,452	0.03	Fortinet, Inc.	USD	210	11,813	0.06
Black Knight, Inc.	USD	191	12,318	0.06	Fortive Corp.	USD	317	16,928	0.08
Blue Owl Capital, Inc.	USD	537	5,316	0.03	Generac Holdings, Inc.	USD	123	25,460	0.13
Booking Holdings, Inc.	USD	23	39,475	0.20	General Motors Co.	USD	399	12,592	0.06
Bristol-Myers Squibb Co.	USD	106	8,136	0.04	Global Payments, Inc.	USD	485	52,889	0.26
Broadcom, Inc.	USD	186	89,760	0.45	Goldman Sachs Group, Inc. (The)	USD	236	69,195	0.35
Burlington Stores, Inc.	USD	144	19,843	0.10	Halliburton Co.	USD	1,472	47,487	0.24
Cadence Design Systems, Inc.	USD	95	14,183	0.07	Hartford Financial Services Group, Inc. (The)	USD	843	53,792	0.27
Camden Property Trust, REIT	USD	37	4,955	0.02	HCA Healthcare, Inc.	USD	99	16,537	0.08
Centene Corp.	USD	441	37,331	0.19	Hess Corp.	USD	161	17,427	0.09
CF Industries Holdings, Inc.	USD	120	10,199	0.05	Hilton Worldwide Holdings, Inc.	USD	229	25,169	0.13
Charles Schwab Corp. (The)	USD	852	52,211	0.26	Hologic, Inc.	USD	333	23,160	0.12
Charter Communications, Inc. 'A'	USD	34	15,673	0.08	Home Depot, Inc. (The)	USD	455	122,486	0.61
Chevron Corp.	USD	425	62,301	0.31	Humana, Inc.	USD	95	44,651	0.22
Chipotle Mexican Grill, Inc.	USD	34	43,621	0.22	Huntington Bancshares, Inc.	USD	3,573	42,161	0.21
Chubb Ltd.	USD	368	70,531	0.35	Illumina, Inc.	USD	26	4,724	0.02
Cigna Corp.	USD	97	25,633	0.13	Ingersoll Rand, Inc.	USD	863	35,935	0.18
Cisco Systems, Inc.	USD	1,366	57,700	0.29	Intercontinental Exchange, Inc.	USD	418	39,488	0.20
Citigroup, Inc.	USD	1,274	57,967	0.29	International Flavors & Fragrances, Inc.	USD	150	17,472	0.09
Citizens Financial Group, Inc.	USD	174	6,083	0.03	International Paper Co.	USD	320	13,373	0.07
Clorox Co. (The)	USD	26	3,636	0.02	Intuit, Inc.	USD	175	66,295	0.33
CME Group, Inc.	USD	218	44,278	0.22	Intuitive Surgical, Inc.	USD	366	72,552	0.36
CMS Energy Corp.	USD	334	22,375	0.11	Invesco Ltd.	USD	391	6,143	0.03
Coca-Cola Co. (The)	USD	1,804	112,678	0.56	JB Hunt Transport Services, Inc.	USD	73	11,303	0.06
Cognizant Technology Solutions Corp. 'A'	USD	172	11,545	0.06	Johnson & Johnson	USD	749	132,056	0.66
Colgate-Palmolive Co.	USD	86	6,834	0.03	JPMorgan Chase & Co.	USD	870	96,805	0.48

Responsible Global Structured Research Equity Fund

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SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Keurig Dr Pepper, Inc.	USD	743	26,183	0.13	Roper Technologies, Inc.	USD	127	49,513	0.25
Kimberly-Clark Corp.	USD	133	17,810	0.09	Ross Stores, Inc.	USD	390	27,206	0.14
KKR & Co., Inc.	USD	627	28,278	0.14	RPM International, Inc.	USD	226	17,623	0.09
KLA Corp.	USD	138	43,336	0.22	Saia, Inc.	USD	69	12,452	0.06
Lam Research Corp.	USD	14	5,826	0.03	Salesforce, Inc.	USD	926	150,151	0.75
Linde plc	USD	336	95,236	0.48	SBA Communications Corp., REIT	USD	224	71,566	0.36
Lowe's Cos., Inc.	USD	220	37,825	0.19	Sealed Air Corp.	USD	483	27,869	0.14
Marathon Petroleum Corp.	USD	335	27,983	0.14	Sempra Energy	USD	395	59,432	0.30
MarketAxess Holdings, Inc.	USD	31	8,021	0.04	Sherwin-Williams Co. (The)	USD	242	53,230	0.27
Marriott International, Inc. 'A'	USD	215	28,810	0.14	Signature Bank	USD	125	21,420	0.11
Marsh & McLennan Cos., Inc.	USD	212	32,523	0.16	Simon Property Group, Inc., REIT	USD	135	12,725	0.06
Marvell Technology, Inc.	USD	695	29,795	0.15	Southern Co. (The)	USD	879	62,207	0.31
Mastercard, Inc. 'A'	USD	365	113,453	0.57	Southwest Airlines Co.	USD	626	21,891	0.11
McDonald's Corp.	USD	277	68,300	0.34	Stanley Black & Decker, Inc.	USD	109	11,305	0.06
McKesson Corp.	USD	30	9,767	0.05	Starbucks Corp.	USD	682	51,286	0.26
Medtronic plc	USD	142	12,708	0.06	State Street Corp.	USD	329	19,977	0.10
Merck & Co., Inc.	USD	486	44,799	0.22	STERIS plc	USD	73	15,009	0.07
Meta Platforms, Inc. 'A'	USD	1,051	167,992	0.84	Stryker Corp.	USD	216	42,105	0.21
MetLife, Inc.	USD	643	39,590	0.20	Sun Communities, Inc., REIT	USD	64	10,180	0.05
Microsoft Corp.	USD	2,904	739,678	3.70	SVB Financial Group	USD	50	18,921	0.09
Moderna, Inc.	USD	98	13,480	0.07	Synopsys, Inc.	USD	127	38,373	0.19
Molina Healthcare, Inc.	USD	75	20,940	0.10	Teledyne Technologies, Inc.	USD	92	33,905	0.17
Mondelez International, Inc. 'A'	USD	941	58,295	0.29	Teleflex, Inc.	USD	20	5,021	0.02
Monster Beverage Corp.	USD	542	49,783	0.25	Tesla, Inc.	USD	371	249,954	1.25
Morgan Stanley	USD	213	15,964	0.08	Thermo Fisher Scientific, Inc.	USD	215	114,722	0.57
Motorola Solutions, Inc.	USD	55	11,402	0.06	TJX Cos., Inc. (The)	USD	378	21,100	0.11
MSCI, Inc.	USD	34	13,638	0.07	T-Mobile US, Inc.	USD	913	121,986	0.61
Netflix, Inc.	USD	174	29,745	0.15	Tradeweb Markets, Inc. 'A'	USD	118	8,143	0.04
NextEra Energy, Inc.	USD	1,484	113,585	0.57	Trane Technologies plc	USD	320	41,085	0.20
NIKE, Inc. 'B'	USD	641	64,760	0.32	TransDigm Group, Inc.	USD	14	7,235	0.04
NortonLifeLock, Inc.	USD	173	3,815	0.02	TransUnion	USD	156	12,210	0.06
NVIDIA Corp.	USD	1,168	175,527	0.88	Trimble, Inc.	USD	8	463	-
NVR, Inc.	USD	4	15,700	0.08	Ulta Beauty, Inc.	USD	43	16,405	0.08
Old Dominion Freight Line, Inc.	USD	173	43,274	0.22	United Airlines Holdings, Inc.	USD	168	5,714	0.03
Opendoor Technologies, Inc.	USD	494	2,223	0.01	United Parcel Service, Inc. 'B'	USD	240	42,818	0.21
O'Reilly Automotive, Inc.	USD	64	40,452	0.20	United Rentals, Inc.	USD	13	3,096	0.02
Otis Worldwide Corp.	USD	394	27,300	0.14	UnitedHealth Group, Inc.	USD	410	210,305	1.05
PACCAR, Inc.	USD	585	47,666	0.24	Veeva Systems, Inc. 'A'	USD	152	29,438	0.15
Packaging Corp. of America	USD	131	17,887	0.09	VeriSign, Inc.	USD	111	18,500	0.09
Parker-Hannifin Corp.	USD	27	6,538	0.03	Verizon Communications, Inc.	USD	1,525	77,211	0.39
PayPal Holdings, Inc.	USD	83	5,632	0.03	Vertex Pharmaceuticals, Inc.	USD	125	34,801	0.17
Peloton Interactive, Inc. 'A'	USD	611	5,456	0.03	Visa, Inc. 'A'	USD	825	159,786	0.80
PepsiCo, Inc.	USD	492	82,125	0.41	Voya Financial, Inc.	USD	397	23,272	0.12
Pfizer, Inc.	USD	1,226	62,918	0.31	Vulcan Materials Co.	USD	103	14,385	0.07
PG&E Corp.	USD	1,752	17,170	0.09	Walmart, Inc.	USD	596	72,003	0.36
Pioneer Natural Resources Co.	USD	92	20,653	0.10	Walt Disney Co. (The)	USD	444	41,256	0.21
PNC Financial Services Group, Inc. (The)	USD	82	12,560	0.06	WEC Energy Group, Inc.	USD	319	31,900	0.16
Procter & Gamble Co. (The)	USD	894	126,885	0.63	Wells Fargo & Co.	USD	2,976	114,725	0.57
Prologis, Inc., REIT	USD	381	44,082	0.22	Welltower, Inc., REIT	USD	447	37,119	0.19
Public Storage, REIT	USD	78	24,250	0.12	West Pharmaceutical Services, Inc.	USD	31	9,210	0.05
Pure Storage, Inc. 'A'	USD	739	18,586	0.09	Westrock Co.	USD	236	9,275	0.05
QUALCOMM, Inc.	USD	672	84,672	0.42	Weyerhaeuser Co., REIT	USD	71	2,313	0.01
Regeneron Pharmaceuticals, Inc.	USD	32	18,788	0.09	Workday, Inc. 'A'	USD	195	27,193	0.14
RenaissanceRe Holdings Ltd.	USD	249	38,573	0.19	Xcel Energy, Inc.	USD	227	15,997	0.08
ResMed, Inc.	USD	74	15,687	0.08	Zoetis, Inc.	USD	439	75,293	0.38
Rexford Industrial Realty, Inc., REIT	USD	185	10,597	0.05	Zoom Video Communications, Inc. 'A'	USD	301	32,165	0.16
ROBLOX Corp. 'A'	USD	645	20,788	0.10				11,917,789	59.57
Roche Holding AG	CHF	12	4,591	0.02					
Roche Holding AG	CHF	264	87,308	0.44					
Rockwell Automation, Inc.	USD	43	8,431	0.04					

Responsible Global Structured Research Equity Fund

continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
URUGUAY				
Dlocal Ltd.	USD	76	1,912	0.01
			1,912	0.01
Total Equities			19,679,384	98.36
Total Transferable securities and money market instruments admitted to an official exchange listing			19,679,384	98.36
Other transferable securities and money market instruments				
Equities				
RUSSIA				
Gazprom PJSC*	USD	4,380	1	-
Lukoil PJSC*	USD	231	-	-
Lukoil PJSC*	USD	39	-	-
Magnit PJSC*	USD	491	-	-
Novatek PJSC*	USD	45	-	-
TCS Group Holding plc, Reg. S*	USD	101	-	-
VK Co. Ltd., Reg. S*	USD	199	-	-
X5 Retail Group NV, Reg. S*	USD	266	-	-
			1	-
Total Equities			1	-
Total Other transferable securities and money market instruments			1	-
Units of authorised UCITS or other collective investment undertakings				
Exchange Traded Funds				
IRELAND				
iShares MSCI India Fund	USD	20,571	133,712	0.67
			133,712	0.67
LUXEMBOURG				
Xtrackers Nifty 50 Swap Fund	USD	381	73,426	0.37
			73,426	0.37
Total Exchange Traded Funds			207,138	1.04
Total Units of authorised UCITS or other collective investment undertakings			207,138	1.04
Total Investments			19,886,523	99.40
Cash			107,377	0.54
Other assets/(liabilities)			13,324	0.06
Total net assets			20,007,224	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	59.57
Japan	5.75
China	4.18
United Kingdom	3.99
France	3.24
Canada	3.22
Germany	2.11
Netherlands	2.10
Switzerland	1.72
Australia	1.66
Taiwan	1.49
South Korea	0.98
Hong Kong	0.93
Sweden	0.86
Italy	0.78
Ireland	0.75
Denmark	0.60
Spain	0.56
India	0.54
Norway	0.52
Brazil	0.44
Luxembourg	0.37
Finland	0.34
Singapore	0.34
South Africa	0.29
Philippines	0.26
Saudi Arabia	0.22
Mexico	0.22
Indonesia	0.18
Thailand	0.18
Portugal	0.16
Qatar	0.15
Austria	0.14
United Arab Emirates	0.12
Belgium	0.10
Peru	0.06
Malaysia	0.05
Chile	0.04
New Zealand	0.04
Hungary	0.04
Argentina	0.03
Poland	0.03
Faroe Islands	0.02
Greece	0.01
Egypt	0.01
Uruguay	0.01
Panama	-
Russia	-
Total Investments	99.40
Cash and Other assets/(liabilities)	0.60
Total	100.00

* Security is valued at its fair value under the direction of the Board of Directors.
The accompanying notes are an integral part of these financial statements.

Science and Technology Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a widely diversified portfolio of shares of companies expected to benefit from the development and use of science and/or technology. The companies may be anywhere in the world, including emerging markets.

The fund invests primarily in equity and equity related securities of companies that operate in such industries as:

- information technology, including software, services, hardware, semiconductors, and technology equipment;
- telecommunication equipment and services;
- health care, including pharmaceuticals, biotechnology, life sciences, and health care equipment and services;
- business services and technology solutions;
- media, including advertising, broadcasting, cable and satellite, movies and entertainment, and publishing;
- internet commerce and advertising;
- alternative energy;
- aerospace and defence; and
- materials and chemicals.

Types of securities may include common shares, preferred shares, warrants, American Depositary Receipts (ADRs), European Depositary Receipts (EDRs) and Global Depositary Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
ARGENTINA				
MercadoLibre, Inc.	USD	66	40,932	0.81
			40,932	0.81
CHINA				
Alibaba Group Holding Ltd., ADR	USD	1,689	188,965	3.74
Baidu, Inc., ADR	USD	1,049	154,392	3.06
Kanzhun Ltd., ADR	USD	497	12,937	0.26
KE Holdings, Inc., ADR	USD	1,299	22,265	0.44
New Oriental Education & Technology Group, Inc., ADR	USD	684	13,413	0.27
Tongcheng Travel Holdings Ltd., Reg. S	HKD	20,000	42,603	0.84
Trip.com Group Ltd., ADR	USD	9,992	263,789	5.23
			698,364	13.84
GERMANY				
Auto1 Group SE, Reg. S	EUR	3,570	25,288	0.50
CTS Eventim AG & Co. KGaA	EUR	596	30,806	0.61
Delivery Hero SE, Reg. S	EUR	3,312	119,025	2.36
TeamViewer AG	EUR	2,841	27,321	0.54
Zalando SE, Reg. S	EUR	6,359	159,770	3.17
			362,210	7.18
SOUTH AFRICA				
Naspers Ltd. 'N'	ZAR	675	96,738	1.92
			96,738	1.92
SOUTH KOREA				
Coupang, Inc.	USD	2,311	28,888	0.57
Samsung Electronics Co. Ltd.	KRW	844	36,849	0.73
			65,737	1.30
TURKEY				
D-MARKET Elektronik Hizmetler ve Ticaret A/S, ADR	USD	1,939	1,280	0.03
			1,280	0.03
UNITED KINGDOM				
boohoo Group plc	GBP	36,166	23,712	0.47
Deliveroo plc, Reg. S	GBP	23,649	25,427	0.50
			49,139	0.97
UNITED STATES OF AMERICA				
Accenture plc 'A'	USD	627	173,155	3.43
Advanced Micro Devices, Inc.	USD	1,708	130,611	2.59
Alphabet, Inc. 'A'	USD	99	213,620	4.23
Amazon.com, Inc.	USD	3,765	389,828	7.73
Applied Materials, Inc.	USD	428	38,278	0.76
Booking Holdings, Inc.	USD	12	20,596	0.41
DoorDash, Inc. 'A'	USD	556	34,516	0.68
Etsy, Inc.	USD	989	70,516	1.40
ForgeRock, Inc. 'A'	USD	298	6,324	0.13
Fortinet, Inc.	USD	1,545	86,906	1.72
HubSpot, Inc.	USD	135	39,614	0.79
Intuit, Inc.	USD	121	45,838	0.91
Lam Research Corp.	USD	118	49,101	0.97
Meta Platforms, Inc. 'A'	USD	1,614	257,982	5.11
Micron Technology, Inc.	USD	996	54,212	1.07
Microsoft Corp.	USD	1,896	482,930	9.57
MongoDB, Inc.	USD	76	19,569	0.39
Netflix, Inc.	USD	182	31,113	0.62

Science and Technology Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
NVIDIA Corp.	USD	1,369	205,733	4.08
Opendoor Technologies, Inc.	USD	6,239	28,076	0.56
Pinterest, Inc. 'A'	USD	2,939	53,843	1.07
Pure Storage, Inc. 'A'	USD	9,750	245,213	4.86
QUALCOMM, Inc.	USD	1,116	140,616	2.79
Qualtrics International, Inc. 'A'	USD	2,329	27,459	0.54
Rivian Automotive, Inc. 'A'	USD	375	9,416	0.19
ROBLOX Corp. 'A'	USD	3,200	103,136	2.04
Salesforce, Inc.	USD	2,778	450,453	8.93
Veeva Systems, Inc. 'A'	USD	171	33,118	0.66
Warby Parker, Inc. 'A'	USD	1,473	16,336	0.32
Wayfair, Inc. 'A'	USD	255	11,355	0.22
Workday, Inc. 'A'	USD	312	43,508	0.86
Zoom Video Communications, Inc. 'A'	USD	1,480	158,153	3.13
			3,671,124	72.76
Total Equities			4,985,524	98.81
Total Transferable securities and money market instruments admitted to an official exchange listing			4,985,524	98.81

Other transferable securities and money market instruments

Equities

RUSSIA

VK Co. Ltd., Reg. S*	USD	20,715	2	-
			2	-
Total Equities			2	-
Total Other transferable securities and money market instruments			2	-
Total Investments			4,985,526	98.81

Cash			141,769	2.81
Other assets/(liabilities)			(81,924)	(1.62)
Total net assets			5,045,371	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	72.76
China	13.84
Germany	7.18
South Africa	1.92
South Korea	1.30
United Kingdom	0.97
Argentina	0.81
Turkey	0.03
Russia	-
Total Investments	98.81
Cash and Other assets/(liabilities)	1.19
Total	100.00

* Security is valued at its fair value under the direction of the Board of Directors.
The accompanying notes are an integral part of these financial statements.

US Blue Chip Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares of large and medium sized "blue chip" companies in the United States.

The fund invests primarily in equity and equity-related securities of companies that are either incorporated in the United States of America or conduct most of their business there, that have a market capitalisation equal to or greater than the companies in the Russell Midcap Index or S&P Mid-cap 400 Index, and that have a leading market position, seasoned management and strong financial fundamentals.

Types of securities may include common shares, preferred shares, warrants, American Depository Receipts (ADRs), European Depository Receipts (EDRs) and Global Depository Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. As at the date of this prospectus, this may include eligible securities from other countries, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
CANADA				
Shopify, Inc. 'A'	USD	80,430	2,530,328	0.39
			2,530,328	0.39
CHINA				
Tencent Holdings Ltd., ADR	USD	79,850	3,564,504	0.54
			3,564,504	0.54
NETHERLANDS				
Adyen NV	USD	68,709	980,477	0.15
ASML Holding NV, NYRS	USD	11,710	5,461,427	0.83
			6,441,904	0.98
SINGAPORE				
Sea Ltd., ADR	USD	82,174	5,446,493	0.83
			5,446,493	0.83
SWEDEN				
Spotify Technology SA	USD	14,047	1,309,742	0.20
			1,309,742	0.20
SWITZERLAND				
TE Connectivity Ltd.	USD	13,177	1,456,059	0.22
			1,456,059	0.22
TAIWAN				
Taiwan Semiconductor Manufacturing Co. Ltd., ADR	USD	28,575	2,301,716	0.35
			2,301,716	0.35
UNITED KINGDOM				
AstraZeneca plc, ADR	USD	38,681	2,529,737	0.38
			2,529,737	0.38
UNITED STATES OF AMERICA				
Advanced Micro Devices, Inc.	USD	95,136	7,275,050	1.11
Affirm Holdings, Inc.	USD	33,486	593,372	0.09
Align Technology, Inc.	USD	3,947	922,138	0.14
Alphabet, Inc. 'A'	USD	2,280	4,919,738	0.75
Alphabet, Inc. 'C'	USD	26,840	58,299,164	8.87
Amazon.com, Inc.	USD	605,818	62,726,396	9.55
Apple, Inc.	USD	473,039	63,879,187	9.72
Atlassian Corp. plc 'A'	USD	20,294	3,696,451	0.56
Bill.com Holdings, Inc.	USD	26,601	2,848,701	0.43
Block, Inc. 'A'	USD	36,992	2,213,971	0.34
Booking Holdings, Inc.	USD	2,198	3,772,449	0.57
Carvana Co.	USD	61,696	1,351,759	0.21
Charles Schwab Corp. (The)	USD	70,535	4,322,385	0.66
Chipotle Mexican Grill, Inc.	USD	4,564	5,855,475	0.89
Chubb Ltd.	USD	16,053	3,076,718	0.47
Cintas Corp.	USD	2,761	1,019,057	0.16
Confluent, Inc. 'A'	USD	32,929	744,854	0.11
CrowdStrike Holdings, Inc. 'A'	USD	5,252	869,836	0.13
Danaher Corp.	USD	38,503	9,629,600	1.47
Datadog, Inc. 'A'	USD	15,817	1,459,593	0.22
Dollar General Corp.	USD	30,643	7,494,665	1.14
DoorDash, Inc. 'A'	USD	53,713	3,334,503	0.51
Eli Lilly & Co.	USD	43,671	14,110,100	2.15
Fortinet, Inc.	USD	93,410	5,254,313	0.80
General Electric Co.	USD	30,123	1,871,241	0.28
Goldman Sachs Group, Inc. (The)	USD	26,533	7,779,476	1.18
HashiCorp, Inc. 'A'	USD	9,473	269,317	0.04
Humana, Inc.	USD	13,844	6,506,818	0.99
Intuit, Inc.	USD	32,067	12,147,942	1.85
Intuitive Surgical, Inc.	USD	49,802	9,872,250	1.50

US Blue Chip Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Linde plc	USD	12,277	3,479,793	0.53
Lululemon Athletica, Inc.	USD	15,506	4,226,160	0.64
Marsh & McLennan Cos., Inc.	USD	21,800	3,344,338	0.51
Marvell Technology, Inc.	USD	59,008	2,529,673	0.39
Mastercard, Inc. 'A'	USD	55,033	17,105,907	2.60
Meta Platforms, Inc. 'A'	USD	141,451	22,609,528	3.44
Microsoft Corp.	USD	253,184	64,488,497	9.82
MongoDB, Inc.	USD	14,271	3,674,640	0.56
Monolithic Power Systems, Inc.	USD	7,972	3,052,877	0.46
MSCI, Inc.	USD	2,419	970,285	0.15
Netflix, Inc.	USD	15,583	2,663,914	0.41
NIKE, Inc. 'B'	USD	52,252	5,279,020	0.80
NVIDIA Corp.	USD	120,997	18,183,429	2.77
Opendoor Technologies, Inc.	USD	145,451	654,530	0.10
Paycom Software, Inc.	USD	2,106	580,919	0.09
PayPal Holdings, Inc.	USD	22,969	1,558,676	0.24
Pinterest, Inc. 'A'	USD	64,427	1,180,303	0.18
Roper Technologies, Inc.	USD	10,511	4,097,924	0.62
Ross Stores, Inc.	USD	68,823	4,801,092	0.73
S&P Global, Inc.	USD	13,732	4,572,207	0.70
ServiceNow, Inc.	USD	38,616	17,852,563	2.72
Sherwin-Williams Co. (The)	USD	12,823	2,820,547	0.43
Snap, Inc. 'A'	USD	284,699	3,712,475	0.57
Snowflake, Inc. 'A'	USD	10,314	1,424,054	0.22
Stryker Corp.	USD	28,237	5,504,238	0.84
Synopsys, Inc.	USD	30,559	9,233,402	1.41
Teleflex, Inc.	USD	7,263	1,823,267	0.28
Tesla, Inc.	USD	44,786	30,173,672	4.59
Texas Instruments, Inc.	USD	24,634	3,726,385	0.57
Thermo Fisher Scientific, Inc.	USD	10,323	5,508,250	0.84
TJX Cos., Inc. (The)	USD	26,179	1,461,312	0.22
T-Mobile US, Inc.	USD	17,145	2,290,743	0.35
TransUnion	USD	17,156	1,342,800	0.20
UnitedHealth Group, Inc.	USD	61,569	31,581,203	4.81
Veeva Systems, Inc. 'A'	USD	11,317	2,191,763	0.33
Visa, Inc. 'A'	USD	117,832	22,821,702	3.47
Walt Disney Co. (The)	USD	25,502	2,369,646	0.36
Zoetis, Inc.	USD	28,716	4,925,081	0.75
			627,933,334	95.59
Total Equities			653,513,817	99.48
Total Transferable securities and money market instruments admitted to an official exchange listing			653,513,817	99.48

Transferable securities and money market instruments dealt in on another regulated market

Bonds

UNITED STATES OF AMERICA

Carvana Co., 144A 10.25% 01/05/2030	USD	1,880,000	1,521,625	0.23
			1,521,625	0.23
Total Bonds			1,521,625	0.23
Total Transferable securities and money market instruments dealt in on another regulated market			1,521,625	0.23
Total Investments			655,035,442	99.71

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
USD	731	EUR	699	05/07/2022	J.P. Morgan	3	-
USD	47,852	EUR	45,676	29/07/2022	J.P. Morgan	191	-
Total Unrealised Gain on Forward Currency Exchange Contracts						194	-
EUR	2,430,286	USD	2,560,034	01/07/2022	J.P. Morgan	(28,478)	(0.01)
EUR	1,423,997	USD	1,501,861	29/07/2022	HSBC	(16,005)	-
EUR	75,222	USD	79,549	29/07/2022	J.P. Morgan	(1,059)	-
GBP	78,533	USD	95,948	01/07/2022	J.P. Morgan	(454)	-
USD	1,671	GBP	1,379	05/07/2022	J.P. Morgan	(6)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(46,002)	(0.01)
Net Unrealised Loss on Forward Currency Exchange Contracts						(45,808)	(0.01)

Cash	26,145,754	3.98
Other assets/(liabilities)	(24,253,535)	(3.69)
Total net assets	656,927,661	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	95.82
Netherlands	0.98
Singapore	0.83
China	0.54
Canada	0.39
United Kingdom	0.38
Taiwan	0.35
Switzerland	0.22
Sweden	0.20
Total Investments	99.71
Cash and Other assets/(liabilities)	0.29
Total	100.00

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

US Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares of companies in the United States.

The fund invests primarily in equity and equity-related securities of companies that are either incorporated in the United States of America or conduct most of their business there and that have a market capitalisation equal to or greater than the companies in the Russell 1000 Index. Types of securities may include common shares, preferred shares, warrants, American Depositary Receipts (ADRs), European Depositary Receipts (EDRs) and Global Depositary Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. As at the date of this prospectus, this may include eligible securities from other countries, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
SWITZERLAND				
TE Connectivity Ltd.	USD	40,251	4,447,736	0.96
			4,447,736	0.96
UNITED KINGDOM				
AstraZeneca plc, ADR	USD	82,886	5,420,744	1.18
			5,420,744	1.18
UNITED STATES OF AMERICA				
Accenture plc 'A'	USD	38,349	10,590,652	2.30
Akamai Technologies, Inc.	USD	42,105	3,813,871	0.83
Alphabet, Inc. 'C'	USD	12,541	27,240,306	5.91
Amazon.com, Inc.	USD	103,306	10,696,303	2.32
Ameren Corp.	USD	48,900	4,399,044	0.95
Analog Devices, Inc.	USD	23,100	3,315,312	0.72
Applied Materials, Inc.	USD	60,404	5,402,232	1.17
Bank of America Corp.	USD	147,874	4,550,083	0.99
Broadridge Financial Solutions, Inc.	USD	49,586	7,012,948	1.52
Cadence Design Systems, Inc.	USD	34,710	5,181,856	1.12
Capital One Financial Corp.	USD	23,469	2,389,379	0.52
Centene Corp.	USD	66,960	5,668,164	1.23
Charles Schwab Corp. (The)	USD	58,494	3,584,512	0.78
Chubb Ltd.	USD	36,114	6,921,609	1.50
Coca-Cola Co. (The)	USD	87,740	5,480,240	1.19
Constellation Brands, Inc. 'A'	USD	16,547	3,848,336	0.84
Costco Wholesale Corp.	USD	13,489	6,316,899	1.37
CSX Corp.	USD	205,918	5,920,143	1.28
Danaher Corp.	USD	38,311	9,581,581	2.08
Dollar General Corp.	USD	39,504	9,661,888	2.10
Domino's Pizza, Inc.	USD	9,621	3,753,922	0.81
Dover Corp.	USD	16,755	2,005,741	0.44
DTE Energy Co.	USD	51,482	6,514,017	1.41
Eaton Corp. plc	USD	25,797	3,221,787	0.70
Elevance Health, Inc.	USD	17,339	8,422,593	1.83
Eli Lilly & Co.	USD	20,625	6,663,938	1.45
Emerson Electric Co.	USD	43,600	3,452,684	0.75
Hartford Financial Services Group, Inc. (The)	USD	79,266	5,057,963	1.10
Hershey Co. (The)	USD	22,599	4,907,599	1.07
Home Depot, Inc. (The)	USD	17,289	4,654,199	1.01
IDEX Corp.	USD	18,902	3,387,805	0.74
Intuit, Inc.	USD	20,411	7,732,299	1.68
JPMorgan Chase & Co.	USD	39,300	4,372,911	0.95
Keurig Dr Pepper, Inc.	USD	181,648	6,401,276	1.39
KLA Corp.	USD	29,689	9,323,237	2.02
L3Harris Technologies, Inc.	USD	27,794	6,581,619	1.43
Linde plc	USD	10,363	2,937,289	0.64
McDonald's Corp.	USD	21,425	5,282,762	1.15
Mettler-Toledo International, Inc.	USD	3,088	3,498,673	0.76
Micron Technology, Inc.	USD	31,615	1,720,804	0.37
Microsoft Corp.	USD	133,884	34,101,594	7.40
Mondelez International, Inc. 'A'	USD	69,413	4,300,135	0.93
NVIDIA Corp.	USD	28,872	4,338,884	0.94
Old Dominion Freight Line, Inc.	USD	8,203	2,051,898	0.45
O'Reilly Automotive, Inc.	USD	10,678	6,749,243	1.46
Packaging Corp. of America	USD	24,833	3,390,698	0.74
Paychex, Inc.	USD	38,527	4,404,407	0.96
Procter & Gamble Co. (The)	USD	37,830	5,369,212	1.17

US Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Progressive Corp. (The)	USD	55,151	6,289,420	1.36
Quest Diagnostics, Inc.	USD	36,923	4,997,897	1.08
Regeneron Pharmaceuticals, Inc.	USD	5,900	3,464,126	0.75
Republic Services, Inc.	USD	54,535	7,056,829	1.53
ResMed, Inc.	USD	16,860	3,574,151	0.78
Ross Stores, Inc.	USD	36,427	2,541,148	0.55
Salesforce, Inc.	USD	55,762	9,041,808	1.96
Sherwin-Williams Co. (The)	USD	17,314	3,808,387	0.83
Southern Co. (The)	USD	101,175	7,160,155	1.55
State Street Corp.	USD	56,409	3,425,154	0.74
STERIS plc	USD	30,073	6,183,009	1.34
Stryker Corp.	USD	22,838	4,451,811	0.97
Sysco Corp.	USD	49,176	4,102,262	0.89
Texas Instruments, Inc.	USD	34,188	5,171,619	1.12
Thermo Fisher Scientific, Inc.	USD	27,454	14,649,180	3.18
UnitedHealth Group, Inc.	USD	23,562	12,085,892	2.62
VeriSign, Inc.	USD	31,914	5,319,106	1.15
Verisk Analytics, Inc.	USD	26,683	4,537,711	0.98
Visa, Inc. 'A'	USD	57,345	11,106,580	2.41
Walmart, Inc.	USD	41,181	4,975,077	1.08
Waters Corp.	USD	21,169	6,935,388	1.50
WEC Energy Group, Inc.	USD	49,375	4,937,500	1.07
West Pharmaceutical Services, Inc.	USD	7,932	2,356,677	0.51
Xcel Energy, Inc.	USD	36,850	2,596,820	0.56
Zoetis, Inc.	USD	21,546	3,695,354	0.80
Total Equities			450,637,608	97.78
Total Transferable securities and money market instruments admitted to an official exchange listing			460,506,088	99.92
Total Investments			460,506,088	99.92

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	97.78
United Kingdom	1.18
Switzerland	0.96
Total Investments	99.92
Cash and Other assets/(liabilities)	0.08
Total	100.00

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

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
USD	29,872	EUR	28,499	05/07/2022	J.P. Morgan	183	-
USD	98,478	EUR	93,292	29/07/2022	J.P. Morgan	1,133	-
USD	297	EUR	282	29/07/2022	State Street	4	-
Total Unrealised Gain on Forward Currency Exchange Contracts						1,320	-
EUR	111,667	USD	117,628	01/07/2022	J.P. Morgan	(1,309)	-
EUR	41,669,484	USD	43,947,971	29/07/2022	HSBC	(468,353)	(0.10)
EUR	2,492,386	USD	2,635,439	29/07/2022	J.P. Morgan	(34,783)	(0.01)
GBP	65,114	USD	79,554	01/07/2022	J.P. Morgan	(378)	-
USD	71	GBP	59	05/07/2022	J.P. Morgan	-	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(504,823)	(0.11)
Net Unrealised Loss on Forward Currency Exchange Contracts						(503,503)	(0.11)

Cash	1,630,423	0.35
Other assets/(liabilities)	(1,265,869)	(0.27)
Total net assets	460,870,642	100.00

US Large Cap Growth Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares from large capitalisation companies in the United States that have the potential for above-average and sustainable rates of earnings growth. The fund invests primarily in equity and equity-related securities of companies that are either incorporated in the United States of America or conduct most of their business there and that have a market capitalisation equal to or greater than the companies in the Russell 1000 Index. Types of securities may include common shares, preferred shares, warrants, American Depository Receipts (ADRs), European Depository Receipts (EDRs) and Global Depository Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. The fund may invest in eligible securities from other countries, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
JAPAN				
Daiichi Sankyo Co. Ltd.	USD	310,530	7,825,356	0.48
			7,825,356	0.48
NETHERLANDS				
ASML Holding NV, NYRS	USD	54,291	25,320,779	1.57
			25,320,779	1.57
SOUTH KOREA				
Coupang, Inc.	USD	607,873	7,598,413	0.47
			7,598,413	0.47
SWEDEN				
Spotify Technology SA	USD	141,162	13,161,945	0.82
			13,161,945	0.82
UNITED STATES OF AMERICA				
Accenture plc 'A'	USD	30,100	8,312,567	0.51
Advanced Micro Devices, Inc.	USD	160,580	12,279,553	0.76
Affirm Holdings, Inc.	USD	223,745	3,964,761	0.25
Alphabet, Inc. 'A'	USD	57,011	123,017,196	7.61
Alphabet, Inc. 'C'	USD	14,212	30,869,885	1.91
Amazon.com, Inc.	USD	1,328,581	137,561,277	8.51
Amphenol Corp. 'A'	USD	354,391	22,496,741	1.39
Apple, Inc.	USD	829,499	112,015,545	6.93
Atlassian Corp. plc 'A'	USD	84,046	15,308,559	0.95
Avantor, Inc.	USD	616,393	19,132,839	1.18
Becton Dickinson and Co.	USD	64,112	15,888,877	0.98
Block, Inc. 'A'	USD	63,218	3,783,597	0.23
Booking Holdings, Inc.	USD	10,391	17,834,177	1.10
Carvana Co.	USD	175,894	3,853,838	0.24
Chipotle Mexican Grill, Inc.	USD	12,381	15,884,452	0.98
Cigna Corp.	USD	203,188	53,694,461	3.32
Dollar General Corp.	USD	104,580	25,578,176	1.58
DoorDash, Inc. 'A'	USD	69,934	4,341,503	0.27
Fiserv, Inc.	USD	459,251	40,496,753	2.51
Fortinet, Inc.	USD	488,305	27,467,156	1.70
Global Payments, Inc.	USD	266,813	29,095,958	1.80
HashiCorp, Inc. 'A'	USD	56,705	1,612,123	0.10
Humana, Inc.	USD	43,913	20,639,549	1.28
IAC/InterActiveCorp	USD	101,009	7,647,391	0.47
Ingersoll Rand, Inc.	USD	418,688	17,434,168	1.08
Insulet Corp.	USD	56,033	12,080,154	0.75
Intuit, Inc.	USD	147,568	55,903,185	3.46
Intuitive Surgical, Inc.	USD	144,092	28,563,357	1.77
Live Nation Entertainment, Inc.	USD	129,734	10,551,266	0.65
Lululemon Athletica, Inc.	USD	35,315	9,625,103	0.60
Mastercard, Inc. 'A'	USD	92,447	28,735,301	1.78
Match Group, Inc.	USD	158,595	10,819,351	0.67
Meta Platforms, Inc. 'A'	USD	193,382	30,910,179	1.91
Microsoft Corp.	USD	622,859	158,648,416	9.82
MongoDB, Inc.	USD	54,716	14,088,823	0.87
Netflix, Inc.	USD	63,652	10,881,309	0.67
NIKE, Inc. 'B'	USD	93,542	9,450,548	0.59
NVIDIA Corp.	USD	172,070	25,858,680	1.60
Old Dominion Freight Line, Inc.	USD	22,372	5,596,132	0.35
Peloton Interactive, Inc. 'A'	USD	704,345	6,289,801	0.39
Rivian Automotive, Inc. 'A'	USD	210,244	5,279,227	0.33
Ross Stores, Inc.	USD	331,779	23,144,903	1.43
Salesforce, Inc.	USD	443,269	71,876,068	4.45
SentinelOne, Inc. 'A'	USD	274,956	6,435,345	0.40

US Large Cap Growth Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
ServiceNow, Inc.	USD	59,370	27,447,345	1.70
Snap, Inc. 'A'	USD	704,961	9,192,691	0.57
Snowflake, Inc. 'A'	USD	43,699	6,033,521	0.37
Stryker Corp.	USD	169,284	32,998,530	2.04
Synopsys, Inc.	USD	68,615	20,732,022	1.28
Tesla, Inc.	USD	20,501	13,812,139	0.85
Trade Desk, Inc. (The) 'A'	USD	134,844	5,476,015	0.34
UnitedHealth Group, Inc.	USD	152,813	78,383,900	4.85
Vertex Pharmaceuticals, Inc.	USD	68,672	19,118,972	1.18
Visa, Inc. 'A'	USD	195,126	37,792,004	2.34
			1,545,935,389	95.65
Total Equities			1,599,841,882	98.99
Total Transferable securities and money market instruments admitted to an official exchange listing			1,599,841,882	98.99
Total Investments			1,599,841,882	98.99

Cash	18,323,130	1.13
Other assets/(liabilities)	(1,972,568)	(0.12)
Total net assets	1,616,192,444	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	95.65
Netherlands	1.57
Sweden	0.82
Japan	0.48
South Korea	0.47
Total Investments	98.99
Cash and Other assets/(liabilities)	1.01
Total	100.00

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

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
USD	477	EUR	453	01/07/2022	J.P. Morgan	5	-
USD	791	EUR	756	05/07/2022	J.P. Morgan	4	-
USD	274,061	EUR	262,000	29/07/2022	J.P. Morgan	680	-
USD	1,067	SGD	1,485	05/07/2022	J.P. Morgan	1	-
Total Unrealised Gain on Forward Currency Exchange Contracts						690	-
EUR	55,494	USD	58,456	01/07/2022	J.P. Morgan	(650)	-
EUR	9,873,502	USD	10,413,385	29/07/2022	HSBC	(110,975)	(0.01)
EUR	379,034	USD	400,842	29/07/2022	J.P. Morgan	(5,343)	-
GBP	209,697	USD	256,208	01/07/2022	J.P. Morgan	(1,221)	-
SGD	5,485	USD	3,955	29/07/2022	J.P. Morgan	(17)	-
SGD	101,575	USD	73,070	29/07/2022	Standard Chartered	(141)	-
USD	5,753	GBP	4,747	05/07/2022	J.P. Morgan	(20)	-
USD	1,435	SGD	2,000	29/07/2022	J.P. Morgan	(1)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(118,368)	(0.01)
Net Unrealised Loss on Forward Currency Exchange Contracts						(117,678)	(0.01)

US Large Cap Value Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a diversified portfolio of shares from large capitalisation companies in the United States that are selling at discounted valuations relative to their historical average and/or the average of their industries.

The fund invests primarily in equity and equity-related securities of companies that are either incorporated in the United States of America or conduct most of their business there and that have a market capitalisation equal to or greater than the companies in the Russell 1000 Index. Types of securities may include common shares, preferred shares, warrants, American Depositary Receipts (ADRs), European Depositary Receipts (EDRs) and Global Depositary Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. As at the date of the current prospectus, this may include real estate investment trusts (REITs) or eligible securities from other countries, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Convertible Bonds				
UNITED STATES OF AMERICA				
Becton Dickinson and Co. 6% 06/01/2023	USD	40,426	2,009,576	0.19
Elanco Animal Health, Inc. 5% 01/02/2023	USD	5,504	179,458	0.02
Southern Co. (The) 6.75% 01/08/2022	USD	73,800	3,895,902	0.38
			6,084,936	0.59
Total Convertible Bonds			6,084,936	0.59
Equities				
CANADA				
Magna International, Inc.	USD	26,499	1,426,971	0.14
TC Energy Corp.	USD	267,059	13,745,527	1.32
			15,172,498	1.46
FRANCE				
TotalEnergies SE, ADR	USD	603,531	31,703,483	3.05
			31,703,483	3.05
GERMANY				
Siemens AG	USD	185,315	9,323,198	0.90
			9,323,198	0.90
NETHERLANDS				
NXP Semiconductors NV	USD	22,180	3,232,735	0.31
			3,232,735	0.31
SWITZERLAND				
TE Connectivity Ltd.	USD	63,089	6,971,334	0.67
			6,971,334	0.67
UNITED STATES OF AMERICA				
AbbVie, Inc.	USD	126,171	19,189,347	1.85
Alphabet, Inc. 'C'	USD	4,360	9,470,356	0.91
Ameren Corp.	USD	137,307	12,352,138	1.19
American International Group, Inc.	USD	413,934	20,568,380	1.98
Applied Materials, Inc.	USD	46,104	4,123,311	0.40
AvalonBay Communities, Inc., REIT	USD	105,192	20,313,627	1.96
Bank of America Corp.	USD	293,153	9,020,318	0.87
Becton Dickinson and Co.	USD	91,436	22,660,584	2.18
Best Buy Co., Inc.	USD	91,581	5,960,092	0.57
Boeing Co. (The)	USD	36,042	4,767,636	0.46
Bristol-Myers Squibb Co.	USD	157,312	12,073,696	1.16
Bunge Ltd.	USD	39,944	3,664,463	0.35
CF Industries Holdings, Inc.	USD	109,761	9,328,587	0.90
Charles Schwab Corp. (The)	USD	107,278	6,573,996	0.63
Chubb Ltd.	USD	119,313	22,867,530	2.20
Cigna Corp.	USD	73,713	19,479,397	1.88
Cisco Systems, Inc.	USD	177,277	7,488,180	0.72
Citigroup, Inc.	USD	179,250	8,155,875	0.79
Citrix Systems, Inc.	USD	86,240	8,332,940	0.80
Coca-Cola Co. (The)	USD	183,693	11,473,465	1.10
Comcast Corp. 'A'	USD	253,119	9,795,705	0.94
Conagra Brands, Inc.	USD	569,277	19,497,737	1.88
ConocoPhillips	USD	153,176	13,856,301	1.33
Cummins, Inc.	USD	87,516	16,583,407	1.60
CVS Health Corp.	USD	98,109	9,116,288	0.88
Elanco Animal Health, Inc.	USD	283,064	5,550,885	0.53
Elevance Health, Inc.	USD	46,166	22,425,596	2.16
Entergy Corp.	USD	87,692	9,852,196	0.95
Equinix, Inc., REIT	USD	13,960	9,084,749	0.88
Equitable Holdings, Inc.	USD	533,046	13,645,978	1.31

US Large Cap Value Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Exxon Mobil Corp.	USD	163,872	14,156,902	1.36
Fifth Third Bancorp	USD	106,153	3,465,895	0.33
Fiserv, Inc.	USD	223,204	19,682,129	1.90
General Electric Co.	USD	409,764	25,454,540	2.45
General Electric Co.	USD	7,495	465,589	0.05
Goldman Sachs Group, Inc. (The)	USD	39,598	11,610,134	1.12
Hologic, Inc.	USD	125,269	8,712,459	0.84
Huntington Bancshares, Inc.	USD	862,151	10,173,382	0.98
Illinois Tool Works, Inc.	USD	18,162	3,243,915	0.31
International Flavors & Fragrances, Inc.	USD	131,450	15,311,296	1.47
International Paper Co.	USD	520,604	21,756,041	2.09
Johnson & Johnson	USD	144,472	25,471,858	2.45
Kimberly-Clark Corp.	USD	121,844	16,316,130	1.57
Kohl's Corp.	USD	112,596	3,908,207	0.38
L3Harris Technologies, Inc.	USD	38,740	9,173,632	0.88
Las Vegas Sands Corp.	USD	197,529	6,362,409	0.61
Medtronic plc	USD	185,333	16,585,450	1.60
Merck & Co., Inc.	USD	177,194	16,333,743	1.57
Meta Platforms, Inc. 'A'	USD	17,600	2,813,184	0.27
Microsoft Corp.	USD	58,750	14,964,213	1.44
Morgan Stanley	USD	72,021	5,397,974	0.52
News Corp. 'A'	USD	863,607	13,066,374	1.26
NextEra Energy, Inc.	USD	172,235	13,182,867	1.27
Pfizer, Inc.	USD	236,385	12,131,278	1.17
Philip Morris International, Inc.	USD	156,150	15,380,775	1.48
QUALCOMM, Inc.	USD	199,562	25,144,812	2.42
RPM International, Inc.	USD	82,866	6,461,891	0.62
Sempra Energy	USD	139,138	20,934,703	2.02
Southern Co. (The)	USD	467,339	33,073,581	3.18
Southwest Airlines Co.	USD	169,299	5,920,386	0.57
Stericycle, Inc.	USD	150,191	6,483,745	0.62
Texas Instruments, Inc.	USD	75,822	11,469,594	1.10
Thermo Fisher Scientific, Inc.	USD	15,835	8,449,398	0.81
TJX Cos., Inc. (The)	USD	274,438	15,319,129	1.48
Tyson Foods, Inc. 'A'	USD	22,950	1,968,422	0.19
United Parcel Service, Inc. 'B'	USD	151,917	27,103,512	2.61
Walmart, Inc.	USD	165,671	20,014,714	1.93
Walt Disney Co. (The)	USD	196,018	18,213,993	1.75
Wells Fargo & Co.	USD	771,876	29,755,820	2.86
Welltower, Inc., REIT	USD	88,498	7,348,874	0.71
Weyerhaeuser Co., REIT	USD	546,554	17,806,729	1.71
Zimmer Biomet Holdings, Inc.	USD	159,450	16,512,642	1.59
			944,375,081	90.90
Total Equities			1,010,778,329	97.29
Total Transferable securities and money market instruments admitted to an official exchange listing			1,016,863,265	97.88
Total Investments			1,016,863,265	97.88

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
GBP	36,285	USD	43,968	29/07/2022	J.P. Morgan	173	-
USD	23,172	EUR	21,998	01/07/2022	J.P. Morgan	258	-
USD	446	EUR	427	05/07/2022	J.P. Morgan	1	-
USD	3,798	EUR	3,608	29/07/2022	J.P. Morgan	33	-
USD	625,625	EUR	598,000	29/07/2022	UBS	1,647	-
USD	5,208,036	GBP	4,262,790	01/07/2022	J.P. Morgan	24,569	-
Total Unrealised Gain on Forward Currency Exchange Contracts						26,681	-
EUR	197	USD	207	01/07/2022	J.P. Morgan	(2)	-
EUR	24,077,585	USD	25,394,147	29/07/2022	HSBC	(270,625)	(0.03)
EUR	1,647,433	USD	1,740,225	29/07/2022	J.P. Morgan	(21,227)	-
GBP	22,553,256	USD	27,550,586	29/07/2022	J.P. Morgan	(114,296)	(0.01)
USD	44,592	GBP	36,812	05/07/2022	J.P. Morgan	(171)	-
USD	630,457	GBP	520,000	29/07/2022	Barclays	(2,129)	-
USD	1,044	GBP	861	29/07/2022	J.P. Morgan	(4)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(408,454)	(0.04)
Net Unrealised Loss on Forward Currency Exchange Contracts						(381,773)	(0.04)

Cash	19,061,042	1.83
Other assets/(liabilities)	2,979,367	0.29
Total net assets	1,038,903,674	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	91.49
France	3.05
Canada	1.46
Germany	0.90
Switzerland	0.67
Netherlands	0.31
Total Investments	97.88
Cash and Other assets/(liabilities)	2.12
Total	100.00

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

US Select Value Equity Fund

INVESTMENT OBJECTIVE

To increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a high conviction portfolio of shares of companies in the United States that are selling at discounted valuations relative to their historical average and/or the average of their industries.

The fund invests primarily in equity and equity-related securities of companies that are either incorporated in the United States of America or conduct most of their business there. Types of securities may include common shares, preferred shares, warrants, closed-ended real estate investment trusts (REITs), American Depository Receipts (ADRs), European Depository Receipts (EDRs) and Global Depository Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. As at the date of the current prospectus, this may include eligible securities from other countries, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Convertible Bonds				
UNITED STATES OF AMERICA				
Becton Dickinson and Co. 6% 06/01/2023	USD	741	36,835	0.38
NiSource, Inc. 7.75% 01/03/2024	USD	432	48,909	0.50
Southern Co. (The) 6.75% 01/08/2022	USD	1,245	65,723	0.67
			151,467	1.55
Total Convertible Bonds			151,467	1.55
Equities				
FRANCE				
Sanofi, ADR	USD	4,673	235,005	2.41
TotalEnergies SE, ADR	USD	2,549	133,899	1.38
TotalEnergies SE	EUR	8,350	439,333	4.51
			808,237	8.30
GERMANY				
Volkswagen AG Preference	EUR	897	116,667	1.20
			116,667	1.20
UNITED STATES OF AMERICA				
AbbVie, Inc.	USD	2,125	323,191	3.32
American International Group, Inc.	USD	6,075	301,867	3.10
Becton Dickinson and Co.	USD	1,388	343,988	3.53
Boeing Co. (The)	USD	708	93,654	0.96
CF Industries Holdings, Inc.	USD	2,903	246,726	2.53
Chubb Ltd.	USD	1,185	227,117	2.33
Comcast Corp. 'A'	USD	4,482	173,453	1.78
Conagra Brands, Inc.	USD	6,577	225,262	2.31
CVS Health Corp.	USD	1,742	161,867	1.66
Elevance Health, Inc.	USD	866	420,668	4.32
EOG Resources, Inc.	USD	1,140	129,037	1.33
Equitable Holdings, Inc.	USD	6,249	159,974	1.64
Equity Residential, REIT	USD	3,132	224,032	2.30
Fifth Third Bancorp	USD	4,081	133,245	1.37
General Electric Co.	USD	6,013	373,528	3.84
Goldman Sachs Group, Inc. (The)	USD	599	175,627	1.80
Huntington Bancshares, Inc.	USD	14,273	168,421	1.73
International Flavors & Fragrances, Inc.	USD	1,438	167,498	1.72
International Paper Co.	USD	4,992	208,616	2.14
Kimberly-Clark Corp.	USD	1,886	252,554	2.59
L3Harris Technologies, Inc.	USD	1,342	317,786	3.26
Las Vegas Sands Corp.	USD	3,611	116,310	1.19
Loews Corp.	USD	2,738	159,872	1.64
Medtronic plc	USD	1,415	126,628	1.30
Microsoft Corp.	USD	1,110	282,728	2.90
News Corp. 'A'	USD	7,390	111,811	1.15
NiSource, Inc.	USD	2,299	67,637	0.70
Philip Morris International, Inc.	USD	1,286	126,671	1.30
QUALCOMM, Inc.	USD	3,009	379,134	3.89
Sempra Energy	USD	2,942	442,653	4.55
Southern Co. (The)	USD	6,240	441,605	4.53
State Street Corp.	USD	1,870	113,546	1.17
Tyson Foods, Inc. 'A'	USD	2,072	177,715	1.83
United Parcel Service, Inc. 'B'	USD	2,113	376,980	3.87

US Select Value Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Walt Disney Co. (The)	USD	1,614	149,973	1.54
Wells Fargo & Co.	USD	11,610	447,566	4.60
Weyerhaeuser Co., REIT	USD	4,420	144,004	1.48
			8,492,944	87.20
Total Equities			9,417,848	96.70
Total Transferable securities and money market instruments admitted to an official exchange listing			9,569,315	98.25
Total Investments			9,569,315	98.25

Cash			176,485	1.81
Other assets/(liabilities)			(6,498)	(0.06)
Total net assets			9,739,302	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	88.75
France	8.30
Germany	1.20
Total Investments	98.25
Cash and Other assets/(liabilities)	1.75
Total	100.00

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

US Smaller Companies Equity Fund

INVESTMENT OBJECTIVE

The fund's objective is to increase the value of its shares, over the long term, through growth in the value of its investments.

The fund is actively managed and invests mainly in a widely diversified portfolio of shares from smaller capitalisation companies in the United States.

The fund invests primarily in equity and equity-related securities of companies that are either incorporated in the United States of America or conduct most of their business there and that, at the time of purchase, have a market capitalisation that is equal to or smaller than the companies in the Russell 2500 Index. Types of securities may include common shares, preferred shares, warrants, American Depository Receipts (ADRs), European Depository Receipts (EDRs) and Global Depository Receipts (GDRs).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. As at the date of the current prospectus, this may include real estate investment trusts (REITs) or eligible securities from other countries, to more than a limited extent.

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

The fund may use derivatives for hedging and efficient portfolio management. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Equities				
CANADA				
Descartes Systems Group, Inc. (The)	USD	316,950	19,476,577	0.86
MDA Ltd.	CAD	303,271	1,848,826	0.08
TMX Group Ltd.	CAD	33,293	3,362,327	0.15
Waste Connections, Inc.	USD	239,329	29,616,964	1.32
West Fraser Timber Co. Ltd.	CAD	57,382	4,270,793	0.19
			58,575,487	2.60
DENMARK				
Ascendis Pharma A/S, ADR	USD	58,241	5,397,776	0.24
			5,397,776	0.24
LUXEMBOURG				
Ardagh Metal Packaging SA	USD	2,191,586	13,171,432	0.59
			13,171,432	0.59
NETHERLANDS				
Argenx SE, ADR	USD	45,522	16,828,118	0.75
			16,828,118	0.75
UNITED KINGDOM				
Clarivate plc	USD	283,090	3,915,135	0.17
			3,915,135	0.17
UNITED STATES OF AMERICA				
Agiliti, Inc.	USD	741,378	16,132,385	0.72
Air Lease Corp.	USD	626,127	20,148,767	0.90
Alamo Group, Inc.	USD	177,549	20,171,342	0.90
Allegiant Travel Co.	USD	135,893	15,022,971	0.67
Amedisys, Inc.	USD	86,313	9,181,977	0.41
American Campus Communities, Inc., REIT	USD	164,675	10,634,712	0.47
American Water Works Co., Inc.	USD	26,748	3,896,114	0.17
Apellis Pharmaceuticals, Inc.	USD	184,056	8,089,261	0.36
Apple Hospitality REIT, Inc.	USD	2,027,136	29,129,944	1.29
Artesian Resources Corp. 'A'	USD	13,589	649,690	0.03
Arthur J Gallagher & Co.	USD	167,886	27,177,386	1.21
Arvinas, Inc.	USD	29,088	1,221,696	0.05
Assurant, Inc.	USD	103,524	17,469,675	0.78
Atmos Energy Corp.	USD	189,724	21,042,289	0.94
Avalara, Inc.	USD	163,071	11,144,272	0.50
Avery Dennison Corp.	USD	220,384	35,402,486	1.57
Axis Capital Holdings Ltd.	USD	167,380	9,428,515	0.42
Badger Meter, Inc.	USD	119,063	9,386,927	0.42
BellRing Brands, Inc.	USD	412,441	10,075,934	0.45
Bill.com Holdings, Inc.	USD	20,268	2,170,500	0.10
Black Knight, Inc.	USD	183,686	11,845,910	0.53
Blueprint Medicines Corp.	USD	115,105	5,769,063	0.26
Bright Horizons Family Solutions, Inc.	USD	255,747	21,682,231	0.96
Burlington Stores, Inc.	USD	83,646	11,526,419	0.51
Cable One, Inc.	USD	18,052	22,492,611	1.00
Camden Property Trust, REIT	USD	124,277	16,643,176	0.74
Chesapeake Utilities Corp.	USD	83,176	10,514,278	0.47
Chuy's Holdings, Inc.	USD	252,104	4,875,691	0.22
Clear Secure, Inc. 'A'	USD	158,221	3,010,946	0.13
CMS Energy Corp.	USD	330,360	22,130,816	0.98
Conagra Brands, Inc.	USD	269,386	9,226,470	0.41
Confluent, Inc. 'A'	USD	141,482	3,200,323	0.14
Cooper Cos., Inc. (The)	USD	59,933	18,910,659	0.84
CoStar Group, Inc.	USD	356,604	20,850,636	0.93
Coupa Software, Inc.	USD	76,697	4,247,480	0.19
CRISPR Therapeutics AG	USD	18,900	1,148,742	0.05

US Smaller Companies Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
CSW Industrials, Inc.	USD	146,526	14,802,057	0.66	Metropolitan Bank Holding Corp.	USD	73,323	5,006,494	0.22
CTS Corp.	USD	291,286	9,691,085	0.43	Middleby Corp. (The)	USD	119,202	14,627,277	0.65
CubeSmart, REIT	USD	515,280	21,971,539	0.98	Molina Healthcare, Inc.	USD	169,427	47,304,018	2.10
Darling Ingredients, Inc.	USD	420,582	25,907,851	1.15	MongoDB, Inc.	USD	61,356	15,798,556	0.70
Devon Energy Corp.	USD	527,771	29,417,956	1.31	Monolithic Power Systems, Inc.	USD	21,375	8,185,556	0.36
Diamondback Energy, Inc.	USD	203,119	24,713,489	1.10	Monro, Inc.	USD	221,439	9,395,657	0.42
Dime Community Bancshares, Inc.	USD	390,528	11,461,997	0.51	MSA Safety, Inc.	USD	29,105	3,464,077	0.15
Domino's Pizza, Inc.	USD	86,526	33,760,715	1.50	Mueller Water Products, Inc. 'A'	USD	1,114,423	12,838,153	0.57
DoubleVerify Holdings, Inc.	USD	492,807	10,565,782	0.47	Nkarta, Inc.	USD	229,089	2,659,723	0.12
Douglas Emmett, Inc., REIT	USD	882,554	19,522,094	0.87	Novanta, Inc.	USD	138,212	16,926,824	0.75
Duolingo, Inc.	USD	44,387	3,898,954	0.17	NVR, Inc.	USD	602	2,362,856	0.10
Dutch Bros, Inc. 'A'	USD	140,083	4,520,478	0.20	Olaplex Holdings, Inc.	USD	411,041	5,462,735	0.24
Dynatrace, Inc.	USD	84,504	3,318,472	0.15	Old Dominion Freight Line, Inc.	USD	132,241	33,078,764	1.47
EastGroup Properties, Inc., REIT	USD	60,759	9,338,658	0.41	Ollie's Bargain Outlet Holdings, Inc.	USD	270,012	15,828,103	0.70
Element Solutions, Inc.	USD	1,440,942	25,130,028	1.12	Option Care Health, Inc.	USD	697,518	19,642,107	0.87
Entegris, Inc.	USD	275,534	25,324,330	1.13	Outset Medical, Inc.	USD	183,699	2,792,225	0.12
Equity LifeStyle Properties, Inc., REIT	USD	359,878	25,457,770	1.13	Oxford Industries, Inc.	USD	89,243	7,968,507	0.35
ESCO Technologies, Inc.	USD	233,220	15,222,269	0.68	Pacific Premier Bancorp, Inc.	USD	836,255	23,816,542	1.06
Essential Utilities, Inc.	USD	207,218	9,430,491	0.42	Packaging Corp. of America	USD	190,618	26,026,982	1.16
Eventbrite, Inc. 'A'	USD	526,569	5,318,347	0.24	PAR Technology Corp.	USD	89,103	3,203,253	0.14
Fair Isaac Corp.	USD	15,472	6,085,138	0.27	Paycom Software, Inc.	USD	49,971	13,784,001	0.61
Fate Therapeutics, Inc.	USD	160,478	3,785,676	0.17	Paycor HCM, Inc.	USD	514,430	12,979,069	0.58
FB Financial Corp.	USD	231,654	8,805,169	0.39	Pebblebrook Hotel Trust, REIT	USD	476,400	7,731,972	0.34
FirstService Corp.	USD	184,135	21,654,276	0.96	PerkinElmer, Inc.	USD	139,661	19,762,032	0.88
Five Below, Inc.	USD	100,859	11,234,684	0.50	Pinnacle Financial Partners, Inc.	USD	310,220	22,025,620	0.98
FTI Consulting, Inc.	USD	95,627	16,850,434	0.75	Post Holdings, Inc.	USD	202,922	16,726,860	0.74
Generation Bio Co.	USD	157,654	1,008,986	0.04	PTC, Inc.	USD	212,981	22,405,601	1.00
Gibraltar Industries, Inc.	USD	422,040	15,991,096	0.71	Quaker Chemical Corp.	USD	109,440	15,857,856	0.70
Graco, Inc.	USD	468,694	27,568,581	1.23	QuidelOrtho Corp.	USD	206,677	20,058,003	0.89
Hanger, Inc.	USD	311,381	4,384,244	0.19	RAPT Therapeutics, Inc.	USD	149,609	2,618,158	0.12
Hanover Insurance Group, Inc. (The)	USD	117,184	16,797,155	0.75	RBC Bearings, Inc.	USD	37,038	6,660,914	0.30
Hayward Holdings, Inc.	USD	554,072	7,867,822	0.35	Reliance Steel & Aluminum Co.	USD	156,237	26,060,332	1.16
Herc Holdings, Inc.	USD	79,315	6,947,994	0.31	Repay Holdings Corp.	USD	727,129	9,060,027	0.40
Hologic, Inc.	USD	100,699	7,003,615	0.31	Repligen Corp.	USD	31,877	5,144,948	0.23
Home BancShares, Inc.	USD	656,584	13,400,879	0.60	Rexford Industrial Realty, Inc., REIT	USD	73,505	4,210,366	0.19
HubSpot, Inc.	USD	24,499	7,188,987	0.32	RPM International, Inc.	USD	389,968	30,409,705	1.35
Huron Consulting Group, Inc.	USD	240,712	14,756,849	0.66	Sanderson Farms, Inc.	USD	40,634	8,795,636	0.39
Hydrofarm Holdings Group, Inc.	USD	338,729	1,210,956	0.05	Seacoast Banking Corp. of Florida	USD	525,787	17,040,757	0.76
Icosavax, Inc.	USD	203,026	1,287,185	0.06	SeaWorld Entertainment, Inc.	USD	236,534	10,095,271	0.45
Inari Medical, Inc.	USD	88,218	6,019,114	0.27	Semtech Corp.	USD	195,018	10,564,125	0.47
Ingersoll Rand, Inc.	USD	609,865	25,394,779	1.13	SentinelOne, Inc. 'A'	USD	263,749	6,173,045	0.27
Insmed, Inc.	USD	402,884	7,819,978	0.35	Signature Bank	USD	79,511	13,625,005	0.61
International Flavors & Fragrances, Inc.	USD	124,916	14,550,216	0.65	Simply Good Foods Co. (The)	USD	108,702	4,131,763	0.18
Ionis Pharmaceuticals, Inc.	USD	254,013	9,383,240	0.42	SiteOne Landscape Supply, Inc.	USD	29,012	3,368,293	0.15
JB Hunt Transport Services, Inc.	USD	166,974	25,852,584	1.15	Skyline Champion Corp.	USD	71,400	3,360,084	0.15
John Bean Technologies Corp.	USD	200,241	21,395,751	0.95	SouthState Corp.	USD	222,059	16,796,543	0.75
Karuna Therapeutics, Inc.	USD	26,802	3,294,502	0.15	Southwest Gas Holdings, Inc.	USD	161,054	13,866,749	0.62
Kemper Corp.	USD	179,072	8,445,036	0.38	SPX Corp.	USD	490,308	24,892,937	1.11
Knight-Swift Transportation Holdings, Inc.	USD	206,032	9,351,792	0.42	Stericycle, Inc.	USD	151,920	6,558,386	0.29
Korn Ferry	USD	233,223	13,167,771	0.59	Teledyne Technologies, Inc.	USD	90,986	33,531,071	1.49
Lattice Semiconductor Corp.	USD	144,806	6,969,513	0.31	Teleflex, Inc.	USD	107,601	27,011,617	1.20
Littelfuse, Inc.	USD	44,525	11,267,497	0.50	Terreno Realty Corp., REIT	USD	294,206	16,487,304	0.73
Magnolia Oil & Gas Corp. 'A'	USD	777,451	17,018,402	0.76	Tetra Tech, Inc.	USD	67,276	8,883,796	0.39
Manhattan Associates, Inc.	USD	234,734	26,431,048	1.17	Texas Capital Bancshares, Inc.	USD	55,061	2,845,552	0.13
MarketAxess Holdings, Inc.	USD	28,529	7,381,308	0.33	Toro Co. (The)	USD	109,700	8,239,567	0.37
Marriott Vacations Worldwide Corp.	USD	113,418	12,919,444	0.57	Ultragenyx Pharmaceutical, Inc.	USD	52,629	3,115,637	0.14
Marvell Technology, Inc.	USD	353,500	15,154,545	0.67	Upwork, Inc.	USD	410,687	7,885,190	0.35
Matador Resources Co.	USD	116,300	5,605,660	0.25	US Physical Therapy, Inc.	USD	112,638	12,132,239	0.54
					Veritex Holdings, Inc.	USD	181,936	5,216,105	0.23
					Voya Financial, Inc.	USD	279,959	16,411,197	0.73

US Smaller Companies Equity Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Vulcan Materials Co.	USD	222,142	31,024,352	1.38
Warby Parker, Inc. 'A'	USD	58,275	646,270	0.03
Watsco, Inc.	USD	52,921	12,538,573	0.56
Webster Financial Corp.	USD	45,129	1,882,331	0.08
West Pharmaceutical Services, Inc.	USD	53,584	15,920,342	0.71
Western Alliance Bancorp	USD	343,267	23,788,403	1.06
Workiva, Inc.	USD	226,737	14,883,017	0.66
Xencor, Inc.	USD	132,560	3,569,841	0.16
Zentalis Pharmaceuticals, Inc.	USD	106,528	2,826,188	0.13
			2,135,669,621	94.98
Total Equities			2,233,557,569	99.33
Total Transferable securities and money market instruments admitted to an official exchange listing			2,233,557,569	99.33

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	94.98
Canada	2.60
Netherlands	0.75
Luxembourg	0.59
Denmark	0.24
United Kingdom	0.17
Total Investments	99.33
Cash and Other assets/(liabilities)	0.67
Total	100.00

*Security is valued at its fair value under the direction of the Board of Directors.
The accompanying notes are an integral part of these financial statements.

Other transferable securities and money market instruments

Equities

UNITED STATES OF AMERICA

Investment	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Person Worldwide, Inc. 'B'*	USD	502,728	-	-
			-	-
Total Equities			-	-
Total Other transferable securities and money market instruments			-	-
Total Investments			2,233,557,569	99.33

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
BRL	1,412,945	USD	266,324	29/07/2022	J.P. Morgan	613	-
EUR	1	USD	1	05/07/2022	J.P. Morgan	-	-
GBP	-	USD	-	01/07/2022	J.P. Morgan	-	-
GBP	120	USD	145	05/07/2022	J.P. Morgan	1	-
GBP	4,999	USD	6,054	29/07/2022	J.P. Morgan	26	-
USD	167,314	BRL	878,061	29/07/2022	J.P. Morgan	1,429	-
USD	46,016	EUR	43,662	01/07/2022	J.P. Morgan	535	-
USD	182,758	EUR	174,286	05/07/2022	J.P. Morgan	1,198	-
USD	6,582,112	EUR	6,277,452	29/07/2022	J.P. Morgan	31,966	-
USD	121,714	GBP	99,536	01/07/2022	J.P. Morgan	680	-
USD	3,140	GBP	2,569	29/07/2022	J.P. Morgan	15	-
Total Unrealised Gain on Forward Currency Exchange Contracts						36,463	-
BRL	20,684,134	USD	3,965,745	29/07/2022	J.P. Morgan	(58,062)	-
EUR	1,082,832	USD	1,140,988	01/07/2022	J.P. Morgan	(13,035)	-
EUR	138,769,982	USD	147,143,061	29/07/2022	J.P. Morgan	(2,344,871)	(0.11)
GBP	281,558	USD	344,283	01/07/2022	J.P. Morgan	(1,913)	-
GBP	19,712,623	USD	24,203,372	29/07/2022	J.P. Morgan	(222,744)	(0.01)
USD	79,175	GBP	65,334	05/07/2022	J.P. Morgan	(270)	-
USD	2,610,083	GBP	2,154,420	29/07/2022	J.P. Morgan	(10,793)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(2,651,688)	(0.12)
Net Unrealised Loss on Forward Currency Exchange Contracts						(2,615,225)	(0.12)

Cash	25,365,483	1.13
Other assets/(liabilities)	(10,282,499)	(0.46)
Total net assets	2,248,640,553	100.00

Global Allocation Extended Fund

INVESTMENT OBJECTIVE

The fund's objective is to maximise the value of its shares, over the long term, through both growth in the value of, and income from, its investments.

The fund is actively managed and invests mainly in a diversified portfolio of bonds, shares and other investments, from issuers around the world, including emerging markets.

The fund invests primarily in equity and equity related securities of companies as well as a wide range of debt securities of issuers across sectors and credit quality. Portfolio debt securities can include fixed and floating rate bonds, convertible bonds (including, to a limited extent, contingent convertible bonds), warrants and other transferable debt securities of any type, including high yield securities and, to a limited extent, distressed and defaulted bonds. The fund may also make investments in collective investment schemes that pursue absolute return strategies and seek to generate returns that are positive in all market conditions and demonstrate a low correlation with equity and bond markets. The fund may invest up to 20% of net assets in asset-backed securities (ABS) and mortgage-backed securities (MBS), and more than 10% of net assets in other collective investment schemes.

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in currencies, debt securities and equities. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Convertible Bonds				
UNITED STATES OF AMERICA				
Becton Dickinson and Co. 6% 06/01/2023	USD	589	29,280	0.04
Elanco Animal Health, Inc. 5% 01/02/2023	USD	185	6,032	-
NextEra Energy, Inc. 5.279% 01/03/2023	USD	167	8,183	0.01
Southern Co. (The) 6.75% 01/08/2022	USD	1,142	60,286	0.08
			103,781	0.13
Total Convertible Bonds			103,781	0.13
Equities				
AUSTRALIA				
Allkem Ltd.	AUD	2,057	14,316	0.02
ALS Ltd.	AUD	3,220	23,487	0.03
APA Group	AUD	2,130	16,455	0.02
APM Human Services International Ltd.	AUD	3,660	7,245	0.01
Aristocrat Leisure Ltd.	AUD	986	23,156	0.03
BHP Group Ltd.	GBP	755	20,923	0.03
BHP Group Ltd.	AUD	6,467	181,425	0.24
carsales.com Ltd.	AUD	625	7,657	0.01
carsales.com Ltd.	AUD	1,905	23,949	0.03
Coles Group Ltd.	AUD	4,241	51,848	0.07
Commonwealth Bank of Australia	AUD	111	6,857	0.01
Computershare Ltd.	AUD	1,511	25,363	0.03
CSL Ltd.	AUD	399	73,779	0.10
Domino's Pizza Enterprises Ltd.	AUD	624	29,042	0.04
Goodman Group, REIT	AUD	4,559	55,600	0.07
IDP Education Ltd.	AUD	1,264	20,588	0.03
IGO Ltd.	AUD	1,349	9,102	0.01
James Hardie Industries plc, CDI	AUD	400	8,717	0.01
Macquarie Group Ltd.	AUD	298	33,421	0.05
Megaport Ltd.	AUD	741	2,754	-
National Australia Bank Ltd.	AUD	2,594	48,537	0.06
Northern Star Resources Ltd.	AUD	3,167	14,970	0.02
OZ Minerals Ltd.	AUD	848	10,284	0.01
Perseus Mining Ltd.	AUD	11,921	13,011	0.02
Ramsay Health Care Ltd.	AUD	607	30,529	0.04
Rio Tinto Ltd.	AUD	896	62,595	0.08
Scentre Group, REIT	AUD	6,427	11,378	0.02
SiteMinder Ltd.	AUD	2,355	5,688	0.01
South32 Ltd.	AUD	1,790	4,791	0.01
Steadfast Group Ltd.	AUD	3,100	10,636	0.01
Telstra Corp. Ltd.	AUD	15,269	40,329	0.05
Tietto Minerals Ltd.	AUD	15,876	3,401	0.01
Transurban Group	AUD	3,275	32,277	0.04
Treasury Wine Estates Ltd.	AUD	3,654	28,399	0.04
Wesfarmers Ltd.	AUD	343	9,875	0.01
Woodside Energy Group Ltd.	AUD	574	12,511	0.02
			974,895	1.29
AUSTRIA				
BAWAG Group AG, Reg. S	EUR	1,894	79,785	0.10
Mayr Melnhof Karton AG	EUR	315	52,631	0.07
			132,416	0.17
BELGIUM				
Warehouses De Pauw CVA, REIT	EUR	306	9,531	0.01
			9,531	0.01

Global Allocation Extended Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
BRAZIL									
B3 SA - Brasil Bolsa Balcao	BRL	45,000	93,377	0.12	Quebecor, Inc. 'B'	CAD	229	4,955	0.01
Itau Unibanco Holding SA Preference	BRL	11,434	49,455	0.07	Restaurant Brands International, Inc.	CAD	116	5,689	0.01
Localiza Rent a Car SA	BRL	5,434	54,041	0.07	Rogers Communications, Inc. 'B'	CAD	290	13,765	0.02
Raia Drogasil SA	BRL	18,521	67,168	0.09	Royal Bank of Canada	CAD	843	80,788	0.11
Rede D'Or Sao Luiz SA, Reg. S	BRL	3,034	16,536	0.02	Shopify, Inc. 'A'	CAD	490	15,419	0.02
Vale SA	BRL	703	10,356	0.01	Summit Industrial Income REIT	CAD	1,422	18,264	0.02
WEG SA	BRL	1,700	8,401	0.01	Sun Life Financial, Inc.	CAD	406	18,311	0.02
			299,334	0.39	Suncor Energy, Inc.	CAD	846	29,449	0.04
CANADA					TC Energy Corp.	CAD	521	26,811	0.04
Agnico Eagle Mines Ltd.	CAD	198	9,339	0.01	TC Energy Corp.	USD	3,624	186,527	0.25
Algonquin Power & Utilities Corp.	CAD	396	5,292	0.01	Teck Resources Ltd. 'B'	CAD	364	10,917	0.01
Alimentation Couche-Tard, Inc.	CAD	528	20,562	0.03	TFI International, Inc.	CAD	36	2,768	-
AltaGas Ltd.	CAD	228	4,746	0.01	Thomson Reuters Corp.	CAD	102	10,470	0.01
Bank of Montreal	CAD	278	26,275	0.04	TMX Group Ltd.	CAD	37	3,737	0.01
Bank of Nova Scotia (The)	CAD	694	40,457	0.05	Toromont Industries Ltd.	CAD	244	19,447	0.03
Barrick Gold Corp.	CAD	123	2,225	-	Toronto-Dominion Bank (The)	CAD	1,067	68,614	0.09
Brookfield Asset Management, Inc. 'A'	CAD	995	43,580	0.06	Tourmaline Oil Corp.	CAD	178	9,467	0.01
Brookfield Renewable Corp.	CAD	49	1,748	-	Victoria Gold Corp.	CAD	1,098	8,738	0.01
Cameco Corp.	CAD	288	6,020	0.01	Wesdome Gold Mines Ltd.	CAD	3,792	34,352	0.05
Canadian Apartment Properties REIT	CAD	273	9,194	0.01	West Fraser Timber Co. Ltd.	CAD	61	4,540	0.01
Canadian Imperial Bank of Commerce	CAD	500	23,737	0.03	Wheaton Precious Metals Corp.	CAD	475	17,404	0.02
Canadian National Railway Co.	CAD	402	44,353	0.06	WSP Global, Inc.	CAD	109	11,967	0.02
Canadian Natural Resources Ltd.	CAD	989	53,335	0.07				1,377,696	1.82
Canadian Pacific Railway Ltd.	CAD	544	37,543	0.05	CHILE				
Canadian Tire Corp. Ltd. 'A'	CAD	22	2,740	-	Sociedad Quimica y Minera de Chile SA, ADR	USD	172	14,116	0.02
Cenovus Energy, Inc.	CAD	694	13,050	0.02				14,116	0.02
CGI, Inc.	CAD	169	13,255	0.02	CHINA				
Constellation Software, Inc.	CAD	20	29,350	0.04	Alibaba Group Holding Ltd., ADR	USD	978	109,419	0.14
Descartes Systems Group, Inc. (The)	CAD	69	4,233	0.01	Alibaba Group Holding Ltd.	HKD	6,320	88,196	0.12
Dollarama, Inc.	CAD	241	13,871	0.02	China Overseas Land & Investment Ltd.	HKD	33,500	105,490	0.14
Emera, Inc.	CAD	206	9,655	0.01	China Resources Mixc Lifestyle Services Ltd., Reg. S	HKD	8,600	42,292	0.06
Empire Co. Ltd. 'A'	CAD	190	5,847	0.01	ENN Energy Holdings Ltd.	HKD	3,700	60,493	0.08
Enbridge, Inc.	CAD	1,161	48,761	0.06	Fuyao Glass Industry Group Co. Ltd. 'A'	CNY	7,300	45,502	0.06
Enbridge, Inc.	USD	67	2,813	-	Glodon Co. Ltd. 'A'	CNY	3,400	27,596	0.04
Enerflex Ltd.	CAD	485	2,238	-	Hongfa Technology Co. Ltd. 'A'	CNH	5,880	36,674	0.05
ERO Copper Corp.	CAD	198	1,694	-	Huayu Automotive Systems Co. Ltd.	CNH	13,700	46,986	0.06
First Quantum Minerals Ltd.	CAD	315	5,908	0.01	Huazhu Group Ltd.	HKD	1,700	6,457	0.01
Fortis, Inc.	CAD	297	13,973	0.02	Hundsun Technologies, Inc.	CNH	10,100	65,507	0.09
Franco-Nevada Corp.	CAD	353	47,557	0.06	JD.com, Inc. 'A'	HKD	2,038	64,333	0.08
GFL Environmental, Inc.	CAD	108	2,752	-	Kingdee International Software Group Co. Ltd.	HKD	29,000	67,363	0.09
Gildan Activewear, Inc.	CAD	92	2,555	-	Li Auto, Inc., ADR	USD	638	24,225	0.03
iA Financial Corp., Inc.	CAD	88	4,195	0.01	Meituan, Reg. S 'B'	HKD	5,100	124,587	0.16
Imperial Oil Ltd.	CAD	57	2,655	-	Midea Group Co. Ltd.	CNH	8,400	75,657	0.10
Intact Financial Corp.	CAD	135	18,633	0.02	Pinduoduo, Inc., ADR	USD	566	34,169	0.04
K92 Mining, Inc.	CAD	3,696	23,679	0.03	Ping An Insurance Group Co. of China Ltd. 'H'	HKD	11,000	74,486	0.10
Karora Resources, Inc.	CAD	3,120	8,131	0.01	Pony Testing International Group Co. Ltd. 'A'	CNY	3,780	24,095	0.03
Loblaws Cos. Ltd.	CAD	137	12,229	0.02	Sangfor Technologies, Inc.	CNH	900	13,928	0.02
Lundin Mining Corp.	CAD	300	1,861	-	Shenzhen Inovance Technology Co. Ltd. 'A'	CNY	5,100	50,081	0.07
Magna International, Inc.	CAD	113	6,088	0.01	Shenzhou International Group Holdings Ltd.	HKD	1,800	21,636	0.03
Magna International, Inc.	USD	363	19,548	0.03	Songcheng Performance Development Co. Ltd.	CNH	32,100	73,346	0.10
Manulife Financial Corp.	CAD	1,101	18,637	0.02	Sunny Optical Technology Group Co. Ltd.	HKD	1,900	30,693	0.04
Metro, Inc.	CAD	147	7,849	0.01	Tencent Holdings Ltd.	HKD	8,900	397,583	0.52
National Bank of Canada	CAD	400	25,583	0.03	Wuxi Biologics Cayman, Inc., Reg. S	HKD	8,000	72,350	0.10
Northland Power, Inc.	CAD	219	6,424	0.01					
Nutrien Ltd.	USD	264	21,144	0.03					
Nutrien Ltd.	CAD	391	31,336	0.04					
Nuvei Corp., Reg. S	CAD	31	1,109	-					
Open Text Corp.	CAD	30	1,119	-					
Pembina Pipeline Corp.	CAD	470	16,419	0.02					

Global Allocation Extended Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Yifeng Pharmacy Chain Co. Ltd.	CNH	6,468	51,044	0.07
Yum China Holdings, Inc.	HKD	200	9,683	0.01
Yum China Holdings, Inc.	USD	4,251	201,200	0.26
Zhejiang Sanhua Intelligent Controls Co. Ltd. 'A'	CNY	11,200	45,885	0.06
Zhongsheng Group Holdings Ltd.	HKD	16,500	115,815	0.15
			2,206,771	2.91
CZECH REPUBLIC				
Komerční Banka A/S	CZK	395	11,063	0.01
			11,063	0.01
DENMARK				
ROCKWOOL A/S 'B'	DKK	347	76,872	0.10
			76,872	0.10
FAROE ISLANDS				
Bakkafrost P/F	NOK	78	4,987	0.01
			4,987	0.01
FINLAND				
Kojamo OYJ	EUR	4,373	74,797	0.10
Metso Outotec OYJ	EUR	1,820	13,434	0.02
Sampo OYJ 'A'	EUR	2,920	125,956	0.17
Stora Enso OYJ 'R'	EUR	103	1,601	-
UPM-Kymmene OYJ	EUR	194	5,824	0.01
Valmet OYJ	EUR	2,931	70,955	0.09
			292,567	0.39
FRANCE				
Air Liquide SA	EUR	42	5,615	0.01
Airbus SE	EUR	1,675	159,562	0.21
AXA SA	EUR	3,786	84,515	0.11
Edenred	EUR	2,507	115,584	0.15
EssilorLuxottica SA	EUR	706	103,988	0.14
Gecina SA, REIT	EUR	44	4,038	-
Kering SA	EUR	206	104,052	0.14
Legrand SA	EUR	46	3,353	-
Sanofi	EUR	1,654	166,296	0.22
Schneider Electric SE	EUR	37	4,290	0.01
Teleperformance	EUR	299	90,541	0.12
TotalEnergies SE, ADR	USD	7,915	415,775	0.55
TotalEnergies SE	EUR	559	29,412	0.04
Verallia SA, Reg. S	EUR	2,595	61,037	0.08
			1,348,058	1.78
GERMANY				
adidas AG	EUR	377	65,394	0.09
Deutsche Telekom AG	EUR	8,134	160,105	0.21
Evotec SE	EUR	1,523	36,267	0.05
Infineon Technologies AG	EUR	2,750	65,184	0.08
Knorr-Bremse AG	EUR	907	50,490	0.07
Scout24 SE, Reg. S	EUR	1,030	52,122	0.07
Siemens AG	EUR	2,576	258,781	0.34
Symrise AG	EUR	897	96,288	0.13
Vonovia SE	EUR	128	3,881	-
Zalando SE, Reg. S	EUR	1,808	45,426	0.06
			833,938	1.10
HONG KONG				
AIA Group Ltd.	HKD	34,400	370,537	0.49
Budweiser Brewing Co. APAC Ltd., Reg. S	HKD	39,000	116,121	0.15
Dairy Farm International Holdings Ltd.	USD	13,500	39,455	0.05
HKT Trust & HKT Ltd.	HKD	65,000	87,233	0.11
Hong Kong Exchanges & Clearing Ltd.	HKD	700	34,220	0.05
Hongkong Land Holdings Ltd.	USD	3,600	18,027	0.02

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Hysan Development Co. Ltd.	HKD	18,000	54,199	0.07
Sun Hung Kai Properties Ltd.	HKD	1,000	11,775	0.02
Wharf Real Estate Investment Co. Ltd.	HKD	1,000	4,755	0.01
			736,322	0.97
HUNGARY				
OTP Bank Nyrt.	HUF	2,008	44,428	0.06
			44,428	0.06
INDIA				
Asian Paints Ltd.	INR	521	17,698	0.02
HDFC Asset Management Co. Ltd., Reg. S	INR	1,122	25,354	0.03
HDFC Bank Ltd.	INR	5,879	99,663	0.13
HDFC Life Insurance Co. Ltd., Reg. S	INR	5,013	34,789	0.05
Hindustan Unilever Ltd.	INR	856	24,087	0.03
Housing Development Finance Corp. Ltd.	INR	4,331	118,353	0.16
Infosys Ltd.	INR	5,135	94,673	0.12
Kotak Mahindra Bank Ltd.	INR	5,994	125,475	0.17
Maruti Suzuki India Ltd.	INR	334	35,664	0.05
Reliance Industries Ltd.	INR	2,933	96,026	0.13
Tata Consultancy Services Ltd.	INR	469	19,319	0.03
Volta Ltd.	INR	7,084	86,904	0.11
			778,005	1.03
INDONESIA				
Bank Central Asia Tbk. PT	IDR	82,900	40,319	0.05
			40,319	0.05
ITALY				
Banca Mediolanum SpA	EUR	9,454	61,234	0.08
Davide Campari-Milano NV	EUR	6,946	72,210	0.10
De' Longhi SpA	EUR	2,155	39,374	0.05
Enel SpA	EUR	16,863	91,640	0.12
Ferrari NV	EUR	499	89,612	0.12
FinecoBank Banca Fineco SpA	EUR	6,248	73,967	0.10
PRADA SpA	HKD	20,900	116,482	0.15
Prysmian SpA	EUR	2,301	62,583	0.08
			607,102	0.80
JAPAN				
Aruhi Corp.	JPY	1,100	8,167	0.01
Astellas Pharma, Inc.	JPY	2,600	40,328	0.05
Benefit One, Inc.	JPY	900	11,991	0.02
Chugai Pharmaceutical Co. Ltd.	JPY	1,600	40,720	0.05
Coconala, Inc.	JPY	1,100	4,001	0.01
CyberAgent, Inc.	JPY	1,700	16,790	0.02
Dai-ichi Life Holdings, Inc.	JPY	1,000	18,317	0.02
Daiichi Sankyo Co. Ltd.	JPY	4,500	113,260	0.15
Daikin Industries Ltd.	JPY	300	47,530	0.06
Daio Paper Corp.	JPY	8,800	91,248	0.12
Daiwa Office Investment Corp., REIT	JPY	2	10,226	0.01
Demae-Can Co. Ltd.	JPY	1,300	4,090	0.01
Disco Corp.	JPY	100	23,527	0.03
Eisai Co. Ltd.	JPY	1,100	46,202	0.06
Ezaki Glico Co. Ltd.	JPY	1,000	28,835	0.04
Fancl Corp.	JPY	2,100	38,188	0.05
FANUC Corp.	JPY	300	46,507	0.06
Fast Retailing Co. Ltd.	JPY	100	51,939	0.07
Freee KK	JPY	900	21,538	0.03
Fujitec Co. Ltd.	JPY	1,800	39,547	0.05
GMO Financial Gate, Inc.	JPY	100	8,962	0.01
GMO Payment Gateway, Inc.	JPY	400	27,957	0.04
Hamamatsu Photonics KK	JPY	1,100	42,337	0.06
Hikari Tsushin, Inc.	JPY	600	61,135	0.08

Global Allocation Extended Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Hino Motors Ltd.	JPY	9,300	47,367	0.06
Hoshino Resorts REIT, Inc.	JPY	14	67,457	0.09
Hoshizaki Corp.	JPY	5,200	153,884	0.20
Industrial & Infrastructure Fund Investment Corp., REIT	JPY	23	30,315	0.04
Isuzu Motors Ltd.	JPY	3,500	38,273	0.05
ITOCHU Corp.	JPY	700	18,775	0.02
JINS Holdings, Inc.	JPY	500	15,636	0.02
JMDC, Inc.	JPY	500	21,530	0.03
Kansai Paint Co. Ltd.	JPY	3,800	47,995	0.06
Katitas Co. Ltd.	JPY	200	4,269	0.01
KDDI Corp.	JPY	1,100	34,664	0.05
Keyence Corp.	JPY	300	101,493	0.13
Kubota Corp.	JPY	1,500	22,178	0.03
Kyoritsu Maintenance Co. Ltd.	JPY	300	11,090	0.01
Kyowa Kirin Co. Ltd.	JPY	2,200	49,257	0.07
LITALICO, Inc.	JPY	300	4,665	0.01
M3, Inc.	JPY	400	11,387	0.02
MatsukiyoCocokara & Co.	JPY	1,500	60,315	0.08
Medley, Inc.	JPY	500	9,752	0.01
Mercari, Inc.	JPY	700	9,967	0.01
Mitsubishi Electric Corp.	JPY	8,200	87,068	0.11
Mitsubishi UFJ Financial Group, Inc.	JPY	3,000	15,974	0.02
Mitsui Fudosan Co. Ltd.	JPY	1,700	36,339	0.05
Mitsui Fudosan Logistics Park, Inc., REIT	JPY	2	7,542	0.01
Miura Co. Ltd.	JPY	2,700	52,921	0.07
Money Forward, Inc.	JPY	700	17,246	0.02
Murata Manufacturing Co. Ltd.	JPY	1,000	53,962	0.07
Nihon M&A Center Holdings, Inc.	JPY	600	6,281	0.01
Nintendo Co. Ltd.	JPY	200	85,825	0.11
Nippon Ceramic Co. Ltd.	JPY	1,300	19,440	0.03
Nippon Paint Holdings Co. Ltd.	JPY	5,600	41,318	0.05
Nippon Sanso Holdings Corp.	JPY	900	14,245	0.02
Nippon Seiki Co. Ltd.	JPY	3,100	19,608	0.03
Nippon Steel Corp.	JPY	2,000	27,749	0.04
Nippon Telegraph & Telephone Corp.	JPY	4,100	117,391	0.15
Oriental Land Co. Ltd.	JPY	400	55,377	0.07
Pan Pacific International Holdings Corp.	JPY	4,100	64,896	0.09
Pigeon Corp.	JPY	1,800	24,560	0.03
Plaid, Inc.	JPY	400	1,226	-
Recruit Holdings Co. Ltd.	JPY	1,500	43,641	0.06
Sansan, Inc.	JPY	1,200	8,050	0.01
Seven & i Holdings Co. Ltd.	JPY	1,200	46,309	0.06
SHIFT, Inc.	JPY	100	12,862	0.02
Shimadzu Corp.	JPY	700	21,972	0.03
SMS Co. Ltd.	JPY	2,400	46,832	0.06
SoftBank Corp.	JPY	11,700	129,323	0.17
SoftBank Group Corp.	JPY	2,600	99,227	0.13
Solasto Corp.	JPY	8,100	43,242	0.06
Sompo Holdings, Inc.	JPY	1,000	43,794	0.06
Sumitomo Densetsu Co. Ltd.	JPY	2,700	51,303	0.07
Sumitomo Electric Industries Ltd.	JPY	6,100	66,732	0.09
Sumitomo Seika Chemicals Co. Ltd.	JPY	900	19,067	0.03
Suzuki Motor Corp.	JPY	2,700	84,112	0.11
Takeda Pharmaceutical Co. Ltd.	JPY	1,300	36,356	0.05
TechnoPro Holdings, Inc.	JPY	1,300	25,739	0.03
Tokyo Tatemono Co. Ltd.	JPY	700	9,589	0.01

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
UT Group Co. Ltd.	JPY	1,900	31,025	0.04
Visional, Inc.	JPY	300	13,354	0.02
WealthNavi, Inc.	JPY	1,200	15,400	0.02
Welcia Holdings Co. Ltd.	JPY	700	13,979	0.02
			3,214,487	4.24
KAZAKHSTAN				
NAC Kazatomprom JSC, Reg. S, GDR	USD	273	6,945	0.01
			6,945	0.01
LUXEMBOURG				
Shurgard Self Storage SA	EUR	107	4,926	0.01
			4,926	0.01
MEXICO				
Grupo Aeroportuario del Sureste SAB de CV, ADR	USD	85	17,143	0.02
Grupo Financiero Banorte SAB de CV 'O	MXN	12,200	67,303	0.09
Grupo Mexico SAB de CV	MXN	11,000	46,370	0.06
Wal-Mart de Mexico SAB de CV	MXN	14,100	47,731	0.07
			178,547	0.24
NETHERLANDS				
Akzo Nobel NV	EUR	1,644	103,709	0.14
ASML Holding NV	EUR	550	256,352	0.34
ASML Holding NV, NYRS	USD	373	173,964	0.23
Heineken NV	EUR	370	33,755	0.04
ING Groep NV	EUR	11,791	114,287	0.15
Koninklijke DSM NV	EUR	653	91,182	0.12
NXP Semiconductors NV	USD	297	43,288	0.06
Prosus NV	EUR	376	24,002	0.03
Shell plc	GBP	277	7,213	0.01
			847,752	1.12
NEW ZEALAND				
Xero Ltd.	AUD	399	21,004	0.03
			21,004	0.03
NORWAY				
Aker BP ASA	NOK	143	4,945	0.01
Aker BP ASA, SDR	SEK	174	5,657	0.01
Equinor ASA	NOK	633	21,982	0.03
Norsk Hydro ASA	NOK	660	3,641	-
TGS ASA	NOK	183	2,558	-
			38,783	0.05
PERU				
Credicorp Ltd.	USD	252	29,911	0.04
Southern Copper Corp.	USD	864	42,993	0.06
			72,904	0.10
PHILIPPINES				
SM Investments Corp.	PHP	3,465	49,189	0.06
Universal Robina Corp.	PHP	13,850	27,915	0.04
			77,104	0.10
POLAND				
Powszechna Kasa Oszczednosci Bank Polski SA	PLN	4,616	28,595	0.04
			28,595	0.04
PORTUGAL				
Galp Energia SGPS SA	EUR	692	8,037	0.01
Jeronimo Martins SGPS SA	EUR	7,063	152,738	0.20
			160,775	0.21
QATAR				
Qatar National Bank QPSC	QAR	17,233	94,473	0.12
			94,473	0.12

Global Allocation Extended Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
SAUDI ARABIA				
Nahdi Medical Co.	SAR	1,630	70,295	0.09
Saudi National Bank (The)	SAR	5,731	100,423	0.13
			170,718	0.22
SINGAPORE				
CapitaLand Integrated Commercial Trust, REIT	SGD	6,200	9,637	0.01
ComfortDelGro Corp. Ltd.	SGD	104,400	104,560	0.14
DBS Group Holdings Ltd.	SGD	3,600	76,331	0.10
Digital Core REIT Management Pte. Ltd.	USD	14,600	11,227	0.02
Lendlease Global Commercial REIT	SGD	10,034	5,716	0.01
Sea Ltd., ADR	USD	1,190	78,873	0.10
			286,344	0.38
SOUTH AFRICA				
Capitec Bank Holdings Ltd.	ZAR	312	37,946	0.05
Clicks Group Ltd.	ZAR	2,456	41,234	0.05
FirstRand Ltd.	ZAR	18,679	70,864	0.09
Impala Platinum Holdings Ltd.	ZAR	126	1,389	-
Shoprite Holdings Ltd.	ZAR	505	6,051	0.01
Sibanye Stillwater Ltd.	ZAR	1,719	4,272	0.01
			161,756	0.21
SOUTH KOREA				
Coupang, Inc.	USD	4,870	60,875	0.08
LG Chem Ltd.	KRW	190	75,012	0.10
NAVER Corp.	KRW	318	58,492	0.07
Samsung Electronics Co. Ltd.	KRW	5,351	233,627	0.31
			428,006	0.56
SPAIN				
Aedas Homes SA, Reg. S	EUR	1,970	43,915	0.06
Amadeus IT Group SA 'A'	EUR	2,345	127,217	0.17
Cellnex Telecom SA, Reg. S	EUR	2,957	111,719	0.14
Fluidra SA	EUR	2,623	52,214	0.07
Iberdrola SA	EUR	10,983	112,942	0.15
			448,007	0.59
SWEDEN				
Alfa Laval AB	SEK	152	3,610	0.01
Assa Abloy AB 'B'	SEK	4,288	90,409	0.12
Boliden AB	SEK	919	29,096	0.04
Epiroc AB 'A'	SEK	5,515	84,099	0.11
Epiroc AB 'B'	SEK	327	4,327	0.01
Essity AB 'B'	SEK	4,750	122,970	0.16
Fabege AB	SEK	1,067	10,018	0.01
Sandvik AB	SEK	1,012	16,155	0.02
Spotify Technology SA	USD	962	89,697	0.12
Svenska Cellulosa AB SCA 'B'	SEK	195	2,894	-
Swedbank AB 'A'	SEK	5,528	69,325	0.09
			522,600	0.69
SWITZERLAND				
Alcon, Inc.	CHF	1,614	111,214	0.15
Bary Callebaut AG	CHF	39	87,020	0.11
Julius Baer Group Ltd.	CHF	2,115	95,489	0.13
Lonza Group AG	CHF	200	105,284	0.14
Partners Group Holding AG	CHF	75	66,357	0.09
Sika AG	CHF	430	97,790	0.13
TE Connectivity Ltd.	USD	841	92,931	0.12
Wizz Air Holdings plc, Reg. S	GBP	725	15,057	0.02
Zurich Insurance Group AG	CHF	202	86,782	0.11
			757,924	1.00

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
TAIWAN				
MediaTek, Inc.	TWD	2,000	43,161	0.06
Taiwan Semiconductor Manufacturing Co. Ltd.	TWD	29,000	458,238	0.60
Vanguard International Semiconductor Corp.	TWD	8,000	20,452	0.03
			521,851	0.69
THAILAND				
Airports of Thailand PCL	THB	6,200	12,456	0.02
CP ALL PCL	THB	59,600	100,944	0.13
			113,400	0.15
TURKEY				
D-MARKET Elektronik Hizmetler ve Ticaret A/S, ADR	USD	1,073	708	-
			708	-
UNITED ARAB EMIRATES				
Borouge plc	AED	8,074	6,441	0.01
First Abu Dhabi Bank PJSC	AED	16,463	84,060	0.11
Network International Holdings plc, Reg. S	GBP	3,654	8,166	0.01
			98,667	0.13
UNITED KINGDOM				
Anglo American plc	GBP	367	13,060	0.02
Ascential plc, Reg. S	GBP	17,404	54,600	0.07
Ashtead Group plc	GBP	2,253	92,900	0.12
AstraZeneca plc	GBP	1,880	244,652	0.32
Big Yellow Group plc, REIT	GBP	313	4,993	0.01
Bridgepoint Group plc, Reg. S	GBP	8,449	24,945	0.03
Central Asia Metals plc	GBP	1,902	5,158	0.01
Dechra Pharmaceuticals plc	GBP	1,594	66,289	0.09
Derwent London plc, REIT	GBP	372	11,870	0.02
Experian plc	GBP	2,001	58,007	0.08
Great Portland Estates plc, REIT	GBP	1,436	10,084	0.01
Greggs plc	GBP	2,697	59,228	0.08
InterContinental Hotels Group plc	GBP	226	11,836	0.01
London Stock Exchange Group plc	GBP	1,379	127,473	0.17
Mondi plc	GBP	4,443	77,338	0.10
Persimmon plc	GBP	240	5,371	0.01
Rio Tinto plc	GBP	386	22,933	0.03
Smith & Nephew plc	GBP	6,288	87,531	0.11
Trainline plc, Reg. S	GBP	10,846	37,574	0.05
UNITE Group plc (The), REIT	GBP	555	7,181	0.01
Weir Group plc (The)	GBP	995	16,261	0.02
			1,039,284	1.37
UNITED STATES OF AMERICA				
AbbVie, Inc.	USD	1,656	251,861	0.33
Acadia Realty Trust, REIT	USD	607	9,178	0.01
Accenture plc 'A'	USD	216	59,652	0.08
Advanced Micro Devices, Inc.	USD	1,100	84,117	0.11
Affirm Holdings, Inc.	USD	1,094	19,386	0.03
AGCO Corp.	USD	29	2,825	-
Air Products and Chemicals, Inc.	USD	39	9,163	0.01
Alamo Group, Inc.	USD	17	1,931	-
Albemarle Corp.	USD	17	3,501	-
Alexandria Real Estate Equities, Inc., REIT	USD	125	17,831	0.02
Alphabet, Inc. 'A'	USD	495	1,068,101	1.41
Alphabet, Inc. 'C'	USD	210	456,141	0.60
Amazon.com, Inc.	USD	9,700	1,004,338	1.32
Ameren Corp.	USD	1,853	166,696	0.22
American Homes 4 Rent, REIT 'A'	USD	557	19,523	0.03
American International Group, Inc.	USD	5,427	269,668	0.36

Global Allocation Extended Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Amphenol Corp. 'A'	USD	2,527	160,414	0.21	Equity Residential, REIT	USD	348	24,892	0.03
Apartment Income REIT Corp.	USD	156	6,433	0.01	Essex Property Trust, Inc., REIT	USD	77	19,985	0.03
Apple Hospitality REIT, Inc.	USD	732	10,519	0.01	Exxon Mobil Corp.	USD	2,156	186,257	0.25
Apple, Inc.	USD	6,149	830,361	1.10	Federal Realty OP LP, REIT	USD	42	3,995	0.01
Applied Materials, Inc.	USD	582	52,051	0.07	Fifth Third Bancorp	USD	1,380	45,057	0.06
Atlassian Corp. plc 'A'	USD	556	101,273	0.13	FirstService Corp.	CAD	25	2,943	-
AvalonBay Communities, Inc., REIT	USD	1,485	286,768	0.38	Fiserv, Inc.	USD	6,068	535,076	0.71
Avantor, Inc.	USD	4,262	132,292	0.17	FMC Corp.	USD	67	7,118	0.01
Avery Dennison Corp.	USD	23	3,695	-	Fortinet, Inc.	USD	3,475	195,489	0.26
Baker Hughes Co.	USD	207	6,202	0.01	General Electric Co.	USD	5,391	334,889	0.44
Ball Corp.	USD	105	7,099	0.01	Global Payments, Inc.	USD	1,941	211,666	0.28
Bank of America Corp.	USD	3,706	114,034	0.15	Goldman Sachs Group, Inc. (The)	USD	501	146,893	0.19
Becton Dickinson and Co.	USD	1,652	409,415	0.54	Halliburton Co.	USD	143	4,613	0.01
Best Buy Co., Inc.	USD	1,190	77,445	0.10	HashiCorp, Inc. 'A'	USD	252	7,164	0.01
Block, Inc.	AUD	102	6,265	0.01	Healthcare Trust of America, Inc., REIT 'A'	USD	234	6,620	0.01
Block, Inc. 'A'	USD	374	22,384	0.03	Hess Corp.	USD	114	12,339	0.02
Boeing Co. (The)	USD	445	58,865	0.08	Hilton Worldwide Holdings, Inc.	USD	82	9,013	0.01
Booking Holdings, Inc.	USD	74	127,007	0.17	Hologic, Inc.	USD	1,667	115,940	0.15
Bristol-Myers Squibb Co.	USD	2,073	159,103	0.21	Hubbell, Inc.	USD	32	5,677	0.01
Bunge Ltd.	USD	543	49,815	0.07	Humana, Inc.	USD	294	138,183	0.18
Cactus, Inc. 'A'	USD	117	4,850	0.01	Huntington Bancshares, Inc.	USD	10,556	124,561	0.16
Camden Property Trust, REIT	USD	116	15,535	0.02	IAC/InterActiveCorp	USD	679	51,407	0.07
Carvana Co.	USD	917	20,091	0.03	Illinois Tool Works, Inc.	USD	247	44,117	0.06
Caterpillar, Inc.	USD	134	23,756	0.03	Ingersoll Rand, Inc.	USD	2,996	124,753	0.16
CF Industries Holdings, Inc.	USD	1,513	128,590	0.17	Insulet Corp.	USD	415	89,470	0.12
ChampionX Corp.	USD	184	3,680	-	International Flavors & Fragrances, Inc.	USD	1,748	203,607	0.27
Charles Schwab Corp. (The)	USD	1,451	88,917	0.12	International Paper Co.	USD	6,918	289,103	0.38
Chart Industries, Inc.	USD	12	1,913	-	Intuit, Inc.	USD	1,079	408,758	0.54
Chevron Corp.	USD	162	23,748	0.03	Intuitive Surgical, Inc.	USD	1,026	203,384	0.27
Chipotle Mexican Grill, Inc.	USD	86	110,335	0.15	Johnson & Johnson	USD	1,872	330,052	0.44
Chubb Ltd.	USD	1,546	296,306	0.39	Kilroy Realty Corp., REIT	USD	122	6,217	0.01
Cigna Corp.	USD	2,419	639,245	0.84	Kimberly-Clark Corp.	USD	1,593	213,319	0.28
Cisco Systems, Inc.	USD	2,372	100,193	0.13	Kimco Realty Corp., REIT	USD	451	8,903	0.01
Citigroup, Inc.	USD	2,402	109,291	0.14	Kohl's Corp.	USD	1,549	53,766	0.07
Citrix Systems, Inc.	USD	1,149	111,022	0.15	L3Harris Technologies, Inc.	USD	508	120,294	0.16
CMS Energy Corp.	USD	44	2,948	-	Las Vegas Sands Corp.	USD	2,598	83,682	0.11
Coca-Cola Co. (The)	USD	2,425	151,466	0.20	Liberty Oilfield Services, Inc. 'A'	USD	191	2,493	-
Comcast Corp. 'A'	USD	3,347	129,529	0.17	Linde plc	USD	58	16,440	0.02
Conagra Brands, Inc.	USD	7,269	248,963	0.33	Live Nation Entertainment, Inc.	USD	871	70,838	0.09
ConocoPhillips	USD	2,376	214,933	0.28	Lululemon Athletica, Inc.	USD	223	60,779	0.08
CubeSmart, REIT	USD	514	21,917	0.03	Magnolia Oil & Gas Corp. 'A'	USD	301	6,589	0.01
Cummins, Inc.	USD	1,104	209,197	0.28	Marriott International, Inc. 'A'	USD	50	6,700	0.01
CVS Health Corp.	USD	1,299	120,703	0.16	Martin Marietta Materials, Inc.	USD	25	7,325	0.01
Darling Ingredients, Inc.	USD	102	6,283	0.01	Mastercard, Inc. 'A'	USD	650	202,039	0.27
Deere & Co.	USD	32	9,431	0.01	Match Group, Inc.	USD	1,121	76,475	0.10
Devon Energy Corp.	USD	289	16,109	0.02	Medtronic plc	USD	2,332	208,691	0.28
Dollar General Corp.	USD	723	176,831	0.23	Merck & Co., Inc.	USD	2,328	214,595	0.28
Dominion Energy, Inc.	USD	51	4,041	0.01	Meta Platforms, Inc. 'A'	USD	1,599	255,584	0.34
DoorDash, Inc. 'A'	USD	448	27,812	0.04	Microsoft Corp.	USD	6,603	1,681,850	2.22
Douglas Emmett, Inc., REIT	USD	267	5,906	0.01	MongoDB, Inc.	USD	361	92,954	0.12
Elanco Animal Health, Inc.	USD	3,837	75,244	0.10	Morgan Stanley	USD	939	70,378	0.09
Element Solutions, Inc.	USD	223	3,889	-	Netflix, Inc.	USD	408	69,748	0.09
Elevance Health, Inc.	USD	605	293,885	0.39	News Corp. 'A'	USD	10,893	164,811	0.22
Entegris, Inc.	USD	30	2,757	-	NextEra Energy, Inc.	USD	2,343	179,333	0.24
Entergy Corp.	USD	1,144	128,528	0.17	NIKE, Inc. 'B'	USD	619	62,538	0.08
EOG Resources, Inc.	USD	203	22,978	0.03	Norfolk Southern Corp.	USD	20	4,491	0.01
Equinix, Inc., REIT	USD	242	157,486	0.21	Nucor Corp.	USD	174	17,870	0.02
Equitable Holdings, Inc.	USD	6,573	168,269	0.22	NVIDIA Corp.	USD	1,227	184,394	0.24
Equitrans Midstream Corp.	USD	500	3,222	-	Old Dominion Freight Line, Inc.	USD	126	31,518	0.04
Equity LifeStyle Properties, Inc., REIT	USD	374	26,457	0.03	Packaging Corp. of America	USD	86	11,742	0.02

Global Allocation Extended Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Pebblebrook Hotel Trust, REIT	USD	569	9,235	0.01
Peloton Interactive, Inc. 'A'	USD	4,302	38,417	0.05
Pfizer, Inc.	USD	3,113	159,759	0.21
Philip Morris International, Inc.	USD	2,065	203,402	0.27
Pioneer Natural Resources Co.	USD	80	17,959	0.02
Prologis, Inc., REIT	USD	455	52,643	0.07
Public Storage, REIT	USD	126	39,173	0.05
QUALCOMM, Inc.	USD	2,550	321,300	0.42
Quanta Services, Inc.	USD	39	4,678	0.01
Rayonier, Inc., REIT	USD	92	3,387	-
Regency Centers Corp., REIT	USD	260	15,340	0.02
Reliance Steel & Aluminum Co.	USD	174	29,023	0.04
ResMed, Inc., CDI	AUD	1,684	35,422	0.05
Rexford Industrial Realty, Inc., REIT	USD	310	17,757	0.02
Rivian Automotive, Inc. 'A'	USD	516	12,957	0.02
Roche Holding AG	CHF	699	231,169	0.30
Ross Stores, Inc.	USD	2,417	168,610	0.22
Royal Gold, Inc.	USD	36	3,905	-
RPM International, Inc.	USD	1,184	92,328	0.12
Salesforce, Inc.	USD	1,601	259,602	0.34
Sempra Energy	USD	1,851	278,501	0.37
SentinelOne, Inc. 'A'	USD	1,844	43,159	0.06
ServiceNow, Inc.	USD	436	201,567	0.27
Sherwin-Williams Co. (The)	USD	63	13,857	0.02
Shoals Technologies Group, Inc. 'A'	USD	329	5,100	0.01
Simon Property Group, Inc., REIT	USD	171	16,118	0.02
SL Green Realty Corp., REIT	USD	148	6,765	0.01
Snap, Inc. 'A'	USD	4,683	61,066	0.08
Snowflake, Inc. 'A'	USD	248	34,241	0.04
Southern Co. (The)	USD	6,031	426,814	0.56
Southwest Airlines Co.	USD	2,304	80,571	0.11
Steel Dynamics, Inc.	USD	262	16,959	0.02
Stericycle, Inc.	USD	2,026	87,462	0.12
Stryker Corp.	USD	1,237	241,128	0.32
Synopsys, Inc.	USD	465	140,500	0.19
TechnipFMC plc	USD	463	3,172	-
Terreno Realty Corp., REIT	USD	250	14,010	0.02
Tesla, Inc.	USD	155	104,428	0.14
Texas Instruments, Inc.	USD	1,000	151,270	0.20
Thermo Fisher Scientific, Inc.	USD	212	113,121	0.15
TJX Cos., Inc. (The)	USD	3,628	202,515	0.27
Trade Desk, Inc. (The) 'A'	USD	872	35,412	0.05
Tyson Foods, Inc. 'A'	USD	323	27,704	0.04
Union Pacific Corp.	USD	22	4,624	0.01
United Parcel Service, Inc. 'B'	USD	1,966	350,754	0.46
UnitedHealth Group, Inc.	USD	1,076	551,923	0.73
Vertex Pharmaceuticals, Inc.	USD	479	133,358	0.18
Visa, Inc. 'A'	USD	1,397	270,571	0.36
Vulcan Materials Co.	USD	70	9,776	0.01
Walmart, Inc.	USD	2,121	256,238	0.34
Walt Disney Co. (The)	USD	2,473	229,791	0.30
Wells Fargo & Co.	USD	9,921	382,455	0.50
Welltower, Inc., REIT	USD	1,618	134,359	0.18
Westrock Co.	USD	83	3,262	-
Weyerhaeuser Co., REIT	USD	7,111	231,676	0.31

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Xcel Energy, Inc.	USD	48	3,383	-
Zimmer Biomet Holdings, Inc.	USD	2,037	210,952	0.28
			24,835,593	32.76
Total Equities			43,919,573	57.93
Total Transferable securities and money market instruments admitted to an official exchange listing			44,023,354	58.06

Other transferable securities and money market instruments

Equities

RUSSIA

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Alrosa PJSC*	RUB	7,320	-	-
MMC Norilsk Nickel PJSC*	USD	19	-	-
MMC Norilsk Nickel PJSC*	RUB	9	-	-
Moscow Exchange MICEX-RTS PJSC*	USD	6,720	1	-
Ozon Holdings plc*	USD	774	-	-
Polyus PJSC*	USD	3	-	-
Polyus PJSC*	RUB	22	-	-
X5 Retail Group NV, Reg. S*	USD	2,096	-	-
X5 Retail Group NV, Reg. S*	EUR	32	-	-
Yandex NV 'A'*	USD	1,048	-	-
			1	-
Total Equities			1	-
Total Other transferable securities and money market instruments			1	-

Units of authorised UCITS or other collective investment undertakings

Collective Investment Schemes - UCITS

IRELAND

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Blackstone Diversified Multi-Strategy Fund - Class I (USD) Accumulating Shares	USD	370,287	3,962,072	5.23
			3,962,072	5.23

LUXEMBOURG

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
T Rowe Dynamic Global Bond Fund - Class Sd [†]	USD	381,918	4,108,823	5.42
T Rowe Emerging Local Markets Bond - Class Sd [†]	USD	268,607	1,477,901	1.95
T Rowe Emerging Markets Bond Fund - Class Sd [†]	USD	274,297	1,882,855	2.48
T Rowe Frontier Markets Equity Fund - Class Sd [†]	USD	45,809	461,664	0.61
T Rowe Global Aggregate Bond Fund - Class Sd S [†]	USD	1,117,267	9,798,653	12.92
T Rowe Global High Income Bond Fund - Class Sd [†]	USD	402,533	3,441,903	4.54
T Rowe Multi-Strategy Total Return Fund - Class SD USD Inc. [†]	USD	425,425	4,158,448	5.49
			25,330,247	33.41
Total Collective Investment Schemes - UCITS			29,292,319	38.64
Total Units of authorised UCITS or other collective investment undertakings			29,292,319	38.64
Total Investments			73,315,674	96.70

Global Allocation Extended Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Financial Futures Contracts

Security Description	Number of Contracts	Currency	Unrealised Gain/(Loss) USD	% of Net Assets
Russell 2000 Emini Index, 16/09/2022	3	USD	(15,798)	(0.02)
Total Unrealised Loss on Financial Futures Contracts - Liabilities			(15,798)	(0.02)
Net Unrealised Loss on Financial Futures Contracts - Liabilities			(15,798)	(0.02)

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
USD	167,430	AUD	241,000	29/07/2022	RBC	1,055	-
USD	278,867	CAD	358,000	29/07/2022	Canadian Imperial Bank of Commerce	1,208	-
USD	46,531	CHF	44,317	29/07/2022	UBS	76	-
USD	833,990	CNH	5,578,000	29/07/2022	Standard Chartered	1,322	-
USD	136	EUR	130	05/07/2022	J.P. Morgan	-	-
USD	194,367	EUR	183,834	29/07/2022	J.P. Morgan	2,547	-
USD	2,096,036	EUR	1,976,000	29/07/2022	Standard Chartered	34,198	0.05
USD	425,750	GBP	347,000	29/07/2022	J.P. Morgan	3,621	0.01
USD	39,280	PLN	175,000	29/07/2022	J.P. Morgan	609	-
USD	49,527	SEK	497,639	29/07/2022	J.P. Morgan	1,087	-
USD	63,234	SGD	87,609	29/07/2022	J.P. Morgan	333	-
USD	4,056	ZAR	65,032	01/07/2022	J.P. Morgan	98	-
USD	3,331	ZAR	54,176	05/07/2022	J.P. Morgan	34	-
Total Unrealised Gain on Forward Currency Exchange Contracts						46,188	0.06
EUR	36,285	USD	38,223	01/07/2022	J.P. Morgan	(425)	-
EUR	63,718,327	USD	67,202,445	29/07/2022	HSBC	(716,175)	(0.95)
EUR	126,769	USD	134,149	29/07/2022	J.P. Morgan	(1,873)	-
USD	1,203,153	JPY	163,303,000	29/07/2022	Morgan Stanley	(345)	-
USD	109,368	KRW	142,243,000	29/07/2022	Citibank	(175)	-
Total Unrealised Loss on Forward Currency Exchange Contracts						(718,993)	(0.95)
Net Unrealised Loss on Forward Currency Exchange Contracts						(672,805)	(0.89)

Cash	3,290,097	4.34
Other assets/(liabilities)	(787,219)	(1.04)
Total net assets	75,818,552	100.00

Geographic Allocation of Portfolio

	% of Net Assets
Luxembourg	33.42
United States of America	32.89
Ireland	5.23
Japan	4.24
China	2.91
Canada	1.82
France	1.78
United Kingdom	1.37
Australia	1.29
Netherlands	1.12
Germany	1.10
India	1.03
Switzerland	1.00
Hong Kong	0.97
Italy	0.80
Sweden	0.69
Taiwan	0.69
Spain	0.59
South Korea	0.56
Brazil	0.39
Finland	0.39
Singapore	0.38
Mexico	0.24
Saudi Arabia	0.22
South Africa	0.21
Portugal	0.21
Austria	0.17
Thailand	0.15
United Arab Emirates	0.13
Qatar	0.12
Philippines	0.10
Denmark	0.10
Peru	0.10
Hungary	0.06
Indonesia	0.05
Norway	0.05
Poland	0.04
New Zealand	0.03
Chile	0.02
Czech Republic	0.01
Belgium	0.01
Kazakhstan	0.01
Faroe Islands	0.01
Turkey	-
Russia	-
Total Investments	96.70
Cash and Other assets/(liabilities)	3.30
Total	100.00

[†] Managed by an affiliate of the Investment Adviser.

* Security is valued at its fair value under the direction of the Board of Directors. The accompanying notes are an integral part of these financial statements.

Global Allocation Fund

INVESTMENT OBJECTIVE

The fund's objective is to maximise the value of its shares, over the long term, through both growth in the value of, and income from, its investments.

The fund is actively managed and invests mainly in a diversified portfolio of bonds, shares and other investments from issuers around the world, including emerging markets.

The fund invests primarily in equity and equity related securities of companies as well as a wide range of debt securities of issuers across sectors and credit quality. Portfolio debt securities can include fixed and floating rate bonds, convertible bonds (including, to a limited extent, contingent convertible bonds), warrants and other transferable debt securities of any type, including high yield securities and, to a limited extent, distressed and defaulted bonds. The fund may invest up to 20% of net assets in asset-backed securities (ABS) and mortgage-backed securities (MBS).

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in currencies and debt securities. For a summary of the main types of derivatives that may be used within the fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
ANGOLA				
Angola Government Bond, Reg. S 8.25% 09/05/2028	USD	200,000	166,880	0.24
			166,880	0.24
ARGENTINA				
Argentina Government Bond 1% 09/07/2029	USD	12,862	2,937	0.01
Argentina Government Bond, STEP 0.5% 09/07/2030	USD	68,501	15,836	0.02
Argentina Government Bond, STEP 1.125% 09/07/2035	USD	125,498	27,242	0.04
			46,015	0.07
AUSTRALIA				
Australia Government Bond, Reg. S 1% 21/11/2031	AUD	85,000	46,374	0.07
Australia Government Bond, Reg. S 1.75% 21/06/2051	AUD	182,000	79,876	0.11
			126,250	0.18
AUSTRIA				
Austria Government Bond, Reg. S, 144A 0.85% 30/06/2120	EUR	14,000	6,637	0.01
Austria Government Bond, Reg. S, 144A 3.15% 20/06/2044	EUR	17,000	20,619	0.03
			27,256	0.04
BAHAMAS				
Commonwealth of the Bahamas, Reg. S 6% 21/11/2028	USD	200,000	145,111	0.21
			145,111	0.21
BELGIUM				
House of HR, Reg. S 7.5% 15/01/2027	EUR	100,000	101,875	0.14
			101,875	0.14
BENIN				
Benin Government International Bond, Reg. S 5.75% 26/03/2026	EUR	100,000	102,643	0.15
			102,643	0.15
BRAZIL				
Brazil Notas do Tesouro Nacional 10% 01/01/2023	BRL	218,000	427,789	0.61
Brazil Notas do Tesouro Nacional 10% 01/01/2025	BRL	70,000	131,806	0.19
Brazil Notas do Tesouro Nacional 10% 01/01/2027	BRL	36,000	65,388	0.09
			624,983	0.89
CANADA				
Canada Government Bond 2% 01/12/2051	CAD	149,000	89,104	0.13
Canadian Pacific Railway Co. 3.1% 02/12/2051	USD	10,000	7,406	0.01
Province of Ontario Canada 1.05% 21/05/2027	USD	35,000	31,240	0.04
			127,750	0.18
CHILE				
Bonos de la Tesoreria de la Republica en pesos 1.5% 01/03/2026	CLP	2,000	70,225	0.10
Bonos de la Tesoreria de la Republica en pesos, Reg. S, 144A 4.7% 01/09/2030	CLP	55,000,000	52,715	0.07
			122,940	0.17
CHINA				
China Government Bond 3.02% 27/05/2031	CNY	1,600,000	241,476	0.34
			241,476	0.34

Global Allocation Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
COLOMBIA				
Colombia Government Bond 7% 26/03/2031	COP	160,000,000	29,340	0.04
			29,340	0.04
CZECH REPUBLIC				
Czech Republic Government Bond, Reg. S 2.5% 25/08/2028	CZK	900,000	32,660	0.05
			32,660	0.05
DOMINICAN REPUBLIC				
Dominican Republic Government Bond, Reg. S 5.5% 22/02/2029	USD	150,000	130,260	0.18
			130,260	0.18
EGYPT				
Egypt Government Bond, Reg. S 7.5% 31/01/2027	USD	200,000	156,735	0.22
			156,735	0.22
FRANCE				
Alice France SA, Reg. S 5.875% 01/02/2027	EUR	100,000	90,709	0.13
Alice France SA, Reg. S 4.25% 15/10/2029	EUR	100,000	78,006	0.11
Banjay Entertainment SASU, Reg. S 3.5% 01/03/2025	EUR	100,000	93,276	0.13
BPCE SA, Reg. S 1.375% 23/03/2026	EUR	100,000	98,202	0.14
France Government Bond OAT, Reg. S, 144A 1.75% 25/06/2039	EUR	170,000	164,788	0.23
France Government Bond OAT, Reg. S 0.1% 01/03/2025	EUR	150,000	181,793	0.26
Loxam SAS, Reg. S 6% 15/04/2025	EUR	49,909	48,109	0.07
			754,883	1.07
GERMANY				
Bundesrepublik Deutschland, Reg. S 0% 15/02/2032	EUR	128,000	116,711	0.17
Bundesrepublik Deutschland, Reg. S 0% 15/08/2052	EUR	120,000	76,757	0.11
Deutsche Bahn Finance GMBH, Reg. S 0.875% 23/06/2039	EUR	70,000	50,588	0.07
Deutsche Bahn Finance GMBH, Reg. S 0.625% 08/12/2050	EUR	52,000	28,540	0.04
Deutsche Bundesrepublik Inflation Linked Bond, Reg. S 0.1% 15/04/2026	EUR	215,000	276,341	0.39
Kreditanstalt fuer Wiederaufbau 1.5% 24/07/2024	AUD	80,000	53,037	0.08
Symrise AG, Reg. S 1.375% 01/07/2027	EUR	20,000	19,191	0.03
TUI Cruises GmbH, Reg. S 6.5% 15/05/2026	EUR	100,000	73,599	0.10
Volkswagen Financial Services AG, Reg. S 1.5% 01/10/2024	EUR	50,000	51,057	0.07
			745,821	1.06
HUNGARY				
Hungary Government Bond 1% 26/11/2025	HUF	27,500,000	56,978	0.08
Hungary Government Bond 4.5% 23/03/2028	HUF	16,500,000	35,827	0.05
			92,805	0.13
ICELAND				
Iceland Government Bond, Reg. S 0.625% 03/06/2026	EUR	100,000	98,632	0.14
Iceland Government Bond, Reg. S 0% 15/04/2028	EUR	100,000	90,896	0.13
			189,528	0.27

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
INDIA				
Export-Import Bank of India, Reg. S 2.25% 13/01/2031	USD	200,000	158,163	0.22
			158,163	0.22
INDONESIA				
Indonesia Treasury 6.5% 15/02/2031	IDR	1,167,000,000	74,881	0.11
Indonesia Treasury 6.125% 15/05/2028	IDR	1,980,000,000	130,069	0.19
Perusahaan Penerbit SBSN Indonesia III, Reg. S 1.5% 09/06/2026	USD	230,000	207,000	0.29
			411,950	0.59
IRELAND				
Ireland Government Bond, Reg. S 1.5% 15/05/2050	EUR	13,000	10,805	0.02
			10,805	0.02
ISRAEL				
Israel Government Bond 3.75% 31/03/2047	ILS	310,000	94,802	0.13
			94,802	0.13
ITALY				
doValue SpA, Reg. S 3.375% 31/07/2026	EUR	100,000	90,381	0.13
Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 1.3% 15/05/2028	EUR	190,000	236,938	0.33
Italy Buoni Poliennali Del Tesoro, Reg. S 2.45% 01/10/2023	EUR	85,000	90,180	0.13
			417,499	0.59
JAPAN				
Japan Government Forty Year Bond 0.7% 20/03/2061	JPY	11,500,000	70,704	0.10
Japan Government Ten Year Bond 0.1% 20/12/2031	JPY	25,200,000	183,086	0.26
Japan Government Thirty Year Bond 0.4% 20/12/2049	JPY	3,850,000	23,333	0.03
			277,123	0.39
LUXEMBOURG				
Alice Finco SA, Reg. S 4.75% 15/01/2028	EUR	200,000	151,942	0.22
Cirsa Finance International Sarl, Reg. S 6.25% 20/12/2023	EUR	169,834	169,021	0.24
			320,963	0.46
MEXICO				
Mexican Bonos 8% 07/11/2047	MXN	700,000	30,788	0.05
Mexican Bonos 10% 05/12/2024	MXN	2,150,000	107,730	0.15
Mexican Bonos 5.75% 05/03/2026	MXN	1,800,000	79,205	0.11
Mexican Bonos 8.5% 31/05/2029	MXN	1,500,000	71,922	0.10
Petroleos Mexicanos 7.69% 23/01/2050	USD	20,000	13,350	0.02
Petroleos Mexicanos, Reg. S 4.75% 26/02/2029	EUR	150,000	116,946	0.17
			419,941	0.60
NETHERLANDS				
IPD 3 BV, Reg. S 5.5% 01/12/2025	EUR	100,000	93,465	0.13
LeasePlan Corp. NV, Reg. S, FRN 7.375% Perpetual	EUR	200,000	203,885	0.29
Netherlands Government Bond, Reg. S, 144A 0.75% 15/07/2028	EUR	80,000	80,433	0.12
			377,783	0.54
NEW ZEALAND				
New Zealand Government Bond 2.75% 15/05/2051	NZD	160,000	76,468	0.11
			76,468	0.11

Global Allocation Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
OMAN				
Oman Government Bond, Reg. S 5.625% 17/01/2028	USD	200,000	193,100	0.27
			193,100	0.27
PERU				
Peru Government Bond, Reg. S 6.95% 12/08/2031	PEN	150,000	37,720	0.05
			37,720	0.05
PHILIPPINES				
Philippine Government Bond 6.25% 12/03/2024	PHP	1,900,000	35,659	0.05
			35,659	0.05
POLAND				
Poland Government Bond 2.75% 25/10/2029	PLN	340,000	57,884	0.08
Poland Government Bond 2.5% 25/07/2026	PLN	400,000	73,933	0.11
			131,817	0.19
ROMANIA				
Romania Government Bond 4.75% 24/02/2025	RON	100,000	19,125	0.03
Romania Government Bond 5% 12/02/2029	RON	480,000	82,287	0.12
Romania Government Bond, Reg. S 3.624% 26/05/2030	EUR	200,000	170,486	0.24
Romania Government Bond, Reg. S 2.124% 16/07/2031	EUR	33,000	24,428	0.04
Romania Government Bond, Reg. S 3.375% 08/02/2038	EUR	64,000	44,928	0.06
Romania Government Bond, Reg. S 2.625% 02/12/2040	EUR	24,000	14,589	0.02
			355,843	0.51
SAUDI ARABIA				
SA Global Sukuk Ltd., 144A 2.694% 17/06/2031	USD	200,000	176,143	0.25
SA Global Sukuk Ltd., Reg. S 1.602% 17/06/2026	USD	200,000	182,625	0.26
			358,768	0.51
SERBIA				
Serbia Government Bond, Reg. S 1% 23/09/2028	EUR	100,000	76,374	0.11
Serbia Treasury 5.875% 08/02/2028	RSD	5,700,000	47,684	0.07
Serbia Treasury 4.5% 20/08/2032	RSD	5,000,000	35,501	0.05
United Group BV, Reg. S 3.625% 15/02/2028	EUR	200,000	155,621	0.22
			315,180	0.45
SINGAPORE				
Singapore Government Bond 1.625% 01/07/2031	SGD	30,000	19,290	0.03
			19,290	0.03
SLOVENIA				
Slovenia Government Bond, Reg. S 0.488% 20/10/2050	EUR	8,000	4,616	0.01
			4,616	0.01
SOUTH AFRICA				
South Africa Government Bond 2.6% 31/03/2028	ZAR	410,000	55,451	0.08
South Africa Government Bond 8% 31/01/2030	ZAR	3,380,000	178,295	0.25
			233,746	0.33
SPAIN				
Kaixo Bondco Telecom SA, Reg. S 5.125% 30/09/2029	EUR	100,000	79,419	0.11
			79,419	0.11

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
SUPRANATIONAL				
European Union, Reg. S 0% 04/07/2035	EUR	10,000	7,711	0.01
International Bank for Reconstruction & Development 0.125% 03/01/2051	EUR	78,000	43,374	0.06
			51,085	0.07
SWEDEN				
Sweden Government Bond, Reg. S 2.25% 01/06/2032	SEK	1,955,000	199,970	0.28
			199,970	0.28
UNITED KINGDOM				
eG Global Finance plc, Reg. S 6.25% 30/10/2025	EUR	200,000	187,661	0.27
Jerrold Finco plc, Reg. S 4.875% 15/01/2026	GBP	320,000	343,684	0.49
Maison Finco plc, Reg. S 6% 31/10/2027	GBP	100,000	90,177	0.13
PeopleCert Wisdom Issuer plc, Reg. S 5.75% 15/09/2026	EUR	100,000	94,865	0.13
UK Treasury, Reg. S 1.75% 07/09/2022	GBP	324,000	394,348	0.56
UK Treasury, Reg. S 1% 22/04/2024	GBP	217,000	259,566	0.37
UK Treasury, Reg. S 0.375% 22/10/2026	GBP	55,000	62,375	0.09
UK Treasury, Reg. S 4.25% 07/06/2032	GBP	47,000	66,880	0.09
UK Treasury, Reg. S 1.5% 31/07/2053	GBP	111,000	103,785	0.15
UK Treasury, Reg. S 1.625% 22/10/2071	GBP	48,000	45,174	0.06
			1,648,515	2.34
UNITED STATES OF AMERICA				
AbbVie, Inc. 2.95% 21/11/2026	USD	25,000	23,671	0.03
Aflac, Inc. 3.6% 01/04/2030	USD	5,000	4,721	0.01
Amphenol Corp. 2.2% 15/09/2031	USD	5,000	4,086	0.01
Banff Merger Sub, Inc., Reg. S 8.375% 01/09/2026	EUR	100,000	92,982	0.13
Becton Dickinson and Co. 2.823% 20/05/2030	USD	15,000	13,189	0.02
Becton Dickinson and Co. 3.794% 20/05/2050	USD	10,000	8,286	0.01
Boardwalk Pipelines LP 5.95% 01/06/2026	USD	40,000	41,457	0.06
Brixmor Operating Partnership LP, REIT 4.125% 15/06/2026	USD	45,000	43,993	0.06
Cigna Corp. 4.125% 15/11/2025	USD	45,000	45,051	0.06
Constellation SE, Reg. S 4.25% 15/02/2026	EUR	200,000	188,699	0.27
CVS Health Corp. 3.75% 01/04/2030	USD	10,000	9,347	0.01
Encore Capital Group, Inc., Reg. S 5.375% 15/02/2026	GBP	100,000	114,378	0.16
Encore Capital Group, Inc., Reg. S 4.25% 01/06/2028	GBP	100,000	100,896	0.14
Essex Portfolio LP, REIT 1.7% 01/03/2028	USD	17,000	14,602	0.02
Intercontinental Exchange, Inc. 4.6% 15/03/2033	USD	10,000	9,874	0.01
Morgan Stanley 4% 23/07/2025	USD	18,000	17,988	0.03
NextEra Energy Capital Holdings, Inc. 4.625% 15/07/2027	USD	22,000	22,274	0.03
Pacific Gas and Electric Co. 2.1% 01/08/2027	USD	5,000	4,188	0.01
PG&E Corp. 5% 01/07/2028	USD	10,000	8,471	0.01
Southern Co. (The) 2.95% 01/07/2023	USD	45,000	44,541	0.06
UnitedHealth Group, Inc. 4% 15/05/2029	USD	10,000	9,921	0.01
UnitedHealth Group, Inc. 4.2% 15/05/2032	USD	17,000	16,983	0.03

Global Allocation Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
US Treasury 2.375% 31/03/2029	USD	589,000	563,001	0.80
US Treasury 1.875% 15/02/2032	USD	441,000	399,002	0.57
US Treasury 2.375% 15/05/2051	USD	381,000	322,362	0.46
US Treasury 2.25% 15/02/2052	USD	702,000	578,931	0.82
US Treasury Bill 0% 13/10/2022	USD	570,000	566,879	0.81
US Treasury Inflation Indexed 0.375% 15/07/2023	USD	290,400	367,917	0.52
Verizon Communications, Inc. 2.65% 20/11/2040	USD	15,000	11,024	0.02
Verizon Communications, Inc. 2.875% 20/11/2050	USD	10,000	7,138	0.01
VMware, Inc. 1.8% 15/08/2028	USD	5,000	4,148	0.01
Walt Disney Co. (The) 2.65% 13/01/2031	USD	20,000	17,598	0.03
			3,677,598	5.23

Total Bonds **13,873,034** **19.71**

Convertible Bonds

UNITED STATES OF AMERICA

Becton Dickinson and Co. 6% 06/01/2023	USD	439	21,823	0.03
Elanco Animal Health, Inc. 5% 01/02/2023	USD	69	2,250	-
NextEra Energy, Inc. 5.279% 01/03/2023	USD	151	7,399	0.01
Southern Co. (The) 6.75% 01/08/2022	USD	988	52,156	0.08
			83,628	0.12

Total Convertible Bonds **83,628** **0.12**

Equities

AUSTRALIA

Allkem Ltd.	AUD	1,825	12,702	0.02
ALS Ltd.	AUD	2,900	21,153	0.03
APA Group	AUD	1,857	14,346	0.02
APM Human Services International Ltd.	AUD	3,159	6,253	0.01
Aristocrat Leisure Ltd.	AUD	875	20,549	0.03
BHP Group Ltd.	GBP	680	18,844	0.03
BHP Group Ltd.	AUD	5,781	162,180	0.23
carsales.com Ltd.	AUD	556	6,812	0.01
carsales.com Ltd.	AUD	1,689	21,234	0.03
Coles Group Ltd.	AUD	3,771	46,102	0.06
Commonwealth Bank of Australia	AUD	99	6,115	0.01
Computershare Ltd.	AUD	1,342	22,527	0.03
CSL Ltd.	AUD	354	65,458	0.09
Domino's Pizza Enterprises Ltd.	AUD	554	25,784	0.04
Goodman Group, REIT	AUD	4,062	49,538	0.07
IDP Education Ltd.	AUD	1,117	18,193	0.03
IGO Ltd.	AUD	1,217	8,211	0.01
James Hardie Industries plc, CDI	AUD	354	7,715	0.01
Macquarie Group Ltd.	AUD	266	29,832	0.04
Megaport Ltd.	AUD	693	2,576	-
National Australia Bank Ltd.	AUD	2,306	43,148	0.06
Northern Star Resources Ltd.	AUD	2,853	13,485	0.02
OZ Minerals Ltd.	AUD	761	9,229	0.01
Perseus Mining Ltd.	AUD	10,737	11,719	0.02
Ramsay Health Care Ltd.	AUD	539	27,109	0.04
Rio Tinto Ltd.	AUD	799	55,819	0.08
Scentre Group, REIT	AUD	5,784	10,240	0.01
SiteMinder Ltd.	AUD	2,046	4,942	0.01
South32 Ltd.	AUD	1,613	4,317	0.01
Steadfast Group Ltd.	AUD	2,756	9,456	0.01
Telstra Corp. Ltd.	AUD	13,555	35,802	0.05
Tietto Minerals Ltd.	AUD	13,917	2,982	-

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transurban Group	AUD	2,907	28,650	0.04
Treasury Wine Estates Ltd.	AUD	3,246	25,228	0.04
Wesfarmers Ltd.	AUD	304	8,752	0.01
Woodside Energy Group Ltd.	AUD	509	11,094	0.02
			868,096	1.23

AUSTRIA

BAWAG Group AG, Reg. S	EUR	1,766	74,393	0.10
Mayr Melnhof Karton AG	EUR	286	47,786	0.07
			122,179	0.17

BELGIUM

Shurgard Self Storage SA	EUR	43	1,980	0.01
Warehouses De Pauw CVA, REIT	EUR	271	8,440	0.01
			10,420	0.02

BRAZIL

B3 SA - Brasil Bolsa Balcao	BRL	39,500	81,964	0.12
Itau Unibanco Holding SA Preference	BRL	9,970	43,123	0.06
Localiza Rent a Car SA	BRL	4,756	47,298	0.07
Raia Drogasil SA	BRL	16,213	58,798	0.08
Rede D'Or Sao Luiz SA, Reg. S	BRL	2,659	14,492	0.02
Vale SA	BRL	632	9,310	0.01
WEG SA	BRL	1,500	7,413	0.01
			262,398	0.37

CANADA

Agnico Eagle Mines Ltd.	CAD	159	7,499	0.01
Algonquin Power & Utilities Corp.	CAD	317	4,236	0.01
Alimentation Couche-Tard, Inc.	CAD	423	16,473	0.02
AltaGas Ltd.	CAD	189	3,934	0.01
Bank of Montreal	CAD	225	21,266	0.03
Bank of Nova Scotia (The)	CAD	556	32,412	0.05
Barrick Gold Corp.	CAD	98	1,773	-
Brookfield Asset Management, Inc. 'A'	CAD	798	34,951	0.05
Brookfield Renewable Corp.	CAD	39	1,391	-
Cameco Corp.	CAD	231	4,829	0.01
Canadian Apartment Properties REIT	CAD	239	8,049	0.01
Canadian Imperial Bank of Commerce	CAD	400	18,990	0.03
Canadian National Railway Co.	CAD	323	35,637	0.05
Canadian Natural Resources Ltd.	CAD	268	14,453	0.02
Canadian Natural Resources Ltd.	USD	537	28,955	0.04
Canadian Pacific Railway Ltd.	CAD	438	30,228	0.04
Canadian Tire Corp. Ltd. 'A'	CAD	18	2,242	-
Cenovus Energy, Inc.	CAD	576	10,831	0.02
CGI, Inc.	CAD	135	10,588	0.02
Constellation Software, Inc.	CAD	16	23,480	0.03
Descartes Systems Group, Inc. (The)	CAD	58	3,558	0.01
Dollarama, Inc.	CAD	196	11,281	0.02
Emera, Inc.	CAD	167	7,827	0.01
Empire Co. Ltd. 'A'	CAD	154	4,740	0.01
Enbridge, Inc.	CAD	932	39,143	0.06
Enbridge, Inc.	USD	60	2,519	-
Enerflex Ltd.	CAD	430	1,984	-
ERO Copper Corp.	CAD	174	1,489	-
First Quantum Minerals Ltd.	CAD	253	4,745	0.01
Fortis, Inc.	CAD	240	11,292	0.02
Franco-Nevada Corp.	CAD	294	39,609	0.06
GFL Environmental, Inc.	CAD	87	2,217	-
Gildan Activewear, Inc.	CAD	74	2,055	-
iA Financial Corp., Inc.	CAD	71	3,384	-
Imperial Oil Ltd.	CAD	46	2,142	-
Intact Financial Corp.	CAD	109	15,044	0.02
K92 Mining, Inc.	CAD	3,332	21,347	0.03
Karora Resources, Inc.	CAD	2,811	7,326	0.01

Global Allocation Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
GERMANY									
adidas AG	EUR	352	61,058	0.09	Coconala, Inc.	JPY	1,000	3,638	0.01
Deutsche Telekom AG	EUR	7,508	147,783	0.21	CyberAgent, Inc.	JPY	1,500	14,815	0.02
Evotec SE	EUR	1,387	33,028	0.05	Dai-ichi Life Holdings, Inc.	JPY	900	16,486	0.02
Infineon Technologies AG	EUR	2,566	60,822	0.09	Daiichi Sankyo Co. Ltd.	JPY	4,100	103,193	0.15
Knorr-Bremse AG	EUR	839	46,704	0.06	Daikin Industries Ltd.	JPY	300	47,530	0.07
Scout24 SE, Reg. S	EUR	961	48,631	0.07	Daio Paper Corp.	JPY	7,900	81,916	0.12
Siemens AG	EUR	2,380	239,092	0.34	Daiwa Office Investment Corp., REIT	JPY	2	10,226	0.01
Symrise AG	EUR	829	88,988	0.13	Demae-Can Co. Ltd.	JPY	1,100	3,461	0.01
Vonovia SE	EUR	115	3,487	-	Disco Corp.	JPY	100	23,527	0.03
Zalando SE, Reg. S	EUR	1,687	42,386	0.06	Eisai Co. Ltd.	JPY	900	37,802	0.05
			771,979	1.10	Ezaki Glico Co. Ltd.	JPY	900	25,952	0.04
HONG KONG									
AIA Group Ltd.	HKD	27,200	292,983	0.42	Fancil Corp.	JPY	1,900	34,551	0.05
Budweiser Brewing Co. APAC Ltd., Reg. S	HKD	34,400	102,425	0.14	FANUC Corp.	JPY	300	46,507	0.07
Dairy Farm International Holdings Ltd.	USD	10,200	29,810	0.04	Fast Retailing Co. Ltd.	JPY	100	51,939	0.07
HKT Trust & HKT Ltd.	HKD	48,000	64,418	0.09	Freee KK	JPY	800	19,145	0.03
Hong Kong Exchanges & Clearing Ltd.	HKD	600	29,331	0.04	Fujitec Co. Ltd.	JPY	1,600	35,152	0.05
Hongkong Land Holdings Ltd.	USD	3,200	16,024	0.02	GMO Financial Gate, Inc.	JPY	100	8,962	0.01
Hysan Development Co. Ltd.	HKD	13,000	39,144	0.06	GMO Payment Gateway, Inc.	JPY	300	20,968	0.03
Sun Hung Kai Properties Ltd.	HKD	1,000	11,775	0.02	Hamamatsu Photonics KK	JPY	900	34,639	0.05
Wharf Real Estate Investment Co. Ltd.	HKD	1,000	4,755	0.01	Hikari Tsushin, Inc.	JPY	500	50,946	0.07
			590,665	0.84	Hino Motors Ltd.	JPY	8,100	41,255	0.06
HUNGARY									
OTP Bank Nyrt.	HUF	1,767	39,095	0.06	Hoshino Resorts REIT, Inc.	JPY	12	57,820	0.08
			39,095	0.06	Hoshizaki Corp.	JPY	4,600	136,128	0.19
INDIA									
Asian Paints Ltd.	INR	456	15,490	0.02	Industrial & Infrastructure Fund Investment Corp., REIT	JPY	21	27,679	0.04
HDFC Asset Management Co. Ltd., Reg. S	INR	983	22,213	0.03	Isuzu Motors Ltd.	JPY	3,200	34,992	0.05
HDFC Bank Ltd.	INR	5,152	87,338	0.12	ITOCHU Corp.	JPY	600	16,093	0.02
HDFC Life Insurance Co. Ltd., Reg. S	INR	4,571	31,722	0.05	JINS Holdings, Inc.	JPY	400	12,509	0.02
Hindustan Unilever Ltd.	INR	815	22,934	0.03	JMDC, Inc.	JPY	500	21,530	0.03
Housing Development Finance Corp. Ltd.	INR	3,796	103,733	0.15	Kansai Paint Co. Ltd.	JPY	3,400	42,943	0.06
Infosys Ltd.	INR	4,500	82,966	0.12	Katitas Co. Ltd.	JPY	200	4,269	0.01
Kotak Mahindra Bank Ltd.	INR	5,275	110,424	0.16	KDDI Corp.	JPY	1,000	31,512	0.05
Maruti Suzuki India Ltd.	INR	295	31,499	0.05	Keyence Corp.	JPY	300	101,493	0.14
Reliance Industries Ltd.	INR	2,582	84,534	0.12	Kubota Corp.	JPY	1,400	20,699	0.03
Tata Consultancy Services Ltd.	INR	411	16,930	0.02	Kyoritsu Maintenance Co. Ltd.	JPY	200	7,394	0.01
Voltas Ltd.	INR	6,198	76,035	0.11	Kyowa Kirin Co. Ltd.	JPY	2,000	44,780	0.06
			685,818	0.98	LITALICO, Inc.	JPY	200	3,110	-
INDONESIA									
Bank Central Asia Tbk. PT	IDR	73,000	35,504	0.05	M3, Inc.	JPY	400	11,387	0.02
			35,504	0.05	MatsukiyoCocokara & Co.	JPY	1,400	56,294	0.08
ITALY									
Banca Mediolanum SpA	EUR	8,732	56,558	0.08	Medley, Inc.	JPY	400	7,802	0.01
Davide Campari-Milano NV	EUR	6,450	67,054	0.10	Mercari, Inc.	JPY	600	8,543	0.01
De' Longhi SpA	EUR	2,010	36,725	0.05	Mitsubishi Electric Corp.	JPY	9,900	105,118	0.15
Enel SpA	EUR	15,569	84,608	0.12	Mitsubishi UFJ Financial Group, Inc.	JPY	2,700	14,376	0.02
Ferrari NV	EUR	466	83,686	0.12	Mitsui Fudosan Co. Ltd.	JPY	1,500	32,063	0.05
FinecoBank Banca Fineco SpA	EUR	5,803	68,699	0.10	Mitsui Fudosan Logistics Park, Inc., REIT	JPY	2	7,542	0.01
PRADA SpA	HKD	19,500	108,679	0.15	Miura Co. Ltd.	JPY	2,400	47,041	0.07
Prysmian SpA	EUR	2,147	58,394	0.08	Money Forward, Inc.	JPY	600	14,782	0.02
			564,403	0.80	Murata Manufacturing Co. Ltd.	JPY	800	43,169	0.06
JAPAN									
Aruhi Corp.	JPY	900	6,682	0.01	Nihon M&A Center Holdings, Inc.	JPY	500	5,234	0.01
Astellas Pharma, Inc.	JPY	2,400	37,226	0.05	Nintendo Co. Ltd.	JPY	200	85,825	0.12
Benefit One, Inc.	JPY	800	10,659	0.02	Nippon Ceramic Co. Ltd.	JPY	1,100	16,449	0.02
Chugai Pharmaceutical Co. Ltd.	JPY	1,500	38,175	0.05	Nippon Paint Holdings Co. Ltd.	JPY	4,900	36,153	0.05
					Nippon Sanso Holdings Corp.	JPY	800	12,662	0.02
					Nippon Seiki Co. Ltd.	JPY	2,800	17,711	0.03
					Nippon Steel Corp.	JPY	1,800	24,974	0.04
					Nippon Telegraph & Telephone Corp.	JPY	3,600	103,075	0.15
					Oriental Land Co. Ltd.	JPY	300	41,533	0.06
					Pan Pacific International Holdings Corp.	JPY	3,900	61,731	0.09
					Pigeon Corp.	JPY	1,500	20,466	0.03

Global Allocation Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Plaid, Inc.	JPY	300	920	-
Recruit Holdings Co. Ltd.	JPY	1,300	37,822	0.05
Sansan, Inc.	JPY	1,100	7,379	0.01
Seven & i Holdings Co. Ltd.	JPY	1,100	42,450	0.06
SHIFT, Inc.	JPY	100	12,862	0.02
Shimadzu Corp.	JPY	600	18,833	0.03
SMS Co. Ltd.	JPY	2,200	42,929	0.06
SoftBank Corp.	JPY	10,400	114,954	0.16
SoftBank Group Corp.	JPY	2,300	87,778	0.13
Solasto Corp.	JPY	6,900	36,836	0.05
Sompo Holdings, Inc.	JPY	1,000	43,794	0.06
Sumitomo Densetsu Co. Ltd.	JPY	2,300	43,703	0.06
Sumitomo Electric Industries Ltd.	JPY	5,300	57,980	0.08
Sumitomo Seika Chemicals Co. Ltd.	JPY	800	16,948	0.02
Suzuki Motor Corp.	JPY	2,400	74,766	0.11
Takeda Pharmaceutical Co. Ltd.	JPY	1,200	33,559	0.05
TechnoPro Holdings, Inc.	JPY	1,200	23,759	0.03
Tokyo Tatemono Co. Ltd.	JPY	600	8,219	0.01
UT Group Co. Ltd.	JPY	1,700	27,759	0.04
Visional, Inc.	JPY	300	13,354	0.02
WealthNavi, Inc.	JPY	1,000	12,834	0.02
Welcia Holdings Co. Ltd.	JPY	800	15,976	0.02
			2,917,647	4.15
KAZAKHSTAN				
NAC Kazatomprom JSC, Reg. S, GDR	USD	245	6,233	0.01
			6,233	0.01
LUXEMBOURG				
Shurgard Self Storage SA	EUR	53	2,440	-
			2,440	-
MEXICO				
Grupo Aeroportuario del Sureste SAB de CV, ADR	USD	75	15,126	0.02
Grupo Financiero Banorte SAB de CV 'O'	MXN	10,700	59,028	0.08
Grupo Mexico SAB de CV	MXN	9,661	40,726	0.06
Wal-Mart de Mexico SAB de CV	MXN	12,400	41,976	0.06
			156,856	0.22
NETHERLANDS				
Akzo Nobel NV	EUR	1,445	91,156	0.13
ASML Holding NV	EUR	509	237,242	0.34
ASML Holding NV, NYRS	USD	349	162,770	0.23
Heineken NV	EUR	325	29,650	0.04
ING Groep NV	EUR	10,930	105,942	0.15
Koninklijke DSM NV	EUR	604	84,340	0.12
NXP Semiconductors NV	USD	261	38,041	0.05
Prosus NV	EUR	330	21,065	0.03
Shell plc	GBP	262	6,822	0.01
			777,028	1.10
NEW ZEALAND				
Xero Ltd.	AUD	354	18,635	0.03
			18,635	0.03
NORWAY				
Aker BP ASA	NOK	129	4,461	0.01
Aker BP ASA, SDR	SEK	157	5,104	0.01
Equinor ASA	NOK	569	19,760	0.03
Norsk Hydro ASA	NOK	593	3,271	-
TGS ASA	NOK	165	2,307	-
			34,903	0.05
PERU				
Credicorp Ltd.	USD	222	26,351	0.04
Southern Copper Corp.	USD	766	38,116	0.05
			64,467	0.09

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
PHILIPPINES				
SM Investments Corp.	PHP	3,165	44,930	0.06
Universal Robina Corp.	PHP	12,200	24,589	0.04
			69,519	0.10
POLAND				
Powszechna Kasa Oszczednosci Bank Polski SA	PLN	4,064	25,175	0.04
			25,175	0.04
PORTUGAL				
Galp Energia SGPS SA	EUR	610	7,085	0.01
Jeronimo Martins SGPS SA	EUR	6,504	140,649	0.20
			147,734	0.21
QATAR				
Qatar National Bank QPSC	QAR	15,106	82,812	0.12
			82,812	0.12
SAUDI ARABIA				
Nahdi Medical Co.	SAR	1,435	61,886	0.09
Saudi National Bank (The)	SAR	5,019	87,946	0.12
			149,832	0.21
SINGAPORE				
CapitaLand Integrated Commercial Trust, REIT	SGD	5,600	8,704	0.01
ComfortDelGro Corp. Ltd.	SGD	77,000	77,118	0.11
DBS Group Holdings Ltd.	SGD	2,700	57,248	0.08
Digital Core REIT Management Pte. Ltd.	USD	13,100	10,073	0.01
Lendlease Global Commercial REIT	SGD	9,253	5,272	0.01
Sea Ltd., ADR	USD	942	62,436	0.09
			220,851	0.31
SOUTH AFRICA				
Capitec Bank Holdings Ltd.	ZAR	273	33,202	0.05
Clicks Group Ltd.	ZAR	2,162	36,298	0.05
FirstRand Ltd.	ZAR	16,362	62,074	0.09
Impala Platinum Holdings Ltd.	ZAR	106	1,169	-
Shoprite Holdings Ltd.	ZAR	443	5,308	0.01
Sibanye Stillwater Ltd.	ZAR	1,549	3,850	-
			141,901	0.20
SOUTH KOREA				
Coupang, Inc.	USD	4,763	59,537	0.09
LG Chem Ltd.	KRW	166	65,537	0.09
NAVER Corp.	KRW	280	51,503	0.07
Samsung Electronics Co. Ltd.	KRW	4,664	203,632	0.29
			380,209	0.54
SPAIN				
Aedas Homes SA, Reg. S	EUR	1,731	38,587	0.05
Amadeus IT Group SA 'A'	EUR	2,187	118,645	0.17
Cellnex Telecom SA, Reg. S	EUR	2,727	103,030	0.15
Fluidra SA	EUR	2,447	48,711	0.07
Iberdrola SA	EUR	10,163	104,510	0.15
			413,483	0.59
SWEDEN				
Alfa Laval AB	SEK	137	3,254	0.01
Assa Abloy AB 'B'	SEK	3,964	83,578	0.12
Boliden AB	SEK	828	26,215	0.04
Epiroc AB 'A'	SEK	5,120	78,076	0.11
Epiroc AB 'B'	SEK	294	3,890	0.01
Essity AB 'B'	SEK	4,411	114,194	0.16
Fabege AB	SEK	961	9,023	0.01
Sandvik AB	SEK	913	14,575	0.02
Spotify Technology SA	USD	889	82,890	0.12

Global Allocation Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Svenska Cellulosa AB SCA 'B'	SEK	168	2,493	-	UNITED STATES OF AMERICA				
Swedbank AB 'A'	SEK	5,157	64,672	0.09	AbbVie, Inc.	USD	1,513	230,112	0.33
			482,860	0.69	Acadia Realty Trust, REIT	USD	548	8,286	0.01
SWITZERLAND					Accenture plc 'A'	USD	197	54,404	0.08
Alcon, Inc.	CHF	1,492	102,807	0.15	Advanced Micro Devices, Inc.	USD	1,012	77,388	0.11
Bary Callebaut AG	CHF	37	82,557	0.12	Affirm Holdings, Inc.	USD	1,044	18,500	0.03
Julius Baer Group Ltd.	CHF	1,973	89,078	0.13	AGCO Corp.	USD	28	2,728	-
Lonza Group AG	CHF	181	95,282	0.13	Air Products and Chemicals, Inc.	USD	36	8,458	0.01
Partners Group Holding AG	CHF	70	61,934	0.09	Alamo Group, Inc.	USD	16	1,818	-
Sika AG	CHF	399	90,740	0.13	Albermarle Corp.	USD	16	3,296	-
TE Connectivity Ltd.	USD	760	83,980	0.12	Alexandria Real Estate Equities, Inc., REIT	USD	113	16,119	0.02
Wizz Air Holdings plc, Reg. S	GBP	664	13,791	0.02	Alphabet, Inc. 'A'	USD	444	958,054	1.36
Zurich Insurance Group AG	CHF	188	80,767	0.11	Alphabet, Inc. 'C'	USD	193	419,215	0.60
			700,936	1.00	Amazon.com, Inc.	USD	8,872	918,607	1.31
TAIWAN					Ameren Corp.	USD	1,712	154,012	0.22
MediaTek, Inc.	TWD	1,000	21,580	0.03	American Homes 4 Rent, REIT 'A'	USD	506	17,735	0.03
Taiwan Semiconductor Manufacturing Co. Ltd.	TWD	25,000	395,032	0.56	American International Group, Inc.	USD	4,959	246,413	0.35
Vanguard International Semiconductor Corp.	TWD	7,000	17,896	0.03	Amphenol Corp. 'A'	USD	2,255	143,147	0.20
			434,508	0.62	Apartment Income REIT Corp.	USD	139	5,732	0.01
THAILAND					Apple Hospitality REIT, Inc.	USD	659	9,470	0.01
Airports of Thailand PCL	THB	5,400	10,849	0.01	Apple, Inc.	USD	5,546	748,932	1.06
CP ALL PCL	THB	52,500	88,919	0.13	Applied Materials, Inc.	USD	531	47,490	0.07
			99,768	0.14	Atlassian Corp. plc 'A'	USD	505	91,983	0.13
TURKEY					AvalonBay Communities, Inc., REIT	USD	1,354	261,471	0.37
D-MARKET Elektronik Hizmetler ve Ticaret A/S, ADR	USD	866	572	-	Avantor, Inc.	USD	3,904	121,180	0.17
			572	-	Avery Dennison Corp.	USD	21	3,373	-
UNITED ARAB EMIRATES					Baker Hughes Co.	USD	186	5,573	0.01
Borouge plc	AED	7,075	5,644	0.01	Ball Corp.	USD	96	6,491	0.01
First Abu Dhabi Bank PJSC	AED	14,417	73,613	0.10	Bank of America Corp.	USD	3,386	104,187	0.15
Network International Holdings plc, Reg. S	GBP	3,199	7,149	0.01	Becton Dickinson and Co.	USD	1,499	371,497	0.53
			86,406	0.12	Best Buy Co., Inc.	USD	1,087	70,742	0.10
UNITED KINGDOM					Block, Inc.	AUD	90	5,528	0.01
Anglo American plc	GBP	331	11,779	0.02	Block, Inc. 'A'	USD	375	22,444	0.03
Ascential plc, Reg. S	GBP	16,235	50,933	0.07	Boeing Co. (The)	USD	408	53,970	0.08
Ashtead Group plc	GBP	2,102	86,674	0.12	Booking Holdings, Inc.	USD	66	113,276	0.16
AstraZeneca plc	GBP	1,754	228,255	0.32	Bristol-Myers Squibb Co.	USD	1,916	147,053	0.21
Big Yellow Group plc, REIT	GBP	282	4,499	0.01	Bunge Ltd.	USD	496	45,503	0.06
Bridgepoint Group plc, Reg. S	GBP	7,695	22,719	0.03	Cactus, Inc. 'A'	USD	105	4,352	0.01
Central Asia Metals plc	GBP	1,694	4,593	0.01	Camden Property Trust, REIT	USD	105	14,062	0.02
Dechra Pharmaceuticals plc	GBP	1,487	61,839	0.09	Carvana Co.	USD	1,013	22,195	0.03
Derwent London plc, REIT	GBP	320	10,210	0.01	Caterpillar, Inc.	USD	118	20,919	0.03
Experian plc	GBP	1,849	53,601	0.08	CF Industries Holdings, Inc.	USD	1,381	117,371	0.17
Great Portland Estates plc, REIT	GBP	1,292	9,073	0.01	ChampionX Corp.	USD	163	3,260	-
Greggs plc	GBP	2,516	55,253	0.08	Charles Schwab Corp. (The)	USD	1,279	78,377	0.11
InterContinental Hotels Group plc	GBP	203	10,631	0.01	Chart Industries, Inc.	USD	11	1,754	-
London Stock Exchange Group plc	GBP	1,287	118,969	0.17	Chevron Corp.	USD	146	21,402	0.03
Mondi plc	GBP	4,125	71,803	0.10	Chipotle Mexican Grill, Inc.	USD	79	101,355	0.14
Persimmon plc	GBP	220	4,924	0.01	Chubb Ltd.	USD	1,422	272,541	0.39
Rio Tinto plc	GBP	348	20,676	0.03	Cigna Corp.	USD	2,205	582,693	0.83
Smith & Nephew plc	GBP	5,866	81,656	0.12	Cisco Systems, Inc.	USD	2,088	88,197	0.13
Trainline plc, Reg. S	GBP	9,879	34,224	0.05	Citigroup, Inc.	USD	2,188	99,554	0.14
UNITE Group plc (The), REIT	GBP	513	6,637	0.01	Citrix Systems, Inc.	USD	1,040	100,490	0.14
Weir Group plc (The)	GBP	898	14,676	0.02	CMS Energy Corp.	USD	40	2,680	-
			963,624	1.37	Coca-Cola Co. (The)	USD	2,216	138,411	0.20
					Comcast Corp. 'A'	USD	3,057	118,306	0.17
					Conagra Brands, Inc.	USD	6,640	227,420	0.32
					ConocoPhillips	USD	2,166	195,936	0.28
					CubeSmart, REIT	USD	463	19,742	0.03
					Cummins, Inc.	USD	1,009	191,195	0.27

Global Allocation Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
CVS Health Corp.	USD	1,187	110,296	0.16	Martin Marietta Materials, Inc.	USD	23	6,739	0.01
Darling Ingredients, Inc.	USD	92	5,667	0.01	Mastercard, Inc. 'A'	USD	591	183,701	0.26
Deere & Co.	USD	29	8,547	0.01	Match Group, Inc.	USD	999	68,152	0.10
Devon Energy Corp.	USD	261	14,548	0.02	Medtronic plc	USD	2,131	190,703	0.27
Dollar General Corp.	USD	670	163,869	0.23	Merck & Co., Inc.	USD	2,127	196,067	0.28
Dominion Energy, Inc.	USD	46	3,645	0.01	Meta Platforms, Inc. 'A'	USD	1,455	232,567	0.33
DoorDash, Inc. 'A'	USD	393	24,397	0.03	Microsoft Corp.	USD	5,966	1,519,600	2.16
Douglas Emmett, Inc., REIT	USD	241	5,331	0.01	MongoDB, Inc.	USD	342	88,062	0.13
Elanco Animal Health, Inc.	USD	3,544	69,498	0.10	Morgan Stanley	USD	857	64,232	0.09
Element Solutions, Inc.	USD	198	3,453	-	Netflix, Inc.	USD	396	67,696	0.10
Elevance Health, Inc.	USD	553	268,625	0.38	News Corp. 'A'	USD	9,953	150,589	0.21
Entegris, Inc.	USD	30	2,757	-	NextEra Energy, Inc.	USD	2,162	165,479	0.24
Entergy Corp.	USD	1,061	119,203	0.17	NIKE, Inc. 'B'	USD	567	57,284	0.08
EOG Resources, Inc.	USD	183	20,714	0.03	Norfolk Southern Corp.	USD	18	4,042	0.01
Equinix, Inc., REIT	USD	220	143,169	0.20	Nucor Corp.	USD	157	16,124	0.02
Equitable Holdings, Inc.	USD	6,015	153,984	0.22	NVIDIA Corp.	USD	1,098	165,007	0.23
Equitrans Midstream Corp.	USD	452	2,913	-	Old Dominion Freight Line, Inc.	USD	133	33,269	0.05
Equity LifeStyle Properties, Inc., REIT	USD	338	23,910	0.03	Packaging Corp. of America	USD	76	10,377	0.01
Equity Residential, REIT	USD	313	22,389	0.03	Pebblebrook Hotel Trust, REIT	USD	512	8,310	0.01
Essex Property Trust, Inc., REIT	USD	69	17,909	0.03	Peloton Interactive, Inc. 'A'	USD	4,276	38,185	0.05
Exxon Mobil Corp.	USD	1,970	170,188	0.24	Pfizer, Inc.	USD	2,833	145,390	0.21
Federal Realty OP LP, REIT	USD	37	3,519	0.01	Philip Morris International, Inc.	USD	1,890	186,165	0.26
Fifth Third Bancorp	USD	1,221	39,866	0.06	Pioneer Natural Resources Co.	USD	72	16,163	0.02
FirstService Corp.	CAD	20	2,354	-	Prologis, Inc., REIT	USD	410	47,437	0.07
Fiserv, Inc.	USD	5,532	487,812	0.69	Public Storage, REIT	USD	114	35,443	0.05
FMC Corp.	USD	60	6,374	0.01	QUALCOMM, Inc.	USD	2,329	293,454	0.42
Fortinet, Inc.	USD	3,105	174,656	0.25	Quanta Services, Inc.	USD	35	4,198	0.01
General Electric Co.	USD	4,954	307,742	0.44	Rayonier, Inc., REIT	USD	83	3,056	-
Global Payments, Inc.	USD	1,738	189,529	0.27	Regency Centers Corp., REIT	USD	226	13,334	0.02
Goldman Sachs Group, Inc. (The)	USD	458	134,286	0.19	Reliance Steel & Aluminum Co.	USD	157	26,188	0.04
Halliburton Co.	USD	129	4,162	0.01	ResMed, Inc., CDI	AUD	1,495	31,447	0.04
HashiCorp, Inc. 'A'	USD	285	8,103	0.01	Resford Industrial Realty, Inc., REIT	USD	282	16,153	0.02
Healthcare Trust of America, Inc., REIT 'A'	USD	210	5,941	0.01	Rivian Automotive, Inc. 'A'	USD	475	11,927	0.02
Hess Corp.	USD	107	11,582	0.02	Roche Holding AG	CHF	649	214,633	0.31
Hilton Worldwide Holdings, Inc.	USD	74	8,133	0.01	Ross Stores, Inc.	USD	2,174	151,658	0.22
Hologic, Inc.	USD	1,522	105,855	0.15	Royal Gold, Inc.	USD	32	3,471	-
Hubbell, Inc.	USD	30	5,322	0.01	RPM International, Inc.	USD	1,081	84,296	0.12
Humana, Inc.	USD	268	125,963	0.18	Salesforce, Inc.	USD	1,430	231,874	0.33
Huntington Bancshares, Inc.	USD	9,676	114,177	0.16	Sempra Energy	USD	1,702	256,083	0.36
IAC/InterActiveCorp	USD	611	46,259	0.07	SentinelOne, Inc. 'A'	USD	1,761	41,216	0.06
Illinois Tool Works, Inc.	USD	226	40,366	0.06	ServiceNow, Inc.	USD	389	179,839	0.26
Ingersoll Rand, Inc.	USD	2,659	110,721	0.16	Sherwin-Williams Co. (The)	USD	57	12,538	0.02
Insulet Corp.	USD	345	74,379	0.11	Shoals Technologies Group, Inc. 'A'	USD	292	4,526	0.01
International Flavors & Fragrances, Inc.	USD	1,611	187,649	0.27	Simon Property Group, Inc., REIT	USD	154	14,516	0.02
International Paper Co.	USD	6,361	265,826	0.38	SL Green Realty Corp., REIT	USD	133	6,079	0.01
Intuit, Inc.	USD	972	368,223	0.52	Snap, Inc. 'A'	USD	4,333	56,502	0.08
Intuitive Surgical, Inc.	USD	943	186,931	0.27	Snowflake, Inc. 'A'	USD	261	36,036	0.05
Johnson & Johnson	USD	1,721	303,429	0.43	Southern Co. (The)	USD	5,539	391,995	0.56
Kilroy Realty Corp., REIT	USD	109	5,555	0.01	Southwest Airlines Co.	USD	2,025	70,814	0.10
Kimberly-Clark Corp.	USD	1,470	196,848	0.28	Steel Dynamics, Inc.	USD	237	15,341	0.02
Kimco Realty Corp., REIT	USD	406	8,014	0.01	Stericycle, Inc.	USD	1,875	80,944	0.12
Kohl's Corp.	USD	1,420	49,288	0.07	Stryker Corp.	USD	1,109	216,177	0.31
L3Harris Technologies, Inc.	USD	457	108,218	0.15	Synopsys, Inc.	USD	437	132,040	0.19
Las Vegas Sands Corp.	USD	2,276	73,310	0.10	TechnipFMC plc	USD	410	2,808	-
Liberty Oilfield Services, Inc. 'A'	USD	172	2,245	-	Terreno Realty Corp., REIT	USD	217	12,161	0.02
Linde plc	USD	52	14,739	0.02	Tesla, Inc.	USD	139	93,648	0.13
Live Nation Entertainment, Inc.	USD	802	65,227	0.09	Texas Instruments, Inc.	USD	914	138,261	0.20
Lululemon Athletica, Inc.	USD	218	59,416	0.08	Thermo Fisher Scientific, Inc.	USD	191	101,916	0.14
Magnolia Oil & Gas Corp. 'A'	USD	271	5,932	0.01	TJX Cos., Inc. (The)	USD	3,320	185,322	0.26
Marriott International, Inc. 'A'	USD	45	6,030	0.01	Trade Desk, Inc. (The) 'A'	USD	811	32,935	0.05

Global Allocation Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Tyson Foods, Inc. 'A'	USD	295	25,302	0.04
Union Pacific Corp.	USD	19	3,994	0.01
United Parcel Service, Inc. 'B'	USD	1,807	322,387	0.46
UnitedHealth Group, Inc.	USD	979	502,168	0.71
Vertex Pharmaceuticals, Inc.	USD	436	121,387	0.17
Visa, Inc. 'A'	USD	1,288	249,460	0.35
Vulcan Materials Co.	USD	63	8,799	0.01
Walmart, Inc.	USD	1,937	234,009	0.33
Walt Disney Co. (The)	USD	2,259	209,906	0.30
Wells Fargo & Co.	USD	9,064	349,417	0.50
Welltower, Inc., REIT	USD	1,432	118,913	0.17
Westrock Co.	USD	78	3,065	-
Weyerhaeuser Co., REIT	USD	6,545	213,236	0.30
Xcel Energy, Inc.	USD	43	3,030	-
Zimmer Biomet Holdings, Inc.	USD	1,861	192,725	0.27
			22,627,359	32.15
Total Equities			39,665,606	56.37
Total Transferable securities and money market instruments admitted to an official exchange listing			53,622,268	76.20

Transferable securities and money market instruments dealt in on another regulated market

Bonds

AUSTRALIA

APA Infrastructure Ltd., 144A 4.2% 23/03/2025	USD	20,000	19,847	0.03
CSL Finance plc, 144A 4.05% 27/04/2029	USD	5,000	4,907	0.01
CSL Finance plc, 144A 4.25% 27/04/2032	USD	5,000	4,886	-
South32 Treasury Ltd., 144A 4.35% 14/04/2032	USD	10,000	9,345	0.01
			38,985	0.05

CANADA

Rogers Communications, Inc., 144A 3.2% 15/03/2027	USD	10,000	9,462	0.01
Rogers Communications, Inc., 144A 3.8% 15/03/2032	USD	13,000	11,905	0.02
			21,367	0.03

CHINA

NXP BV 4.875% 01/03/2024	USD	35,000	35,355	0.05
			35,355	0.05

IRELAND

Avolon Holdings Funding Ltd., 144A 3.25% 15/02/2027	USD	10,000	8,711	0.01
Avolon Holdings Funding Ltd., 144A 2.75% 21/02/2028	USD	5,000	4,076	0.01
			12,787	0.02

MALAYSIA

Malaysia Government Bond 4.065% 15/06/2050	MYR	130,000	25,505	0.03
Malaysia Government Bond 4.392% 15/04/2026	MYR	275,000	63,614	0.09
Malaysia Government Bond 4.232% 30/06/2031	MYR	335,000	75,178	0.11
Malaysia Government Bond 4.935% 30/09/2043	MYR	160,000	36,514	0.05
			200,811	0.28

MEXICO

Petroleos Mexicanos 4.25% 15/01/2025	USD	200,000	183,686	0.26
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Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
United Mexican States 20.15% 27/11/2031	MXN	110,000	36,301	0.05
			219,987	0.31
PERU				
Peru Government Bond, Reg. S 8.2% 12/08/2026	PEN	450,000	124,521	0.18
			124,521	0.18
THAILAND				
Thailand Government Bond 2.5% 17/06/2071	THB	405,000	6,674	0.01
Thailand Government Bond 2.125% 17/12/2026	THB	1,000,000	27,969	0.04
Thailand Government Bond, Reg. S 1.25% 12/03/2028	THB	2,600,000	83,179	0.12
			117,822	0.17
UNITED KINGDOM				
Astrazeneca Finance LLC 1.75% 28/05/2028	USD	15,000	13,204	0.02
Astrazeneca Finance LLC 2.25% 28/05/2031	USD	2,000	1,741	-
Virgin Media Vendor Financing Notes III DAC, Reg. S 4.875% 15/07/2028	GBP	175,000	171,301	0.25
Vodafone Group plc 5% 30/05/2038	USD	30,000	28,803	0.04
			215,049	0.31
UNITED STATES OF AMERICA				
Albertsons Cos., Inc., 144A 4.875% 15/02/2030	USD	10,000	8,528	0.01
Angel Oak Mortgage Trust I LLC, FRN, Series 2018-3 'A1', 144A 3.649% 25/09/2048	USD	1,974	1,966	-
Angel Oak Mortgage Trust I LLC, FRN, Series 2019-2 'A1', 144A 3.628% 25/03/2049	USD	1,546	1,542	-
Apple, Inc. 2.65% 11/05/2050	USD	5,000	3,718	0.01
AT&T, Inc. 3.5% 15/09/2053	USD	15,000	11,367	0.02
Bank of America Corp., FRN 3.864% 23/07/2024	USD	45,000	44,777	0.06
Bank of America Corp., FRN 1.734% 22/07/2027	USD	33,000	29,475	0.04
Capital One Financial Corp., FRN 3.273% 01/03/2030	USD	10,000	8,836	0.01
CCO Holdings LLC, 144A 5.375% 01/06/2029	USD	2,000	1,804	-
CCO Holdings LLC, 144A 4.25% 01/02/2031	USD	15,000	12,162	0.02
Central Parent, Inc., 144A 7.25% 15/06/2029	USD	5,000	4,820	0.01
Charter Communications Operating LLC 4.908% 23/07/2025	USD	20,000	20,062	0.03
COMM Mortgage Trust, FRN, Series 2013-CR13 'A4' 4.194% 10/11/2046	USD	20,000	19,941	0.03
COMM Mortgage Trust 'A4' 3.048% 10/03/2048	USD	35,000	33,944	0.05
COMM Mortgage Trust, Series 2015- CR23 'AM' 3.801% 10/05/2048	USD	30,000	29,254	0.04
Commercial Mortgage Trust, FRN, Series 2014-CR15 'AM' 4.426% 10/02/2047	USD	20,000	19,942	0.03
Connecticut Avenue Securities Trust, FRN '1M1', 144A 1.926% 25/12/2041	USD	31,591	30,930	0.04
Connecticut Avenue Securities Trust, FRN '1M1', 144A 3.026% 25/03/2042	USD	18,409	18,100	0.03
Connecticut Avenue Securities Trust, FRN '1M1', 144A 2.926% 25/03/2042	USD	9,194	9,034	0.01

Global Allocation Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Connecticut Avenue Securities Trust, FRN '1M1', 144A 3.676% 25/05/2042	USD	14,639	14,584	0.02	Hilton Grand Vacations Trust 'B', 144A 2.96% 26/12/2028	USD	20,463	20,028	0.03
Connecticut Avenue Securities Trust, FRN '1M1', 144A 0% 25/06/2042	USD	10,000	10,048	0.01	Hyundai Capital America, 144A 2.375% 10/02/2023	USD	25,000	24,686	0.04
Energy Transfer LP 5.875% 15/01/2024	USD	40,000	40,806	0.06	JPMBB Commercial Mortgage Securities Trust, Series 2014-C22 'A4' 3.801% 15/09/2047	USD	20,000	19,820	0.03
Entegris Escrow Corp., 144A 5.95% 15/06/2030	USD	5,000	4,727	0.01	JPMorgan Chase & Co., FRN 3.797% 23/07/2024	USD	45,000	44,887	0.06
Exelon Corp. 4.05% 15/04/2030	USD	12,000	11,480	0.02	JPMorgan Chase & Co., FRN 1.578% 22/04/2027	USD	33,000	29,482	0.04
FHLMC G08681 3.5% 01/12/2045	USD	10,420	10,147	0.01	LSTAR Commercial Mortgage Trust 'A3', 144A 2.809% 10/03/2049	USD	25,000	24,007	0.03
FHLMC StacR Remic Trust, FRN 'M1A', 144A 2.551% 25/05/2042	USD	28,666	28,344	0.04	Morgan Stanley, FRN 3.217% 22/04/2042	USD	5,000	3,949	0.01
FHLMC StacR Remic Trust, FRN 'M1A', 144A 3.026% 25/03/2042	USD	27,793	27,472	0.04	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18 '300A' 3.749% 15/08/2031	USD	30,000	28,474	0.04
FHLMC STACR Trust, FRN 'M1A', 144A 2.926% 25/04/2042	USD	19,055	18,767	0.03	Nasdaq, Inc. 1.65% 15/01/2031	USD	16,000	12,532	0.02
FHLMC Whole Loan Securities Trust, FRN, Series 2017-SC01 'M1', 144A 3.656% 25/12/2046	USD	6,969	6,815	0.01	OBX Trust, FRN, Series 2018-EXP1 '1A3', 144A 4% 25/04/2048	USD	13,475	12,931	0.02
FNMA 4.5% 01/06/2052	USD	14,003	14,029	0.02	O'Reilly Automotive, Inc. 4.7% 15/06/2032	USD	5,000	4,962	0.01
Fortinet, Inc. 2.2% 15/03/2031	USD	10,000	8,105	0.01	Pacific Gas and Electric Co. 4.55% 01/07/2030	USD	4,000	3,538	0.01
GNMA 5.5% 20/04/2048	USD	716	756	-	Realty Income Corp., REIT 3.95% 15/08/2027	USD	45,000	43,851	0.06
GNMA 5.5% 20/09/2048	USD	160	170	-	Santander Consumer Auto Receivables Trust 'B', 144A 1.44% 17/04/2028	USD	5,378	5,350	0.01
GNMA 5.5% 20/10/2048	USD	198	207	-	Santander Drive Auto Receivables Trust, Series 2020-3 'C' 1.12% 15/01/2026	USD	15,000	14,882	0.02
GNMA 5.5% 20/11/2048	USD	939	984	-	Santander Drive Auto Receivables Trust 'C' 2.56% 17/04/2028	USD	25,000	23,757	0.03
GNMA 3% 20/05/2050	USD	7,454	6,959	0.01	Santander Retail Auto Lease Trust, Series 2021-B 'C', 144A 1.1% 20/06/2025	USD	25,000	23,401	0.03
GNMA 4% 20/06/2050	USD	13,885	13,908	0.02	Santander Retail Auto Lease Trust 'C', 144A 1.11% 20/03/2026	USD	15,000	13,983	0.02
GNMA 2.5% 20/08/2050	USD	6,017	5,494	0.01	Santander Retail Auto Lease Trust, Series 2020-B 'D', 144A 1.98% 20/10/2025	USD	25,000	23,667	0.03
GNMA 3.5% 20/11/2050	USD	4,058	3,952	0.01	SBA Tower Trust, REIT, 144A 2.328% 15/07/2052	USD	35,000	30,856	0.04
GNMA 3% 20/04/2051	USD	19,646	18,487	0.03	Sequoia Mortgage Trust, FRN, Series 2017-CH1 'A1', 144A 4% 25/08/2047	USD	3,396	3,339	0.01
GNMA 2% 20/10/2051	USD	25,921	22,947	0.03	Sequoia Mortgage Trust, FRN, Series 2018-CH3 'A2', 144A 4% 25/08/2048	USD	2,450	2,434	-
GNMA 2.5% 20/10/2051	USD	53,248	48,596	0.07	Sequoia Mortgage Trust, FRN, Series 2018-CH4 'A2', 144A 4% 25/10/2048	USD	2,418	2,401	-
GNMA 3% 20/10/2051	USD	38,890	36,496	0.05	UMBS 3.5% 01/07/2034	USD	2,752	2,750	-
GNMA 2% 20/03/2052	USD	52,962	46,855	0.07	UMBS 2.5% 01/02/2037	USD	14,204	13,533	0.02
GNMA 2.5% 20/03/2052	USD	12,832	11,699	0.02	UMBS 2.5% 01/03/2037	USD	9,671	9,202	0.01
GNMA 3% 20/03/2052	USD	1,974	1,852	-	UMBS 1.5% 01/04/2037	USD	21,556	19,535	0.03
GNMA 4.5% 20/03/2052	USD	8,866	8,988	0.01	UMBS 1.5% 01/01/2042	USD	8,765	7,502	0.01
GNMA 3% 20/06/2052	USD	8,000	7,503	0.01	UMBS 2% 01/03/2042	USD	9,822	8,658	0.01
GNMA AM4931 3.5% 20/04/2045	USD	14,028	13,825	0.02	UMBS 2.5% 01/03/2042	USD	9,814	8,994	0.01
GNMA MA3174 4% 20/10/2045	USD	3,400	3,416	0.01	UMBS 2% 01/04/2042	USD	13,800	12,256	0.02
GNMA MA4198 4.5% 20/01/2047	USD	4,175	4,352	0.01	UMBS 3.5% 01/12/2046	USD	31,248	30,559	0.04
GNMA MA4323 4.5% 20/03/2047	USD	3,011	3,111	-	UMBS 3.5% 01/02/2048	USD	34,876	33,937	0.05
GNMA MA4511 4% 20/06/2047	USD	4,519	4,532	0.01	UMBS 4% 01/03/2049	USD	40,798	40,693	0.06
GNMA MA4589 5% 20/07/2047	USD	2,804	2,905	-	UMBS 3% 01/09/2049	USD	31,342	29,291	0.04
GNMA MA4721 4.5% 20/09/2047	USD	12,840	13,283	0.02	UMBS 3% 01/05/2050	USD	10,712	9,938	0.01
GNMA MA4965 5% 20/01/2048	USD	12,842	13,279	0.02	UMBS 3.5% 01/07/2050	USD	3,792	3,675	0.01
GNMA MA5081 5.5% 20/03/2048	USD	998	1,063	-	UMBS 2% 01/10/2050	USD	6,298	5,473	0.01
GNMA MA5195 5.5% 20/05/2048	USD	333	351	-					
GNMA MA5400 5% 20/08/2048	USD	13,078	13,426	0.02					
GNMA MA5654 5.5% 20/12/2048	USD	2,309	2,412	-					
GNMA MA5713 5.5% 20/01/2049	USD	406	422	-					
Goldman Sachs Group, Inc. (The), FRN 3.615% 15/03/2028	USD	30,000	28,426	0.04					
Great Lakes Water Authority Sewage Disposal System 1.833% 01/07/2026	USD	5,000	4,659	0.01					
GS Mortgage Securities Corp. II 'E', 144A 5.465% 03/05/2032	USD	35,000	34,709	0.05					
Hasbro, Inc. 3.55% 19/11/2026	USD	25,000	23,868	0.03					
Health Care Service Corp. A Mutual Legal Reserve Co., 144A 3.2% 01/06/2050	USD	11,000	8,204	0.01					
Hilton Grand Vacations Trust, Series 2017-AA 'A', 144A 2.66% 26/12/2028	USD	15,741	15,513	0.02					

Global Allocation Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
UMBS 2% 01/05/2051	USD	6,858	5,939	0.01
UMBS 2.5% 01/06/2051	USD	6,676	5,993	0.01
UMBS 2.5% 01/06/2051	USD	10,486	9,413	0.01
UMBS 2.5% 01/10/2051	USD	14,306	12,827	0.02
UMBS 2.5% 01/10/2051	USD	15,367	13,778	0.02
UMBS 2% 01/12/2051	USD	2,120	1,838	-
UMBS 2% 01/12/2051	USD	36,902	31,988	0.05
UMBS 2% 01/01/2052	USD	19,319	16,684	0.02
UMBS 2.5% 01/01/2052	USD	5,063	4,543	0.01
UMBS 2.5% 01/01/2052	USD	18,767	16,819	0.02
UMBS 2% 01/02/2052	USD	7,912	6,844	0.01
UMBS 2% 01/02/2052	USD	7,898	6,846	0.01
UMBS 2% 01/02/2052	USD	9,036	7,832	0.01
UMBS 2% 01/02/2052	USD	163,791	141,544	0.20
UMBS 2% 01/03/2052	USD	4,075	3,533	0.01
UMBS 2% 01/03/2052	USD	19,682	17,007	0.02
UMBS 2.5% 01/03/2052	USD	119,592	106,971	0.15
UMBS 3% 01/06/2052	USD	7,006	6,494	0.01
UMBS 3.5% 01/06/2052	USD	7,028	6,735	0.01
UMBS 745148 5% 01/01/2036	USD	2,934	3,082	-
UMBS AS5384 4% 01/07/2045	USD	10,456	10,493	0.02
UMBS AS6400 4% 01/12/2045	USD	1,616	1,621	-
UMBS BM2003 4% 01/10/2047	USD	12,090	12,086	0.02
UMBS BM3280 4.5% 01/11/2047	USD	19,366	19,806	0.03
UMBS BO7256 3% 01/01/2035	USD	15,536	15,276	0.02
UMBS CA2297 4.5% 01/09/2048	USD	36,190	36,817	0.05
UMBS CA5068 3% 01/01/2035	USD	3,503	3,428	0.01
UMBS FM3462 3.5% 01/12/2033	USD	9,159	9,116	0.01
UMBS MA2670 3% 01/07/2046	USD	15,246	14,325	0.02
UMBS MA2806 3% 01/11/2046	USD	55,843	52,522	0.08
UMBS MA2960 4% 01/04/2047	USD	1,583	1,585	-
UMBS MA3496 4.5% 01/10/2048	USD	11,480	11,546	0.02
UMBS MA3907 4% 01/01/2050	USD	6,444	6,383	0.01
United Airlines Pass-Through Trust 'AA' 3.5% 01/09/2031	USD	18,346	16,547	0.02
World Omni Select Auto Trust 'C' 1.09% 15/11/2027	USD	30,000	27,661	0.04
			2,252,270	3.20
Total Bonds			3,238,954	4.60
Total Transferable securities and money market instruments dealt in on another regulated market			3,238,954	4.60

Other transferable securities and money market instruments

Equities

RUSSIA

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Alrosa PJSC*	RUB	6,090	-	-
MMC Norilsk Nickel PJSC*	USD	7	-	-
MMC Norilsk Nickel PJSC*	RUB	16	-	-
Moscow Exchange MICEX-RTS PJSC*	USD	5,480	1	-
Ozon Holdings plc*	USD	608	-	-
Polyus PJSC*	USD	6	-	-
Polyus PJSC*	RUB	15	-	-
X5 Retail Group NV, Reg. S*	USD	1,418	-	-
X5 Retail Group NV, Reg. S*	CHF	36	-	-
X5 Retail Group NV, Reg. S*	EUR	284	-	-
Yandex NV 'A'*	USD	848	-	-
			1	-
Total Equities			1	-
Total Other transferable securities and money market instruments			1	-

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Units of authorised UCITS or other collective investment undertakings				
Collective Investment Schemes - UCITS				
LUXEMBOURG				
T Rowe Dynamic Global Bond Fund - Class Sd [†]	USD	497,872	5,356,304	7.61
T Rowe Frontier Markets Equity Fund - Class Sd [†]	USD	41,378	417,012	0.59
T Rowe Global High Income Bond Fund - Class Sd [†]	USD	117,358	1,003,480	1.43
			6,776,796	9.63
Total Collective Investment Schemes - UCITS			6,776,796	9.63
Total Units of authorised UCITS or other collective investment undertakings			6,776,796	9.63
Total Investments			63,638,019	90.43

Credit Default Swap Contracts

Nominal Amount	Currency	Counterparty	Reference Entity	Buy/ Sell	Interest (Paid)/ Received Rate	Maturity Date	Market Value USD	% of Net Assets	
125,000	USD	J.P. Morgan	CDX.NA.EM.36-V1	Buy	(1.00)%	20/12/2026	16,147	0.02	
325,000	EUR	J.P. Morgan	ITRAXX.EUROPE. MAIN.37-V1	Buy	(1.00)%	20/06/2027	2,647	-	
85,000	EUR	J.P. Morgan	ITRAXX. EUROPE.SUB. FINANCIALS.37-V1	Buy	(1.00)%	20/06/2027	5,624	0.01	
2,000	USD	J.P. Morgan	Apache Corp. 4.875% 15/11/2027	Buy	(1.00)%	20/06/2027	119	-	
105,000	EUR	J.P. Morgan	BP Capital Markets plc 1.876% 07/04/2024	Buy	(1.00)%	20/06/2027	624	-	
24,000	USD	J.P. Morgan	Occidental Petroleum Corp. 5.55% 15/03/2026	Buy	(1.00)%	20/06/2027	1,028	-	
60,000	USD	Barclays	Romania Government Bond 2.75% 26/02/2026	Buy	(1.00)%	20/12/2026	3,843	-	
60,000	USD	Barclays	Serbia International Bond 3.125% 15/05/2027	Buy	(1.00)%	20/12/2026	4,224	0.01	
55,000	USD	J.P. Morgan	Toll Brothers Finance Corp. 4.375% 15/04/2023	Buy	(1.00)%	20/06/2027	4,919	0.01	
							39,175	0.05	
Total Credit Default Swap Contracts at Fair Value - Assets									
55,000	EUR	J.P. Morgan	ArcelorMittal SA 1% 19/05/2023	Buy	(5.00)%	20/12/2026	(4,777)	(0.01)	
55,000	EUR	J.P. Morgan	Anglo American Capital plc 1.625% 11/03/2026	Buy	(5.00)%	20/12/2026	(7,549)	(0.01)	
240,000	USD	Morgan Stanley	CDX.NA.HY.37-V1	Buy	(5.00)%	20/12/2026	(6,335)	(0.01)	
440,000	USD	J.P. Morgan	CDX.NA.HY.37-V1	Buy	(5.00)%	20/12/2026	(11,614)	(0.01)	
600,000	USD	J.P. Morgan	CDX.NA.IG.38-V1	Buy	(1.00)%	20/06/2027	(199)	-	
55,000	USD	J.P. Morgan	Lennar Corp. 4.875% 15/12/2023	Buy	(5.00)%	20/06/2027	(6,288)	(0.01)	
							(36,762)	(0.05)	
Total Credit Default Swap Contracts at Fair Value - Liabilities									
Net Market Value on Credit Default Swap Contracts - Assets								2,413	-

Global Allocation Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Financial Futures Contracts

Security Description	Number of Contracts	Currency	Unrealised		Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised				
			Gain/(Loss) USD	% of Net Assets							Gain/(Loss) USD	% of Net Assets			
Korea 10 Year Bond, 20/09/2022	1	KRW	670	-	USD	17,893	IDR	257,541,099	08/07/2022	UBS	662	-			
Korea 3 Year Bond, 20/09/2022	4	KRW	1,479	-	USD	110,495	IDR	1,645,928,000	07/10/2022	Morgan Stanley	907	-			
Long Gilt, 28/09/2022	(1)	GBP	2,511	-	USD	77,704	IDR	1,155,698,099	07/10/2022	UBS	757	-			
US 2 Year Note, 30/09/2022	(3)	USD	4,280	0.01	USD	219,208	ILS	729,500	21/07/2022	Citibank	10,675	0.02			
US 5 Year Note, 30/09/2022	(17)	USD	8,900	0.01	USD	117,629	ILS	377,500	21/07/2022	State Street	9,718	0.01			
US Long Bond, 21/09/2022	3	USD	3,136	0.01	USD	59,596	INR	4,599,000	08/07/2022	Barclays	1,438	-			
Total Unrealised Gain on Financial Futures Contracts - Assets			20,976	0.03	USD	63,576	INR	4,873,000	08/07/2022	J.P. Morgan	1,953	-			
Australia 3 Year Bond, 15/09/2022	(3)	AUD	(656)	-	USD	39,414	INR	3,111,552	07/10/2022	Citibank	373	-			
Canada 10 Year Bond, 20/09/2022	2	CAD	(6,695)	(0.01)	USD	43,522	INR	3,453,723	07/10/2022	Goldman Sachs	188	-			
Euro-Bobl, 08/09/2022	(2)	EUR	(167)	-	USD	36,528	INR	2,906,725	07/10/2022	UBS	57	-			
Euro-BTP, 08/09/2022	(3)	EUR	(3,525)	(0.01)	USD	81,080	JPY	10,300,090	22/07/2022	Bank of America	5,205	0.01			
Euro-Bund, 08/09/2022	7	EUR	(8,080)	(0.01)	USD	278,439	JPY	35,017,572	22/07/2022	HSBC	20,485	0.03			
Euro-Schatz, 08/09/2022	(31)	EUR	(5,267)	(0.01)	USD	363,237	JPY	45,476,362	22/07/2022	Morgan Stanley	28,239	0.04			
Russell 2000 Emini Index, 16/09/2022	3	USD	(24,480)	(0.03)	USD	487,439	JPY	62,152,037	22/07/2022	State Street	29,601	0.04			
US 10 Year Note, 21/09/2022	7	USD	(8,501)	(0.01)	USD	10,096	MYR	44,220	09/09/2022	BNP Paribas	60	-			
US 10 Year Ultra Bond, 21/09/2022	2	USD	(5,156)	(0.01)	USD	10,432	MYR	45,581	09/09/2022	Deutsche Bank	87	-			
Total Unrealised Loss on Financial Futures Contracts - Liabilities			(62,527)	(0.09)	USD	10,715	MYR	46,955	09/09/2022	Standard Chartered	58	-			
Net Unrealised Loss on Financial Futures Contracts - Liabilities			(41,551)	(0.06)	USD	113,226	NOK	1,101,000	22/07/2022	State Street	2,257	-			
					USD	94,682	NZD	140,258	22/07/2022	State Street	7,158	0.01			
					USD	48,252	NZD	77,000	22/07/2022	UBS	203	-			
					USD	44,951	PEN	165,000	08/07/2022	UBS	1,331	-			
					USD	198,157	PLN	885,308	12/08/2022	State Street	2,919	-			
					USD	16,957	RSD	1,815,000	15/07/2022	Citibank	855	-			
					USD	24,882	RSD	2,805,702	12/08/2022	Citibank	21	-			
					USD	10,961	SEK	107,000	19/08/2022	J.P. Morgan	536	-			
					USD	666,408	SEK	6,709,589	19/08/2022	State Street	12,644	0.02			
					USD	23,199	SGD	32,215	16/09/2022	Morgan Stanley	60	-			
					USD	1,648	THB	56,424	09/09/2022	BNP Paribas	47	-			
					USD	2,482	THB	84,636	09/09/2022	Deutsche Bank	81	-			
					USD	1,110	THB	38,086	09/09/2022	Goldman Sachs	29	-			
					USD	1,357	THB	46,550	09/09/2022	HSBC	36	-			
					USD	122,882	TWD	3,481,000	08/07/2022	HSBC	5,953	0.01			
					USD	3,605	ZAR	57,805	01/07/2022	J.P. Morgan	87	-			
					USD	2,969	ZAR	48,291	05/07/2022	J.P. Morgan	31	-			
					USD	60,569	ZAR	900,841	15/07/2022	UBS	5,809	0.01			
Total Unrealised Gain on Forward Currency Exchange Contracts											324,854	0.46			
CHF	111,000	USD	114,738	22/07/2022	Citibank	1,561	-	USD	23,199	SGD	32,215	16/09/2022	Morgan Stanley	60	-
CHF	116,000	USD	117,486	22/07/2022	State Street	4,052	0.01	USD	1,648	THB	56,424	09/09/2022	BNP Paribas	47	-
CZK	1,640,000	USD	68,634	12/08/2022	Bank of America	46	-	USD	2,482	THB	84,636	09/09/2022	Deutsche Bank	81	-
								USD	1,110	THB	38,086	09/09/2022	Goldman Sachs	29	-
HUF	42,447,000	USD	110,509	15/07/2022	State Street	831	-	USD	1,357	THB	46,550	09/09/2022	HSBC	36	-
USD	152,371	AUD	205,988	22/07/2022	Barclays	10,174	0.02	USD	122,882	TWD	3,481,000	08/07/2022	HSBC	5,953	0.01
USD	56,833	AUD	82,000	22/07/2022	State Street	227	-	USD	3,605	ZAR	57,805	01/07/2022	J.P. Morgan	87	-
USD	48,376	BRL	250,910	05/07/2022	J.P. Morgan	624	-	USD	2,969	ZAR	48,291	05/07/2022	J.P. Morgan	31	-
USD	167,509	BRL	833,794	02/09/2022	Citibank	11,527	0.02	USD	60,569	ZAR	900,841	15/07/2022	UBS	5,809	0.01
USD	167,961	BRL	833,794	02/09/2022	Goldman Sachs	11,979	0.02								
USD	112,466	BRL	555,863	02/09/2022	HSBC	8,478	0.01								
USD	12,546	BRL	61,000	02/09/2022	J.P. Morgan	1,134	-	AUD	16,000	USD	11,083	22/07/2022	J.P. Morgan	(38)	-
USD	122,872	CHF	116,000	22/07/2022	State Street	1,335	-	BRL	250,910	USD	51,609	05/07/2022	J.P. Morgan	(3,857)	(0.01)
USD	50,793	CLP	40,614,620	08/07/2022	J.P. Morgan	7,368	0.01	BRL	238,910	USD	45,682	02/08/2022	J.P. Morgan	(602)	-
USD	102,560	CLP	82,012,000	08/07/2022	Morgan Stanley	14,872	0.02	CAD	89,126	USD	70,726	22/07/2022	Canadian Imperial Bank of Commerce	(1,598)	-
USD	68,212	CLP	63,258,098	07/10/2022	J.P. Morgan	1,737	-								
USD	231,980	CNH	1,485,172	15/07/2022	Bank of America	10,228	0.02	CAD	26,523	USD	20,965	22/07/2022	J.P. Morgan	(394)	-
								CLP	122,626,620	USD	142,937	08/07/2022	J.P. Morgan	(11,824)	(0.02)
USD	241,753	CNH	1,567,000	15/07/2022	Citibank	7,784	0.01	CNH	53,000	USD	7,925	15/07/2022	J.P. Morgan	(12)	-
USD	225,435	CNH	1,441,522	15/07/2022	HSBC	10,201	0.02	CNH	1,152,797	USD	172,512	15/07/2022	UBS	(388)	-
USD	5,247	CNH	35,000	15/07/2022	J.P. Morgan	21	-	CZK	1,998,000	USD	85,116	12/08/2022	UBS	(1,444)	-
USD	59,098	COP	226,356,000	09/09/2022	J.P. Morgan	5,111	0.01	EUR	755,336	USD	796,638	29/07/2022	HSBC	(8,490)	(0.01)
USD	1,620,075	EUR	1,536,082	29/07/2022	HSBC	17,265	0.03	EUR	23,000	USD	24,223	29/07/2022	J.P. Morgan	(224)	-
USD	483,756	EUR	456,961	29/07/2022	J.P. Morgan	6,944	0.01	EUR	204,087	USD	213,943	19/08/2022	HSBC	(643)	-
USD	678,866	EUR	647,743	19/08/2022	BNP Paribas	1,884	-	EUR	128,425	USD	135,868	19/08/2022	J.P. Morgan	(1,646)	-
USD	11,832	EUR	11,016	19/08/2022	HSBC	318	-	EUR	587,871	USD	630,661	19/08/2022	State Street	(16,254)	(0.02)
USD	160,721	EUR	152,260	19/08/2022	J.P. Morgan	1,587	-	GBP	9,000	USD	11,060	29/07/2022	J.P. Morgan	(111)	-
USD	63,570	EUR	60,608	19/08/2022	Morgan Stanley	226	-	GBP	132,568	USD	166,688	19/08/2022	J.P. Morgan	(5,346)	(0.01)
USD	1,014,321	EUR	957,787	19/08/2022	State Street	13,299	0.02	GBP	297,565	USD	363,416	19/08/2022	State Street	(1,265)	-
USD	859,730	GBP	703,864	29/07/2022	J.P. Morgan	3,472	0.01	IDR	1,155,698,099	USD	77,948	08/07/2022	UBS	(624)	-
USD	102,734	GBP	82,078	19/08/2022	Barclays	2,841	-	ILS	34,516	USD	10,239	21/07/2022	J.P. Morgan	(372)	-
USD	268,448	GBP	214,774	19/08/2022	Citibank	7,058	0.01	INR	3,111,552	USD	39,713	08/07/2022	Citibank	(366)	-
USD	77,083	GBP	61,913	19/08/2022	J.P. Morgan	1,731	-	INR	3,453,723	USD	43,846	08/07/2022	Goldman Sachs	(171)	-
USD	863,385	GBP	705,700	19/08/2022	Morgan Stanley	4,515	0.01	INR	2,906,725	USD	36,802	08/07/2022	UBS	(44)	-
USD	138,977	GBP	112,556	19/08/2022	State Street	1,991	-	JPY	18,514,998	USD	144,052	22/07/2022	Bank of America	(7,663)	(0.01)
USD	62,006	IDR	898,157,000	08/07/2022	Goldman Sachs	1,913	-								

Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets
CHF	111,000	USD	114,738	22/07/2022	Citibank	1,561	-
CHF	116,000	USD	117,486	22/07/2022	State Street	4,052	0.01
CZK	1,640,000	USD	68,634	12/08/2022	Bank of America	46	-
HUF	42,447,000	USD	110,509	15/07/2022	State Street	831	-
USD	152,371	AUD	205,988	22/07/2022	Barclays	10,174	0.02
USD	56,833	AUD	82,000	22/07/2022	State Street	227	-
USD	48,376	BRL	250,910	05/07/2022	J.P. Morgan	624	-
USD	167,509	BRL	833,794	02/09/2022	Citibank	11,527	0.02
USD	167,961	BRL	833,794	02/09/2022	Goldman Sachs	11,979	0.02
USD	112,466	BRL	555,863	02/09/2022	HSBC	8,478	0.01
USD	12,546	BRL	61,000	02/09/2022	J.P. Morgan	1,134	-
USD	122,872	CHF	116,000	22/07/2022	State Street	1,335	-
USD	50,793	CLP	40,614,620	08/07/2022	J.P. Morgan	7,368	0.01

Global Allocation Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets	Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
JPY	55,686,025	USD	426,961	22/07/2022	Citibank	(16,754)	(0.02)	450,000	USD	J.P. Morgan	Pay fixed 2.54% Receive floating LIBOR 3 month	01/05/2029	16,122	0.02
JPY	1,040,104	USD	8,067	22/07/2022	J.P. Morgan	(405)	-							
JPY	39,420,800	USD	293,215	22/07/2022	State Street	(2,824)	(0.01)	144,000	USD	J.P. Morgan	Pay fixed 0.717% Receive floating LIBOR 3 month	03/04/2030	24,310	0.03
MYR	27,260	USD	6,225	09/09/2022	HSBC	(38)	-							
NOK	63,000	USD	6,767	22/07/2022	J.P. Morgan	(412)	-							
NOK	1,038,000	USD	117,947	22/07/2022	State Street	(13,233)	(0.02)	95,000	USD	J.P. Morgan	Pay fixed 1.637% Receive floating LIBOR 3 month	11/10/2049	24,833	0.04
NZD	12,000	USD	7,809	22/07/2022	J.P. Morgan	(321)	-							
PLN	524,000	USD	120,297	12/08/2022	State Street	(4,738)	(0.01)							
SEK	2,401,035	USD	246,377	19/08/2022	J.P. Morgan	(12,427)	(0.02)	660,000	USD	J.P. Morgan	Pay fixed 1.192% Receive floating LIBOR 3 month	28/02/2025	33,290	0.05
SEK	2,911,968	USD	298,685	19/08/2022	State Street	(14,951)	(0.02)							
THB	3,874,000	USD	110,528	09/09/2022	State Street	(612)	-							
TWD	3,481,000	USD	119,910	08/07/2022	HSBC	(2,982)	(0.01)							
USD	91,499	CAD	119,000	22/07/2022	Canadian Imperial Bank of Commerce	(799)	-							
USD	35,460	CAD	45,977	22/07/2022	Goldman Sachs	(200)	-							
USD	55,621	CAD	71,962	22/07/2022	J.P. Morgan	(193)	-	1,208,000	GBP	J.P. Morgan	Pay floating SONIA 1 day Receive fixed 0.492%	29/09/2023	(39,333)	(0.05)
USD	1,256,922	EUR	1,202,952	19/08/2022	Barclays	(331)	-							
USD	36,338	MXN	744,943	15/07/2022	J.P. Morgan	(430)	-	10,500,000	INR	J.P. Morgan	Pay fixed 6.95% Receive floating MIBOR 1 day	13/05/2027	(293)	-
USD	105,318	PLN	481,000	12/08/2022	State Street	(757)	-							
ZAR	900,841	USD	58,277	15/07/2022	State Street	(3,517)	(0.01)							
Total Unrealised Loss on Forward Currency Exchange Contracts						(139,300)	(0.20)							
Net Unrealised Gain on Forward Currency Exchange Contracts						185,554	0.26							
								Total Interest Rate Swap Contracts at Fair Value - Assets				105,571	0.15	
								7,000,000	CZK	J.P. Morgan	Pay floating PRIBOR 6 month Receive fixed 1.98%	10/08/2026	(40,793)	(0.06)
								1,208,000	GBP	J.P. Morgan	Pay floating SONIA 1 day Receive fixed 0.492%	29/09/2023	(39,333)	(0.05)
								10,500,000	INR	J.P. Morgan	Pay fixed 6.95% Receive floating MIBOR 1 day	13/05/2027	(293)	-
								Total Interest Rate Swap Contracts at Fair Value - Liabilities				(80,419)	(0.11)	
								Net Market Value on Interest Rate Swap Contracts - Assets				25,152	0.04	

Inflation Rate Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
120,000	USD	J.P. Morgan	Pay fixed 2.51% Receive floating US CPI 1 month	14/05/2051	6,023	0.01
550,000	USD	J.P. Morgan	Pay floating US CPI 1 month Receive fixed 3.015%	01/07/2027	2,358	-
40,000	USD	J.P. Morgan	Pay fixed 2.495% Receive floating US CPI 1 month	03/05/2051	2,219	-
Total Market Value on Inflation Rate Swap Contracts - Assets					10,600	0.01
525,000	EUR	J.P. Morgan	Pay floating HICPXT 1 month Receive fixed 2.833%	15/06/2027	(634)	-
Total Market Value on Inflation Rate Swap Contracts - Liabilities					(634)	-
Net Market Value on Inflation Rate Swap Contracts - Assets					9,966	0.01

Interest Rate Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
10,500,000	INR	J.P. Morgan	Pay fixed 6.85% Receive floating MIBOR 1 day	27/05/2027	415	-
600,000	USD	J.P. Morgan	Pay fixed 2.79% Receive floating LIBOR 3 month	02/01/2029	6,601	0.01

Option Purchased Contracts

Quantity	Security Description	Currency	Counterparty	Market Value USD	% of Net Assets
165,000	Foreign Exchange AUD/CNH, Call, 4.820, 20/09/2022	AUD	UBS	644	-
90,000	Foreign Exchange AUD/GBP, Put, 1.700, 04/10/2022	GBP	HSBC	721	-
160,000	Foreign Exchange AUD/JPY, Call, 93,000, 04/10/2022	AUD	HSBC	3,664	0.01
220,000	Foreign Exchange CAD/EUR, Put, 1.360, 20/04/2023	EUR	Goldman Sachs	5,647	0.01
265,000	Foreign Exchange EUR/USD, Put, 0.868, 14/07/2022	USD	HSBC	-	-
490,000	Foreign Exchange EUR/USD, Put, 0.870, 03/10/2022	USD	Citibank	188	-
125,000	Foreign Exchange JPY/USD, Put, 113,000, 05/08/2022	USD	HSBC	8	-
222,000	Foreign Exchange JPY/USD, Put, 133,000, 29/07/2022	USD	UBS	1,501	-
225,000	Foreign Exchange USD/INR, Call, 80,250, 31/10/2022	USD	HSBC	2,420	-
240,000	Foreign Exchange USD/KRW, Call, 1,248,000, 22/07/2022	USD	HSBC	9,824	0.01
225,000	Foreign Exchange USD/TWD, Call, 30,000, 12/09/2022	USD	HSBC	1,197	-
7	US Treasury 10 Year Note, Put, 115,500, 26/08/2022	USD	Goldman Sachs	4,156	0.01
Total Market Value on Option Purchased Contracts - Assets				29,970	0.04

Global Allocation Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Option Written Contracts

Quantity	Security Description	Currency	Counterparty	Market Value USD	% of Net Assets
(160,000)	Foreign Exchange AUD/JPY, Call, 102,000, 04/10/2022	AUD	HSBC	(525)	-
(222,000)	Foreign Exchange JPY/USD, Put, 127,000, 29/07/2022	USD	UBS	(350)	-
(7)	US Treasury 10 Year Note, Put, 112,000, 26/08/2022	USD	Goldman Sachs	(1,039)	-
(4)	US Treasury 30 Year Bond, Call, 142,000, 22/07/2022	USD	Goldman Sachs	(1,312)	-
Total Market Value on Option Written Contracts - Liabilities				(3,226)	-
Cash				6,581,631	9.35
Other assets/(liabilities)				151,264	0.22
Total net assets				70,370,914	100.00

	% of Net Assets
Hungary	0.19
Dominican Republic	0.18
Belgium	0.16
Philippines	0.15
Benin	0.15
New Zealand	0.14
Israel	0.13
United Arab Emirates	0.12
Qatar	0.12
Denmark	0.10
Supranational	0.07
Argentina	0.07
Czech Republic	0.06
Norway	0.05
Colombia	0.04
Ireland	0.04
Kazakhstan	0.01
Slovenia	0.01
Faroe Islands	0.01
Turkey	-
Russia	-
Total Investments	90.43
Cash and Other assets/(liabilities)	9.57
Total	100.00

Geographic Allocation of Portfolio

	% of Net Assets
United States of America	40.70
Luxembourg	10.09
Japan	4.54
United Kingdom	4.02
China	3.15
France	2.84
Germany	2.16
Canada	1.84
Netherlands	1.64
Australia	1.46
Italy	1.39
Brazil	1.26
India	1.20
Mexico	1.13
Switzerland	1.00
Sweden	0.97
Hong Kong	0.84
Saudi Arabia	0.72
Spain	0.70
Indonesia	0.64
Taiwan	0.62
South Korea	0.54
South Africa	0.53
Romania	0.51
Serbia	0.45
Finland	0.39
Singapore	0.34
Peru	0.32
Thailand	0.31
Malaysia	0.28
Oman	0.27
Iceland	0.27
Angola	0.24
Poland	0.23
Egypt	0.22
Austria	0.21
Portugal	0.21
Bahamas	0.21
Chile	0.19

[†] Managed by an affiliate of the Investment Adviser.

* Security is valued at its fair value under the direction of the Board of Directors.
The accompanying notes are an integral part of these financial statements.

Multi-Asset Global Income Fund

INVESTMENT OBJECTIVE

The fund's objective is to provide income and long term capital appreciation through investment in a portfolio of income generating global securities.

Employing a flexible asset allocation approach, the fund is actively managed and invests mainly in a diversified portfolio of income generating equities, bonds and money market securities, from issuers around the world, including emerging markets.

The fund invests primarily in equity and equity related securities of companies including American Depository Receipts (ADRs), European Depository Receipts (EDRs) and Global Depository Receipts (GDRs), as well as in a wide range of debt securities of issuers across sectors and credit quality. Asset allocation across security types is flexible and may change depending upon market conditions. Portfolio debt securities can include fixed and floating rate bonds, inflation-linked bonds, warrants and other transferable debt securities of any type, including high yield securities. Under most market conditions, the average credit quality of the debt securities within the portfolio will be of investment grade (i.e. BBB or higher credit rating as rated by Standard & Poor's or equivalent). However, on occasion, the investment manager may pursue opportunities to invest in debt securities such that the average credit quality of the debt securities falls below BBB. Investments in debt securities of below investment grade (i.e. BB- or lower credit rating, as rated by Standard & Poor's or equivalent) will not exceed 30% of the fund's net assets. In accordance with its own internal rating system, the investment manager will ensure that the unrated debt securities in which the fund invests are of the same quality as the rated securities of the same type. The fund may invest up to a limit of 20% of net assets in asset-backed securities (ABS) and mortgage-backed securities (MBS), up to a limit of 10% of net assets in convertible bonds (including contingent convertible bonds) as well as up to a limit of 10% of net assets in distressed or defaulted bonds.

The fund will limit investment in other collective investment schemes to 5% of net assets.

In seeking to achieve the fund's objective the fund may also invest, on an ancillary basis, in other eligible securities as described in the 'General Investment Powers and Restrictions' section of the current prospectus. However, as at the date of the current prospectus, the fund does

not expect to invest in any other eligible securities, on an ancillary basis, to more than a limited extent.

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

The fund may use derivatives for hedging, efficient portfolio management and investment purposes. The fund may also use derivatives to create synthetic short positions in currencies, debt securities, credit indices and equities. The fund may use total return swaps (TRS) and is expected to do so on a continuous basis. Use of TRS is necessary to implement the investment strategy for shorting equities and the impact is expected to be an increase in risk-adjusted returns. Investors should refer to the "Total Return Swaps" section of the current prospectus for more details of the expected and maximum use of total return swaps by the fund. For a summary of the main types of derivatives that may be used within each fund and what they may be used for, refer to the 'Fund Derivatives Usage' section of the current prospectus.

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds				
ALBANIA				
Albania Government Bond, Reg. S 3.5% 09/10/2025	EUR	150,000	140,988	0.29
Albania Government Bond, Reg. S 3.5% 16/06/2027	EUR	100,000	89,226	0.18
			230,214	0.47
AUSTRALIA				
APA Infrastructure Ltd., Reg. S 2% 15/07/2030	EUR	100,000	89,477	0.18
			89,477	0.18
BRAZIL				
Brazil Notas do Tesouro Nacional 6% 15/05/2025	BRL	30,000	229,721	0.47
			229,721	0.47
CANADA				
Canadian Pacific Railway Co. 3.1% 02/12/2051	USD	55,000	40,734	0.08
			40,734	0.08

Multi-Asset Global Income Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
CHILE				
Bonos de la Tesoreria de la Republica en pesos, Reg. S, 144A 5% 01/10/2028	CLP	105,000,000	104,064	0.21
Bonos de la Tesoreria de la Republica en pesos, Reg. S, 144A 4.7% 01/09/2030	CLP	430,000,000	412,136	0.84
			516,200	1.05
CHINA				
China Development Bank 3.68% 26/02/2026	CNY	1,000,000	153,935	0.31
China Development Bank 3.3% 03/03/2026	CNY	1,000,000	152,253	0.31
China Government Bond 3.02% 22/10/2025	CNY	1,000,000	151,866	0.31
CIFI Holdings Group Co. Ltd., Reg. S 4.375% 12/04/2027	USD	245,000	132,974	0.27
Country Garden Holdings Co. Ltd., Reg. S 5.125% 17/01/2025	USD	200,000	105,730	0.22
			696,758	1.42
COLOMBIA				
Banco de Bogota SA, Reg. S 4.375% 03/08/2027	USD	200,000	176,075	0.36
			176,075	0.36
CZECH REPUBLIC				
Czech Republic Government Bond 2.75% 23/07/2029	CZK	3,460,000	126,340	0.26
Czech Republic Government Bond, Reg. S 2.4% 17/09/2025	CZK	4,410,000	168,021	0.34
			294,361	0.60
DENMARK				
DSV Finance BV, Reg. S 0.5% 03/03/2031	EUR	100,000	81,170	0.16
			81,170	0.16
DOMINICAN REPUBLIC				
Dominican Republic Government Bond, Reg. S 5.3% 21/01/2041	USD	300,000	209,625	0.43
			209,625	0.43
FRANCE				
Banque Federative du Credit Mutuel SA, Reg. S 2.625% 06/11/2029	EUR	100,000	97,543	0.20
France Government Bond OAT, Reg. S 0.75% 25/05/2052	EUR	23,000	15,233	0.03
Loxam SAS, Reg. S 5.75% 15/07/2027	EUR	100,000	82,312	0.17
			195,088	0.40
GERMANY				
Bundesrepublik Deutschland, Reg. S 0% 15/02/2032	EUR	1,584,000	1,444,302	2.94
Fraport AG Frankfurt Airport Services Worldwide, Reg. S 1.875% 31/03/2028	EUR	80,000	73,042	0.15
TK Elevator Midco GmbH, Reg. S 4.375% 15/07/2027	EUR	100,000	90,256	0.18
			1,607,600	3.27
GUATEMALA				
Guatemala Government Bond, Reg. S 5.375% 24/04/2032	USD	200,000	186,594	0.38
			186,594	0.38
HUNGARY				
Hungary Government Bond 2.25% 20/04/2033	HUF	207,290,000	326,873	0.67
			326,873	0.67

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
ICELAND				
Arion Banki HF, Reg. S 0.375% 14/07/2025	EUR	100,000	94,194	0.19
Islandsbanki HF, Reg. S 0.5% 20/11/2023	EUR	100,000	101,848	0.21
Landsbankinn HF, Reg. S 0.5% 20/05/2024	EUR	100,000	99,222	0.20
			295,264	0.60
INDIA				
ABJA Investment Co. Pte. Ltd., Reg. S 5.95% 31/07/2024	USD	200,000	200,641	0.41
			200,641	0.41
INDONESIA				
Tower Bersama Infrastructure Tbk. PT, Reg. S 2.75% 20/01/2026	USD	200,000	180,430	0.37
			180,430	0.37
ISRAEL				
Israel Government Bond 5.5% 31/01/2042	ILS	653,000	252,851	0.52
Teva Pharmaceutical Finance Netherlands III BV 2.8% 21/07/2023	USD	30,000	29,024	0.06
Teva Pharmaceutical Finance Netherlands III BV 3.15% 01/10/2026	USD	80,000	65,664	0.13
			347,539	0.71
ITALY				
Autostrade per l'Italia SpA, Reg. S 2% 04/12/2028	EUR	100,000	85,447	0.17
Ferrari NV, Reg. S 1.5% 27/05/2025	EUR	100,000	100,681	0.21
Verde Bidco SpA, Reg. S 4.625% 01/10/2026	EUR	100,000	85,857	0.17
			271,985	0.55
LUXEMBOURG				
Alice Financing SA, Reg. S 5.75% 15/08/2029	USD	200,000	159,821	0.33
			159,821	0.33
MEXICO				
Petroleos Mexicanos, Reg. S 5.125% 15/03/2023	EUR	180,000	188,560	0.38
			188,560	0.38
NETHERLANDS				
Ziggo BV, Reg. S 2.875% 15/01/2030	EUR	100,000	79,776	0.16
			79,776	0.16
OMAN				
Oman Government Bond, Reg. S 6% 01/08/2029	USD	200,000	193,271	0.39
			193,271	0.39
PORTUGAL				
Banco Comercial Portugues SA, Reg. S, FRN 1.75% 07/04/2028	EUR	100,000	83,377	0.17
			83,377	0.17
QATAR				
Qatar Energy, Reg. S 3.125% 12/07/2041	USD	200,000	157,226	0.32
			157,226	0.32
ROMANIA				
Romania Government Bond, Reg. S 3% 27/02/2027	USD	80,000	70,721	0.14
Romania Government Bond, Reg. S 3.624% 26/05/2030	EUR	90,000	76,719	0.16
Romania Government Bond, Reg. S 2.124% 16/07/2031	EUR	90,000	66,622	0.14
			214,062	0.44

Multi-Asset Global Income Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
SERBIA				
Serbia Government Bond, Reg. S 2.125% 01/12/2030	USD	200,000	147,357	0.30
Serbia Government Bond, Reg. S 2.05% 23/09/2036	EUR	210,000	129,613	0.26
Serbia Treasury 4.5% 20/08/2032	RSD	26,390,000	187,376	0.38
			464,346	0.94
SINGAPORE				
Singapore Government Bond 2.875% 01/07/2029	SGD	125,000	89,657	0.18
			89,657	0.18
SOUTH AFRICA				
South Africa Government Bond 8% 31/01/2030	ZAR	5,473,000	288,701	0.59
South Africa Government Bond 7% 28/02/2031	ZAR	1,249,000	59,637	0.12
			348,338	0.71
SPAIN				
Banco de Sabadell SA, Reg. S, FRN 2.625% 24/03/2026	EUR	100,000	99,293	0.20
			99,293	0.20
UNITED KINGDOM				
Barclays plc, FRN 2.279% 24/11/2027	USD	200,000	177,344	0.36
Jaguar Land Rover Automotive plc, Reg. S 4.5% 15/07/2028	EUR	100,000	75,000	0.15
Jerrold Finco plc, Reg. S 5.25% 15/01/2027	GBP	100,000	107,721	0.22
London Stock Exchange Group plc, Reg. S 1.625% 06/04/2030	GBP	100,000	104,701	0.21
Standard Chartered plc, FRN, 144A 2.819% 30/01/2026	USD	200,000	189,894	0.39
			654,660	1.33
UNITED STATES OF AMERICA				
AbbVie, Inc. 4.25% 21/11/2049	USD	50,000	44,503	0.09
Becton Dickinson and Co. 2.823% 20/05/2030	USD	35,000	30,775	0.06
Brixmor Operating Partnership LP, REIT 3.9% 15/03/2027	USD	147,000	141,273	0.29
Capital One Financial Corp. 3.8% 31/01/2028	USD	60,000	56,454	0.11
Goldman Sachs Group, Inc. (The) 3.8% 15/03/2030	USD	95,000	88,066	0.18
Graphic Packaging International LLC, Reg. S 2.625% 01/02/2029	EUR	100,000	85,062	0.17
Humana, Inc. 3.7% 23/03/2029	USD	40,000	37,825	0.08
Occidental Petroleum Corp. 8.875% 15/07/2030	USD	35,000	40,054	0.08
Southern California Edison Co. 2.25% 01/06/2030	USD	70,000	58,635	0.12
UnitedHealth Group, Inc. 4% 15/05/2029	USD	30,000	29,763	0.06
US Treasury 2.75% 30/04/2027	USD	2,699,000	2,659,042	5.41
US Treasury 2.625% 31/05/2027	USD	150,000	146,971	0.30
US Treasury 2.625% 15/02/2029	USD	1,802,000	1,751,811	3.57
US Treasury 1.875% 15/02/2032	USD	1,410,000	1,275,720	2.60
US Treasury 2.875% 15/05/2032	USD	100,000	98,750	0.20
US Treasury 2.25% 15/02/2052	USD	251,000	206,997	0.42
Visa, Inc. 2% 15/06/2029	EUR	142,000	142,692	0.29
Walt Disney Co. (The) 2.65% 13/01/2031	USD	80,000	70,393	0.14
Westlake Corp. 1.625% 17/07/2029	EUR	100,000	87,884	0.18
			7,052,670	14.35
Total Bonds			15,961,406	32.48

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Equities				
ARGENTINA				
MercadoLibre, Inc.	USD	2	1,240	-
Tenaris SA	EUR	13	168	-
			1,408	-
AUSTRALIA				
Amcor plc, CDI	AUD	548	6,752	0.01
Ampol Ltd.	AUD	7	164	-
APA Group	AUD	31	239	-
Aristocrat Leisure Ltd.	AUD	16	376	-
ASX Ltd.	AUD	5	280	-
Aurizon Holdings Ltd.	AUD	54	141	-
Australia & New Zealand Banking Group Ltd.	AUD	534	8,030	0.02
BHP Group Ltd.	GBP	409	11,334	0.02
BHP Group Ltd.	AUD	355	9,959	0.02
BlueScope Steel Ltd.	AUD	14	152	-
Brambles Ltd.	AUD	39	287	-
Challenger Ltd.	AUD	784	3,658	0.01
Cochlear Ltd.	AUD	2	273	-
Coles Group Ltd.	AUD	31	379	-
Commonwealth Bank of Australia	AUD	64	3,953	0.01
Computershare Ltd.	AUD	36	604	-
CSL Ltd.	AUD	19	3,513	0.01
Dexus, REIT	AUD	30	183	-
Endeavour Group Ltd.	AUD	31	161	-
Evolution Mining Ltd.	AUD	46	76	-
Fortescue Metals Group Ltd.	AUD	48	571	-
Goodman Group, REIT	AUD	58	707	-
GPT Group (The), REIT	AUD	52	150	-
IGO Ltd.	AUD	2,229	15,039	0.03
Insurance Australia Group Ltd.	AUD	63	188	-
James Hardie Industries plc, CDI	AUD	12	262	-
Lendlease Corp. Ltd.	AUD	15	94	-
Lottery Corp. Ltd. (The)	AUD	53	165	-
Macquarie Group Ltd.	AUD	635	71,216	0.15
Medibank Pvt Ltd.	AUD	66	147	-
Mirvac Group, REIT	AUD	106	144	-
National Australia Bank Ltd.	AUD	137	2,563	0.01
Newcrest Mining Ltd.	AUD	14	202	-
Northern Star Resources Ltd.	AUD	20	95	-
Orica Ltd.	AUD	30	323	-
Origin Energy Ltd.	AUD	48	188	-
QBE Insurance Group Ltd.	AUD	36	299	-
Ramsay Health Care Ltd.	AUD	5	251	-
REA Group Ltd.	AUD	1	76	-
Rio Tinto Ltd.	AUD	69	4,820	0.01
Santos Ltd.	AUD	69	348	-
Scentre Group, REIT	AUD	3,519	6,230	0.01
SEEK Ltd.	AUD	5	72	-
Sonic Healthcare Ltd.	AUD	12	272	-
South32 Ltd.	AUD	2,696	7,216	0.02
Stockland, REIT	AUD	64	159	-
Suncorp Group Ltd.	AUD	34	254	-
Transurban Group	AUD	6,312	62,208	0.13
Treasury Wine Estates Ltd.	AUD	40	311	-
Vicinity Centres, REIT	AUD	84	105	-
Wesfarmers Ltd.	AUD	39	1,123	-
Westpac Banking Corp.	AUD	147	1,963	0.01

Multi-Asset Global Income Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Woodside Energy Group Ltd.	AUD	61	1,330	-	Imperial Oil Ltd.	CAD	6	279	-
Woodside Energy Group Ltd.	GBP	73	1,549	-	Intact Financial Corp.	CAD	4	552	-
Woolworths Group Ltd.	AUD	31	759	-	Keyera Corp.	CAD	6	137	-
Worley Ltd.	AUD	987	9,578	0.02	Kinross Gold Corp.	CAD	37	135	-
			241,491	0.49	Loblaw Cos. Ltd.	CAD	5	446	-
AUSTRIA					Magna International, Inc.	CAD	7	377	-
BAWAG Group AG, Reg. S	EUR	2,391	100,721	0.20	Magna International, Inc.	USD	957	51,534	0.11
Erste Group Bank AG	EUR	127	3,180	0.01	Manulife Financial Corp.	CAD	520	8,802	0.02
voestalpine AG	EUR	1	21	-	Metro, Inc.	CAD	7	374	-
			103,922	0.21	National Bank of Canada	CAD	239	15,286	0.03
BELGIUM					Nutrien Ltd.	CAD	18	1,443	-
Ageas SA/NV	EUR	5	217	-	Nutrien Ltd.	USD	130	10,412	0.02
Anheuser-Busch InBev SA/NV	EUR	25	1,329	0.01	Onex Corp.	CAD	2	97	-
Argenx SE	EUR	3	1,098	-	Open Text Corp.	CAD	7	261	-
Groupe Bruxelles Lambert SA	EUR	16	1,311	-	Pan American Silver Corp.	CAD	6	120	-
KBC Group NV	EUR	5	277	-	Parkland Corp.	CAD	4	106	-
Solvay SA	EUR	2	156	-	Pembina Pipeline Corp.	CAD	13	454	-
UCB SA	EUR	3	252	-	Power Corp. of Canada	CAD	14	354	-
Umicore SA	EUR	153	5,234	0.01	Quebecor, Inc. 'B'	CAD	5	108	-
			9,874	0.02	Restaurant Brands International, Inc.	CAD	10	490	-
BRAZIL					RioCan Real Estate Investment Trust	CAD	27	414	-
XP, Inc. 'A'	USD	198	3,437	0.01	Ritchie Bros Auctioneers, Inc.	CAD	3	190	-
			3,437	0.01	Royal Bank of Canada	CAD	55	5,271	0.01
CANADA					Saputo, Inc.	CAD	8	173	-
Agnico Eagle Mines Ltd.	CAD	13	613	-	Shaw Communications, Inc. 'B'	CAD	10	296	-
Algonquin Power & Utilities Corp.	CAD	12	160	-	Shopify, Inc. 'A'	CAD	40	1,259	-
Alimentation Couche-Tard, Inc.	CAD	27	1,052	-	Sun Life Financial, Inc.	CAD	4,313	194,523	0.40
AltaGas Ltd.	CAD	9	187	-	Suncor Energy, Inc.	CAD	57	1,984	-
Bank of Montreal	CAD	22	2,079	0.01	TC Energy Corp.	CAD	2,065	106,268	0.22
Bank of Nova Scotia (The)	CAD	46	2,682	0.01	Teck Resources Ltd. 'B'	CAD	11	330	-
Barrick Gold Corp.	CAD	62	1,121	-	Thomson Reuters Corp.	CAD	5	513	-
Bausch Health Cos., Inc.	CAD	8	66	-	TMX Group Ltd.	CAD	1	101	-
BlackBerry Ltd.	CAD	9	48	-	Toronto-Dominion Bank (The)	CAD	66	4,244	0.01
Brookfield Asset Management, Inc. 'A'	CAD	52	2,278	0.01	Waste Connections, Inc.	USD	376	46,530	0.10
CAE, Inc.	CAD	7	165	-	Wheaton Precious Metals Corp.	CAD	13	476	-
Cameco Corp.	CAD	10	209	-	WSP Global, Inc.	CAD	5	549	-
Canadian Apartment Properties REIT	CAD	3	101	-				509,597	1.04
Canadian Imperial Bank of Commerce	CAD	32	1,519	-	CHILE				
Canadian National Railway Co.	CAD	22	2,427	0.01	Antofagasta plc	GBP	563	7,811	0.02
Canadian Natural Resources Ltd.	CAD	50	2,696	0.01				7,811	0.02
Canadian Pacific Railway Ltd.	CAD	37	2,554	0.01	CHINA				
Canadian Tire Corp. Ltd. 'A'	CAD	2	249	-	Alibaba Group Holding Ltd., ADR	USD	21	2,349	-
Canadian Utilities Ltd. 'A'	CAD	4	119	-	Beijing Enterprises Holdings Ltd.	HKD	1,000	3,542	0.01
CCL Industries, Inc. 'B'	CAD	10	460	-	Huayu Automotive Systems Co. Ltd.	CNH	30,800	105,634	0.21
Cenovus Energy, Inc.	CAD	54	1,015	-	PICC Property & Casualty Co. Ltd. 'H'	HKD	8,000	8,286	0.02
CGI, Inc.	CAD	6	471	-	Ping An Insurance Group Co. of China Ltd. 'H'	HKD	500	3,386	0.01
Constellation Software, Inc.	CAD	1	1,468	-	Tencent Holdings Ltd.	HKD	100	4,467	0.01
Definity Financial Corp.	CAD	569	14,387	0.03	Yangzijiang Shipbuilding Holdings Ltd.	SGD	136,500	90,853	0.18
Dollarama, Inc.	CAD	8	461	-	Zhongsheng Group Holdings Ltd.	HKD	16,500	115,815	0.24
Element Fleet Management Corp.	CAD	1,022	10,329	0.02				334,332	0.68
Emera, Inc.	CAD	6	281	-	DENMARK				
Enbridge, Inc.	CAD	77	3,234	0.01	Carlsberg A/S 'B'	DKK	4	505	-
Fairfax Financial Holdings Ltd.	CAD	1	508	-	Chr Hansen Holding A/S	DKK	3	218	-
First Quantum Minerals Ltd.	CAD	18	338	-	Coloplast A/S 'B'	DKK	6	679	-
Fortis, Inc.	CAD	11	518	-	Danske Bank A/S	DKK	13	182	-
George Weston Ltd.	CAD	2	233	-	Demant A/S	DKK	4	150	-
Gildan Activewear, Inc.	CAD	7	194	-	DSV A/S	DKK	7	972	-
Great-West Lifeco, Inc.	CAD	7	168	-	Genmab A/S	DKK	16	5,153	0.01
Hydro One Ltd., Reg. S	CAD	8	214	-	GN Store Nord A/S	DKK	3	104	-
IGM Financial, Inc.	CAD	4	105	-					

Multi-Asset Global Income Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Novo Nordisk A/S 'B'	DKK	61	6,689	0.02
Novozymes A/S 'B'	DKK	6	357	-
Orsted A/S, Reg. S	DKK	4	411	-
Pandora A/S	DKK	3	186	-
Tryg A/S	DKK	8	178	-
Vestas Wind Systems A/S	DKK	34	714	-
			16,498	0.03
FINLAND				
Elisa OYJ	EUR	1,363	75,618	0.16
Fortum OYJ	EUR	12	180	-
Kone OYJ 'B'	EUR	9	421	-
Neste OYJ	EUR	10	436	-
Nokia OYJ	EUR	177	814	-
Orion OYJ 'B'	EUR	3	133	-
Sampo OYJ 'A'	EUR	3,574	154,166	0.31
Stora Enso OYJ 'R'	EUR	588	9,142	0.02
UPM-Kymmene OYJ	EUR	12	360	-
Wartsila OYJ Abp	EUR	12	92	-
			241,362	0.49
FRANCE				
Accor SA	EUR	5	132	-
Aéroports de Paris	EUR	2	250	-
Air Liquide SA	EUR	96	12,834	0.03
Airbus SE	EUR	22	2,096	-
Alstom SA	EUR	6	133	-
Amundi SA, Reg. S	EUR	2	108	-
ArcelorMittal SA	EUR	18	395	-
Arkema SA	EUR	2	173	-
AXA SA	EUR	919	20,515	0.04
BioMerieux	EUR	3	294	-
BNP Paribas SA	EUR	205	9,498	0.02
Bouygues SA	EUR	7	213	-
Bureau Veritas SA	EUR	8	201	-
Capgemini SE	EUR	1,079	184,274	0.38
Carrefour SA	EUR	16	278	-
Cie de Saint-Gobain	EUR	18	752	-
Cie Generale des Etablissements Michelin SCA	EUR	16	425	-
Covivio, REIT	EUR	1	54	-
Credit Agricole SA	EUR	26	233	-
Danone SA	EUR	26	1,435	-
Dassault Systemes SE	EUR	24	860	-
Edenred	EUR	7	323	-
Eiffage SA	EUR	2	177	-
Electricite de France SA	EUR	19	153	-
Engie SA	EUR	1,313	14,771	0.03
EssilorLuxottica SA	EUR	71	10,458	0.02
Eurazeo SE	EUR	2	122	-
Eurofins Scientific SE	EUR	4	314	-
Gecina SA, REIT	EUR	3	275	-
Getlink SE	EUR	12	210	-
Hermes International	EUR	1	1,095	-
Ipsen SA	EUR	43	4,016	0.01
Kering SA	EUR	16	8,082	0.02
La Francaise des Jeux SAEM, Reg. S	EUR	3	102	-
Legrand SA	EUR	101	7,363	0.02
L'Oreal SA	EUR	50	16,878	0.04
LVMH Moët Hennessy Louis Vuitton SE	EUR	10	5,976	0.01
Orange SA	EUR	47	549	-

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Pernod Ricard SA	EUR	7	1,273	-
Publicis Groupe SA	EUR	6	287	-
Renault SA	EUR	5	120	-
Safran SA	EUR	83	7,926	0.02
Sanofi	EUR	313	31,470	0.06
Sartorius Stedim Biotech	EUR	1	308	-
Schneider Electric SE	EUR	911	105,638	0.22
Societe Generale SA	EUR	28	601	-
Sodexo SA	EUR	2	136	-
STMicroelectronics NV	EUR	16	491	-
Teleperformance	EUR	25	7,570	0.02
Thales SA	EUR	3	364	-
TotalEnergies SE	EUR	1,107	58,245	0.12
Ubisoft Entertainment SA	EUR	2	87	-
Unibail-Rodamco-Westfield, REIT	EUR	3	152	-
Valeo SA	EUR	6	112	-
Veolia Environnement SA	EUR	14	336	-
Vinci SA	EUR	19	1,665	-
Vivendi SE	EUR	18	179	-
Wendel SE	EUR	1	82	-
Worldline SA, Reg. S	EUR	6	216	-
			523,275	1.06
GERMANY				
adidas AG	EUR	8	1,388	-
Allianz SE	EUR	14	2,631	0.01
BASF SE	EUR	174	7,231	0.02
Bayer AG	EUR	283	16,647	0.04
Bayerische Motoren Werke AG	EUR	10	748	-
Beiersdorf AG	EUR	5	508	-
Brenntag SE	EUR	5	319	-
Carl Zeiss Meditec AG	EUR	2	234	-
Commerzbank AG	EUR	27	184	-
Continental AG	EUR	3	201	-
Covestro AG, Reg. S	EUR	145	4,850	0.01
Daimler Truck Holding AG	EUR	10	254	-
Delivery Hero SE, Reg. S	EUR	10	359	-
Deutsche Bank AG	EUR	77	656	-
Deutsche Boerse AG	EUR	10	1,656	-
Deutsche Lufthansa AG	EUR	16	90	-
Deutsche Post AG	EUR	31	1,136	-
Deutsche Telekom AG	EUR	121	2,382	0.01
E.ON SE	EUR	77	636	-
Evonik Industries AG	EUR	9	188	-
Evotec SE	EUR	159	3,786	0.01
Fresenius Medical Care AG & Co. KGaA	EUR	8	395	-
Fresenius SE & Co. KGaA	EUR	283	8,481	0.02
GEA Group AG	EUR	5	168	-
Hannover Rueck SE	EUR	1	142	-
HeidelbergCement AG	EUR	4	186	-
HelloFresh SE	EUR	2	62	-
Infineon Technologies AG	EUR	41	972	-
KION Group AG	EUR	148	5,898	0.01
Knorr-Bremse AG	EUR	56	3,117	0.01
LEG Immobilien SE	EUR	2	165	-
Mercedes-Benz Group AG	EUR	32	1,818	-
Merck KGaA	EUR	5	832	-
Muenchener Rueckversicherungs- Gesellschaft AG	EUR	90	20,775	0.04

Multi-Asset Global Income Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Porsche Automobil Holding SE Preference	EUR	4	258	-	Davide Campari-Milano NV	EUR	9	94	-
Puma SE	EUR	2	128	-	DiaSorin SpA	EUR	2	261	-
QIAGEN NV	EUR	6	278	-	Enel SpA	EUR	330	1,793	0.01
RWE AG	EUR	24	869	-	Eni SpA	EUR	83	984	-
SAP SE	EUR	159	14,151	0.03	EXOR NV	EUR	3	184	-
Sartorius AG Preference	EUR	1	348	-	Ferrari NV	EUR	4	718	-
Scout24 SE, Reg. S	EUR	3	152	-	FinecoBank Banca Fineco SpA	EUR	14	166	-
Siemens AG	EUR	999	100,358	0.21	Intesa Sanpaolo SpA	EUR	2,871	5,275	0.01
Siemens Energy AG	EUR	9	129	-	Mediobanca Banca di Credito Finanziario SpA	EUR	19	162	-
Siemens Healthineers AG, Reg. S	EUR	2,934	147,342	0.30	Moncler SpA	EUR	161	6,700	0.02
Stroer SE & Co. KGaA	EUR	71	3,133	0.01	Poste Italiane SpA, Reg. S	EUR	14	130	-
Symrise AG	EUR	3	322	-	Pysmian SpA	EUR	319	8,676	0.02
Volkswagen AG	EUR	1	177	-	Recordati Industria Chimica e Farmaceutica SpA	EUR	2	85	-
Volkswagen AG Preference	EUR	5	650	-	Snam SpA	EUR	55	290	-
Vonovia SE	EUR	37	1,122	-	Stellantis NV	EUR	66	803	-
Zalando SE, Reg. S	SEK	1	25	-	Terna - Rete Elettrica Nazionale	EUR	38	298	-
Zalando SE, Reg. S	EUR	175	4,397	0.01	UniCredit SpA	EUR	70	652	-
			362,934	0.74				87,688	0.18
HONG KONG					JAPAN				
AIA Group Ltd.	HKD	800	8,617	0.02	Asahi Kasei Corp.	JPY	1,000	7,550	0.02
Budweiser Brewing Co. APAC Ltd., Reg. S	HKD	200	595	-	Astellas Pharma, Inc.	JPY	1,300	20,164	0.04
Hong Kong & China Gas Co. Ltd.	HKD	1,050	1,129	-	Canon, Inc.	JPY	100	2,259	0.01
Hong Kong Exchanges & Clearing Ltd.	USD	42	2,048	0.01	Chubu Electric Power Co., Inc.	JPY	100	1,002	-
Hongkong Land Holdings Ltd.	USD	200	1,002	-	CyberAgent, Inc.	JPY	800	7,901	0.02
Link REIT	HKD	100	813	-	Dai-ichi Life Holdings, Inc.	JPY	100	1,832	-
Samsonite International SA, Reg. S	HKD	1,800	3,563	0.01	Daiichi Sankyo Co. Ltd.	JPY	100	2,517	0.01
Sands China Ltd.	HKD	400	944	-	Denso Corp.	JPY	100	5,246	0.01
			18,711	0.04	Electric Power Development Co. Ltd.	JPY	300	4,934	0.01
INDIA					ENEOS Holdings, Inc.	JPY	200	752	-
Housing Development Finance Corp. Ltd.	INR	268	7,324	0.02	Fujimi, Inc.	JPY	1,900	78,881	0.16
Infosys Ltd., ADR	USD	4,298	79,126	0.16	Hamamatsu Photonics KK	JPY	100	3,849	0.01
			86,450	0.18	Hitachi Ltd.	USD	14	1,310	-
IRELAND					Honda Motor Co. Ltd.	JPY	200	4,793	0.01
CRH plc	EUR	26	875	-	Inpex Corp.	JPY	100	1,076	-
DCC plc	GBP	104	6,444	0.02	Isuzu Motors Ltd.	JPY	100	1,094	-
Flutter Entertainment plc	EUR	4	399	-	ITOCU Corp.	JPY	100	2,682	0.01
Kerry Group plc 'A'	EUR	4	383	-	Japan Tobacco, Inc.	JPY	100	1,724	-
Kingspan Group plc	EUR	4	235	-	JSR Corp.	JPY	4,000	102,736	0.21
Smurfit Kappa Group plc	EUR	6	197	-	KDDI Corp.	JPY	100	3,151	0.01
			8,533	0.02	Keyence Corp.	USD	8	2,682	0.01
ISRAEL					Kirin Holdings Co. Ltd.	JPY	400	6,273	0.01
Bank Hapoalim BM	ILS	33	274	-	Komatsu Ltd.	JPY	100	2,202	-
Bank Leumi Le-Israel BM	ILS	40	354	-	Kubota Corp.	JPY	100	1,479	-
Check Point Software Technologies Ltd.	USD	6	728	0.01	Mitsubishi Corp.	JPY	400	11,824	0.02
CyberArk Software Ltd.	USD	2	253	-	Mitsubishi Electric Corp.	JPY	1,300	13,803	0.03
ICL Group Ltd.	ILS	30	272	-	Mitsubishi Estate Co. Ltd.	JPY	100	1,445	-
Israel Discount Bank Ltd. 'A'	ILS	37	192	-	Mitsubishi HC Capital, Inc.	JPY	800	3,666	0.01
Mizrahi Tefahot Bank Ltd.	ILS	6	197	-	Mitsubishi UFJ Financial Group, Inc.	JPY	1,800	9,584	0.02
Nice Ltd.	ILS	1	192	-	Mitsui & Co. Ltd.	JPY	100	2,189	-
Teva Pharmaceutical Industries Ltd., ADR	USD	30	229	-	Mitsui Fudosan Co. Ltd.	JPY	700	14,963	0.03
			2,691	0.01	Mizuho Financial Group, Inc.	JPY	60	678	-
ITALY					Murata Manufacturing Co. Ltd.	JPY	200	10,792	0.02
Assicurazioni Generali SpA	EUR	28	444	-	Nippon Steel Corp.	JPY	100	1,388	-
Atlantia SpA	EUR	14	326	-	Nippon Telegraph & Telephone Corp.	JPY	1,200	34,358	0.07
Banca Mediolanum SpA	EUR	9,158	59,317	0.12	Nissan Motor Co. Ltd.	JPY	200	775	-
CNH Industrial NV	EUR	29	330	-	NTT Data Corp.	JPY	7,800	106,914	0.22
					Olympus Corp.	JPY	9,500	189,833	0.39

Multi-Asset Global Income Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Omron Corp.	JPY	100	5,032	0.01	Shell plc	GBP	270	7,031	0.01
ORIX Corp.	JPY	2,500	41,538	0.08	Shell plc	USD	166	8,632	0.02
Otsuka Holdings Co. Ltd.	JPY	200	7,069	0.01	Universal Music Group NV	EUR	3,325	65,475	0.13
Panasonic Holdings Corp.	JPY	1,000	8,007	0.02	Wolters Kluwer NV	EUR	12	1,154	-
Pola Orbis Holdings, Inc.	JPY	100	1,223	-				253,201	0.51
Recruit Holdings Co. Ltd.	USD	375	2,157	-	NEW ZEALAND				
Recruit Holdings Co. Ltd.	JPY	300	8,728	0.02	Auckland International Airport Ltd.	NZD	23	103	-
Renesas Electronics Corp.	JPY	500	4,492	0.01	Fisher & Paykel Healthcare Corp. Ltd.	NZD	14	173	-
Seven & i Holdings Co. Ltd.	USD	72	1,387	-	Meridian Energy Ltd.	NZD	36	105	-
Seven & i Holdings Co. Ltd.	JPY	300	11,577	0.02	Xero Ltd.	AUD	5	263	-
Shimadzu Corp.	JPY	3,700	116,139	0.24				644	-
Shiseido Co. Ltd.	USD	44	1,749	-	NORWAY				
SMC Corp.	USD	166	3,636	0.01	Aker BP ASA, SDR	SEK	12	390	-
SoftBank Corp.	JPY	100	1,105	-	DNB Bank ASA	NOK	897	15,912	0.03
SoftBank Group Corp., ADR	USD	110	2,091	-	Equinor ASA	NOK	733	25,455	0.05
SoftBank Group Corp.	JPY	100	3,816	0.01	Gjensidige Forsikring ASA	NOK	6	121	-
Sony Group Corp., ADR	USD	47	3,765	0.01	Mowi ASA	NOK	12	273	-
Sony Group Corp.	JPY	300	24,039	0.05	Norsk Hydro ASA	NOK	43	237	-
Stanley Electric Co. Ltd.	JPY	200	3,245	0.01	Orkla ASA	NOK	19	151	-
Sumitomo Corp.	JPY	700	9,496	0.02	Salmar ASA	NOK	3,082	216,485	0.44
Sumitomo Electric Industries Ltd.	JPY	100	1,094	-	Storebrand ASA	NOK	1,207	8,543	0.02
Sumitomo Mitsui Financial Group, Inc.	JPY	100	2,952	0.01	Yara International ASA	NOK	5	208	-
Sumitomo Mitsui Trust Holdings, Inc.	JPY	200	6,133	0.01				267,775	0.54
Sumitomo Rubber Industries Ltd.	JPY	300	2,543	0.01	PORTUGAL				
Suzuki Motor Corp.	JPY	200	6,231	0.01	EDP - Energias de Portugal SA	EUR	6,589	30,433	0.06
Taiheiyo Cement Corp.	JPY	3,000	44,426	0.09	Galp Energia SGPS SA	EUR	14	163	-
Taiyo Yuden Co. Ltd.	JPY	3,400	114,257	0.23	Jeronimo Martins SGPS SA	EUR	7	151	-
Takeda Pharmaceutical Co. Ltd.	JPY	100	2,797	0.01				30,747	0.06
TechnoPro Holdings, Inc.	JPY	400	7,920	0.02	RUSSIA				
THK Co. Ltd.	JPY	200	3,709	0.01	Sberbank of Russia PJSC	USD	32,130	3	-
Tokio Marine Holdings, Inc.	JPY	300	17,363	0.04				3	-
Tosoh Corp.	JPY	100	1,233	-	SINGAPORE				
Toyota Motor Corp., ADR	USD	39	5,948	0.01	BOC Aviation Ltd., Reg. S	HKD	6,300	52,680	0.11
Toyota Motor Corp.	JPY	1,500	22,904	0.05	DBS Group Holdings Ltd.	SGD	4,831	102,432	0.21
Welcia Holdings Co. Ltd.	JPY	100	1,997	-	Genting Singapore Ltd.	SGD	100	52	-
Z Holdings Corp.	JPY	1,300	3,749	0.01	Oversea-Chinese Banking Corp. Ltd.	SGD	100	815	-
			1,175,848	2.39	Sea Ltd., ADR	USD	12	795	-
KAZAKHSTAN					United Overseas Bank Ltd.	SGD	700	13,104	0.03
Halyk Savings Bank of Kazakhstan JSC, Reg. S, GDR	USD	3,826	37,839	0.08	Wilmar International Ltd.	SGD	3,600	10,417	0.02
			37,839	0.08				180,295	0.37
NETHERLANDS					SOUTH KOREA				
ABN AMRO Bank NV, Reg. S, CVA	EUR	12	132	-	KT Corp.	KRW	186	5,201	0.01
Adyen NV, Reg. S	EUR	3	4,297	0.01	NAVER Corp.	KRW	30	5,518	0.01
Akzo Nobel NV	EUR	126	7,949	0.02	Samsung Electronics Co. Ltd.	KRW	2,605	113,736	0.23
ASML Holding NV	EUR	244	113,727	0.23				124,455	0.25
EQT AB	SEK	6	121	-	SPAIN				
Heineken Holding NV	EUR	3	217	-	ACS Actividades de Construccion y Servicios SA	EUR	8	191	-
Heineken NV	EUR	9	821	-	Aena SME SA, Reg. S	EUR	3	372	-
ING Groep NV	EUR	1,645	15,945	0.03	Amadeus IT Group SA 'A'	EUR	108	5,859	0.01
Just Eat Takeaway.com NV, Reg. S	EUR	15	230	-	Banco Bilbao Vizcaya Argentaria SA	EUR	217	959	-
Koninklijke Ahold Delhaize NV	EUR	38	977	-	Banco Santander SA	EUR	735	2,024	0.01
Koninklijke DSM NV	EUR	5	698	-	CaixaBank SA	EUR	106	361	-
Koninklijke KPN NV	EUR	97	342	-	Cellnex Telecom SA, Reg. S	EUR	27	1,020	-
Koninklijke Philips NV	EUR	438	9,223	0.02	Enagas SA	EUR	7	154	-
NN Group NV	EUR	7	313	-	Endesa SA	EUR	9	167	-
NXP Semiconductors NV	USD	93	13,555	0.03	Ferrovial SA	EUR	14	345	-
Prosus NV	EUR	37	2,362	0.01	Grifols SA	EUR	8	152	-
					Iberdrola SA	EUR	211	2,170	0.01

Multi-Asset Global Income Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Industria de Diseno Textil SA	EUR	37	822	-	Swatch Group AG (The)	CHF	1	233	-
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros	EUR	36,984	47,925	0.10	Swiss Life Holding AG	CHF	1	479	-
Red Electrica Corp. SA	EUR	12	226	-	Swiss Prime Site AG	CHF	2	174	-
Repsol SA	EUR	31	454	-	Swiss Re AG	CHF	11	842	-
Siemens Gamesa Renewable Energy SA	EUR	8	149	-	TE Connectivity Ltd.	USD	268	29,614	0.06
Telefonica SA	EUR	126	635	-	Temenos AG	CHF	2	169	-
			63,985	0.13	UBS Group AG	CHF	127	2,018	0.01
					Vifor Pharma AG	CHF	1	179	-
					Zurich Insurance Group AG	CHF	274	117,714	0.24
								480,171	0.98
SWEDEN					TAIWAN				
Alfa Laval AB	SEK	9	214	-	Chailease Holding Co. Ltd.	TWD	20,766	144,276	0.29
Assa Abloy AB 'B'	SEK	38	801	-	King Yuan Electronics Co. Ltd.	TWD	39,000	52,034	0.11
Atlas Copco AB 'A'	SEK	96	889	-	Taiwan Semiconductor Manufacturing Co. Ltd.	TWD	19,000	300,225	0.61
Atlas Copco AB 'B'	SEK	44	362	-	Vanguard International Semiconductor Corp.	TWD	6,000	15,339	0.03
Autoliv, Inc., SDR	SEK	82	5,758	0.01				511,874	1.04
Boliden AB	SEK	7	222	-	UNITED KINGDOM				
Elekta AB 'B'	SEK	779	5,362	0.01	3i Group plc	GBP	27	357	-
Epiroc AB 'A'	SEK	18	274	-	Admiral Group plc	GBP	5	136	-
Epiroc AB 'B'	SEK	13	172	-	Anglo American plc	GBP	46	1,637	-
Essity AB 'B'	SEK	15	388	-	Aptiv plc	USD	8	698	-
Evolution AB, Reg. S	SEK	4	356	-	Ashtead Group plc	GBP	232	9,566	0.02
H & M Hennes & Mauritz AB 'B'	SEK	20	236	-	ASOS plc	GBP	236	2,350	0.01
Hexagon AB 'B'	SEK	91	931	0.01	Associated British Foods plc	GBP	10	191	-
Investor AB 'B'	SEK	61	990	0.01	AstraZeneca plc, ADR	USD	994	65,008	0.13
Kinnevik AB 'B'	SEK	4	64	-	AstraZeneca plc	GBP	1,271	165,401	0.34
L E Lundbergforetagen AB 'B'	SEK	1	40	-	Auto Trader Group plc, Reg. S	GBP	23	153	-
Nibe Industrier AB 'B'	SEK	32	236	-	AVEVA Group plc	GBP	1	27	-
Nordea Bank Abp	SEK	106	928	-	Aviva plc	GBP	115	559	-
Sandvik AB	SEK	40	639	-	BAE Systems plc	GBP	150	1,510	-
Skandinaviska Enskilda Banken AB 'A'	SEK	38	370	-	Barclays plc	GBP	538	984	-
Skanska AB 'B'	SEK	10	149	-	Barratt Developments plc	GBP	17	93	-
SKF AB 'B'	SEK	11	159	-	Berkeley Group Holdings plc	GBP	2	89	-
Svenska Cellulosa AB SCA 'B'	SEK	33	490	-	BP plc	GBP	709	3,353	0.01
Svenska Handelsbanken AB 'A'	SEK	983	8,365	0.02	Bridgepoint Group plc, Reg. S	GBP	6,563	19,377	0.04
Swedbank AB 'A'	SEK	22	276	-	British American Tobacco plc	GBP	82	3,511	0.01
Swedish Match AB	SEK	64	649	-	British Land Co. plc (The), REIT	GBP	23	124	-
Telefonaktiebolaget LM Ericsson 'B'	SEK	1,695	12,538	0.03	BT Group plc	GBP	205	466	-
Telia Co. AB	SEK	50	191	-	Bunzl plc	GBP	182	5,955	0.01
Volvo AB 'B'	SEK	51	778	-	Burberry Group plc	GBP	34	670	-
			42,827	0.09	Close Brothers Group plc	GBP	182	2,237	0.01
SWITZERLAND					Compass Group plc	GBP	742	15,009	0.03
ABB Ltd.	CHF	538	14,104	0.03	Croda International plc	GBP	4	309	-
Alcon, Inc.	CHF	96	6,615	0.01	Diageo plc	GBP	728	31,174	0.06
Bary Callebaut AG	CHF	4	8,925	0.02	Direct Line Insurance Group plc	GBP	1,553	4,763	0.01
Cie Financiere Richemont SA	CHF	22	2,297	0.01	Dr. Martens plc	GBP	1,064	3,025	0.01
Clariant AG	CHF	4	74	-	Entain plc	GBP	16	241	-
Credit Suisse Group AG	CHF	54	303	-	Experian plc	GBP	34	986	-
EMS-Chemie Holding AG	CHF	1	734	-	Ferguson plc	GBP	8	883	-
Geberit AG	CHF	2	950	-	GlaxoSmithKline plc, ADR	USD	294	12,692	0.03
Holcim Ltd.	CHF	12	503	-	GlaxoSmithKline plc	GBP	179	3,824	0.01
Julius Baer Group Ltd.	CHF	2,905	131,157	0.27	Glencore plc	GBP	356	1,900	0.01
Kuehne + Nagel International AG	CHF	2	471	-	Great Portland Estates plc, REIT	GBP	794	5,576	0.01
Logitech International SA	CHF	7	362	-	Halma plc	GBP	15	360	-
Lonza Group AG	CHF	2	1,053	-	Hargreaves Lansdown plc	GBP	8	75	-
Nestle SA	CHF	704	81,782	0.17	Hikma Pharmaceuticals plc	GBP	3	58	-
Novartis AG	CHF	368	30,946	0.06	HSBC Holdings plc	GBP	714	4,592	0.01
Partners Group Holding AG	CHF	53	46,892	0.10	Imperial Brands plc	GBP	25	557	-
Schindler Holding AG	CHF	1	176	-	Informa plc	GBP	34	217	-
Schindler Holding AG	CHF	1	179	-					
Sika AG	CHF	4	910	-					
Sonova Holding AG	CHF	1	316	-					

Multi-Asset Global Income Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
InterContinental Hotels Group plc	GBP	2,540	133,026	0.27	Agilent Technologies, Inc.	USD	1,360	159,419	0.33
Intertek Group plc	GBP	4	203	-	Air Products and Chemicals, Inc.	USD	75	17,620	0.04
J Sainsbury plc	GBP	48	117	-	Airbnb, Inc. 'A'	USD	12	1,054	-
JD Sports Fashion plc	GBP	60	83	-	Akamai Technologies, Inc.	USD	4	362	-
Johnson Matthey plc	GBP	318	7,370	0.02	Albemarle Corp.	USD	6	1,236	-
Kingfisher plc	GBP	3,656	10,665	0.02	Alexandria Real Estate Equities, Inc., REIT	USD	6	856	-
Land Securities Group plc, REIT	GBP	19	152	-	Align Technology, Inc.	USD	3	701	-
Legal & General Group plc	GBP	129	374	-	Alliegon plc	USD	4	391	-
Lloyds Banking Group plc	GBP	17,642	8,920	0.02	Alliant Energy Corp.	USD	7	408	-
London Stock Exchange Group plc	GBP	12	1,109	-	Allstate Corp. (The)	USD	13	1,620	-
M&G plc	GBP	31	72	-	Ally Financial, Inc.	USD	9	296	-
Melrose Industries plc	GBP	5,417	9,601	0.02	Alnylam Pharmaceuticals, Inc.	USD	4	575	-
Mondi plc	GBP	13	226	-	Alphabet, Inc. 'A'	USD	10	21,578	0.05
National Grid plc	GBP	1,019	13,097	0.03	Alphabet, Inc. 'C'	USD	10	21,721	0.05
NatWest Group plc	GBP	148	387	-	Altria Group, Inc.	USD	67	2,790	0.01
Next plc	GBP	111	7,783	0.02	Amazon.com, Inc.	USD	325	33,650	0.07
Novocure Ltd.	USD	1	70	-	Amcor plc	USD	40	495	-
Ocado Group plc	GBP	11	101	-	Ameren Corp.	USD	400	35,984	0.07
Pearson plc	GBP	21	190	-	American Electric Power Co., Inc.	USD	15	1,435	-
Pentair plc	USD	8	358	-	American Express Co.	USD	137	18,472	0.04
Persimmon plc	GBP	4,331	96,928	0.20	American Financial Group, Inc.	USD	2	270	-
Prudential plc	GBP	79	962	-	American International Group, Inc.	USD	37	1,839	0.01
Reckitt Benckiser Group plc	GBP	23	1,716	0.01	American Tower Corp., REIT	USD	1,134	287,231	0.59
RELX plc	GBP	7,882	211,623	0.43	American Water Works Co., Inc.	USD	6	874	-
Rentokil Initial plc	GBP	50	285	-	Ameriprise Financial, Inc.	USD	5	1,164	-
Rio Tinto plc	GBP	45	2,674	0.01	AmerisourceBergen Corp.	USD	5	708	-
Rolls-Royce Holdings plc	GBP	208	208	-	AMETEK, Inc.	USD	9	983	-
Sage Group plc (The)	GBP	29	221	-	Amgen, Inc.	USD	21	5,080	0.01
Schroders plc	GBP	4	128	-	Amphenol Corp. 'A'	USD	4,684	297,340	0.61
Segro plc, REIT	GBP	30	353	-	Analog Devices, Inc.	USD	19	2,727	0.01
Severn Trent plc	GBP	6	197	-	Annaly Capital Management, Inc., REIT	USD	55	321	-
Smith & Nephew plc	GBP	19	264	-	ANSYS, Inc.	USD	4	946	-
Smiths Group plc	GBP	12	204	-	Aon plc 'A'	USD	133	35,351	0.07
Spirax-Sarco Engineering plc	GBP	2	235	-	Apollo Global Management, Inc.	USD	13	615	-
SSE plc	GBP	43	844	-	Apple, Inc.	USD	3,740	505,050	1.03
St James's Place plc	GBP	7	92	-	Applied Materials, Inc.	USD	213	19,050	0.04
Standard Chartered plc	GBP	719	5,330	0.01	Aramark	USD	6	180	-
Taylor Wimpey plc	GBP	101	140	-	Arch Capital Group Ltd.	USD	10	444	-
Tesco plc	GBP	258	792	-	Archer-Daniels-Midland Co.	USD	21	1,608	-
THG plc	GBP	409	400	-	Arista Networks, Inc.	USD	9	834	-
Unilever plc	EUR	36	1,620	-	Arthur J Gallagher & Co.	USD	9	1,457	-
Unilever plc	GBP	571	25,700	0.05	Assurant, Inc.	USD	2	337	-
United Utilities Group plc	GBP	18	223	-	AT&T, Inc.	USD	4,785	99,959	0.21
Vodafone Group plc, ADR	USD	744	11,472	0.02	Atmos Energy Corp.	USD	196	21,738	0.05
Vodafone Group plc	GBP	1,015	1,561	-	Autodesk, Inc.	USD	8	1,376	-
WPP plc	GBP	961	9,505	0.02	Automatic Data Processing, Inc.	USD	138	29,027	0.06
			938,274	1.91	AutoZone, Inc.	USD	1	2,120	0.01
UNITED STATES OF AMERICA					Avalara, Inc.	USD	2	137	-
3M Co.	USD	20	2,548	0.01	AvalonBay Communities, Inc., REIT	USD	6	1,159	-
A O Smith Corp.	USD	3	161	-	Avantor, Inc.	USD	11	341	-
Abbott Laboratories	USD	64	6,916	0.02	Avery Dennison Corp.	USD	189	30,361	0.06
AbbVie, Inc.	USD	3,462	526,536	1.07	Baker Hughes Co.	USD	32	959	-
ABIOMED, Inc.	USD	2	499	-	Ball Corp.	USD	427	28,869	0.06
Accenture plc 'A'	USD	1,069	295,220	0.60	Bank of America Corp.	USD	1,278	39,324	0.08
Activision Blizzard, Inc.	USD	26	2,008	0.01	Bank of New York Mellon Corp. (The)	USD	39	1,607	-
Adobe, Inc.	USD	17	6,103	0.01	Baxter International, Inc.	USD	17	1,099	-
Advance Auto Parts, Inc.	USD	3	522	-	Becton Dickinson and Co.	USD	202	50,062	0.10
Advanced Micro Devices, Inc.	USD	60	4,588	0.01	Berkshire Hathaway, Inc. 'B'	USD	47	12,647	0.03
AES Corp. (The)	USD	12	242	-	Best Buy Co., Inc.	USD	6	390	-
Aflac, Inc.	USD	22	1,203	-	Bill.com Holdings, Inc.	USD	3	321	-

Multi-Asset Global Income Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Biogen, Inc.	USD	6	1,210	–	Cognizant Technology Solutions Corp. 'A'	USD	18	1,208	–
BioMarin Pharmaceutical, Inc.	USD	4	330	–	Colgate-Palmolive Co.	USD	167	13,271	0.03
Black Knight, Inc.	USD	7	451	–	Comcast Corp. 'A'	USD	881	34,095	0.07
BlackRock, Inc.	USD	6	3,587	0.01	Conagra Brands, Inc.	USD	11	377	–
Blackstone Group, Inc. (The) 'A'	USD	25	2,194	0.01	ConocoPhillips	USD	50	4,523	0.01
Block, Inc. 'A'	USD	19	1,137	–	Consolidated Edison, Inc.	USD	13	1,236	–
Boeing Co. (The)	USD	22	2,910	0.01	Constellation Brands, Inc. 'A'	USD	6	1,395	–
Booking Holdings, Inc.	USD	1	1,716	0.01	Constellation Energy Corp.	USD	10	581	–
Booz Allen Hamilton Holding Corp.	USD	4	354	–	Cooper Cos., Inc. (The)	USD	3	947	–
BorgWarner, Inc.	USD	6	199	–	Copart, Inc.	USD	10	1,068	–
Boston Properties, Inc., REIT	USD	4	352	–	Corning, Inc.	USD	26	817	–
Boston Scientific Corp.	USD	52	1,933	0.01	Corteva, Inc.	USD	25	1,349	–
Bristol-Myers Squibb Co.	USD	79	6,063	0.01	CoStar Group, Inc.	USD	10	585	–
Broadcom, Inc.	USD	459	221,504	0.45	Costco Wholesale Corp.	USD	56	26,225	0.06
Broadridge Financial Solutions, Inc.	USD	219	30,973	0.06	Coupa Software, Inc.	USD	3	166	–
Brown & Brown, Inc.	USD	4	231	–	CrowdStrike Holdings, Inc. 'A'	USD	8	1,325	–
Brown-Forman Corp. 'B'	USD	8	564	–	Crown Castle International Corp., REIT	USD	160	27,074	0.06
Bunge Ltd.	USD	4	367	–	Crown Holdings, Inc.	USD	4	367	–
Burlington Stores, Inc.	USD	4	551	–	CSX Corp.	USD	83	2,386	0.01
Cadence Design Systems, Inc.	USD	11	1,642	0.01	Cummins, Inc.	USD	299	56,658	0.12
Camden Property Trust, REIT	USD	4	536	–	CVS Health Corp.	USD	49	4,553	0.01
Campbell Soup Co.	USD	13	629	–	Danaher Corp.	USD	1,496	374,150	0.76
Capital One Financial Corp.	USD	19	1,934	0.01	Darden Restaurants, Inc.	USD	4	449	–
Cardinal Health, Inc.	USD	8	421	–	Datadog, Inc. 'A'	USD	9	831	–
Carlyle Group, Inc. (The)	USD	2	62	–	DaVita, Inc.	USD	2	159	–
CarMax, Inc.	USD	5	448	–	Deere & Co.	USD	36	10,610	0.02
Carnival Corp.	USD	15	124	–	Dell Technologies, Inc. 'C'	USD	9	415	–
Carrier Global Corp.	USD	29	1,030	–	DENTSPLY SIRONA, Inc.	USD	6	213	–
Carvana Co.	USD	2	44	–	Devon Energy Corp.	USD	20	1,115	–
Catalent, Inc.	USD	7	737	–	Dexcom, Inc.	USD	20	1,484	–
Caterpillar, Inc.	USD	20	3,546	0.01	Diamondback Energy, Inc.	USD	6	730	–
Cboe Global Markets, Inc.	USD	5	565	–	Digital Realty Trust, Inc., REIT	USD	12	1,559	–
CBRE Group, Inc. 'A'	USD	9	650	–	Discover Financial Services	USD	11	1,014	–
CDW Corp.	USD	5	775	–	DISH Network Corp. 'A'	USD	7	122	–
Celanese Corp.	USD	4	464	–	DocuSign, Inc.	USD	8	453	–
Centene Corp.	USD	20	1,693	0.01	Dollar General Corp.	USD	1,314	321,378	0.66
CenterPoint Energy, Inc.	USD	14	407	–	Dollar Tree, Inc.	USD	8	1,226	–
CF Industries Holdings, Inc.	USD	8	680	–	Dominion Energy, Inc.	USD	31	2,456	0.01
CH Robinson Worldwide, Inc.	USD	5	505	–	Domino's Pizza, Inc.	USD	2	780	–
Charles Schwab Corp. (The)	USD	719	44,060	0.09	Dover Corp.	USD	5	599	–
Charter Communications, Inc. 'A'	USD	5	2,305	0.01	Dow, Inc.	USD	24	1,224	–
Cheniere Energy, Inc.	USD	10	1,335	–	DR Horton, Inc.	USD	12	782	–
Chevron Corp.	USD	72	10,554	0.02	Dropbox, Inc. 'A'	USD	7	145	–
Chipotle Mexican Grill, Inc.	USD	1	1,283	–	DTE Energy Co.	USD	7	886	–
Chubb Ltd.	USD	363	69,573	0.14	Duke Energy Corp.	USD	29	3,082	0.01
Church & Dwight Co., Inc.	USD	10	928	–	Duke Realty Corp., REIT	USD	10	541	–
Cigna Corp.	USD	140	36,996	0.08	DuPont de Nemours, Inc.	USD	18	988	–
Cincinnati Financial Corp.	USD	8	931	–	Dynatrace, Inc.	USD	4	157	–
Cintas Corp.	USD	24	8,858	0.02	Eastman Chemical Co.	USD	4	354	–
Cisco Systems, Inc.	USD	153	6,463	0.01	Eaton Corp. plc	USD	14	1,748	0.01
Citigroup, Inc.	USD	74	3,367	0.01	eBay, Inc.	USD	22	906	–
Citizens Financial Group, Inc.	USD	9	315	–	Ecolab, Inc.	USD	11	1,658	0.01
Citrix Systems, Inc.	USD	7	676	–	Edison International	USD	10	626	–
Clorox Co. (The)	USD	4	559	–	Edwards Lifesciences Corp.	USD	22	2,081	0.01
Cloudflare, Inc. 'A'	USD	7	298	–	Elanco Animal Health, Inc.	USD	19	373	–
CME Group, Inc.	USD	346	70,276	0.14	Electronic Arts, Inc.	USD	13	1,578	–
CMS Energy Corp.	USD	1,286	86,149	0.18	Elevance Health, Inc.	USD	9	4,372	0.01
CNA Financial Corp.	USD	2,452	108,133	0.22	Eli Lilly & Co.	USD	160	51,696	0.11
Coca-Cola Co. (The)	USD	3,772	235,599	0.48	Emerson Electric Co.	USD	20	1,584	–
Cognex Corp.	USD	6	257	–	Enphase Energy, Inc.	USD	5	925	–

Multi-Asset Global Income Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Entegris, Inc.	USD	6	551	-	Healthpeak Properties, Inc., REIT	USD	14	359	-
Entergy Corp.	USD	8	899	-	HEICO Corp.	USD	1	129	-
EOG Resources, Inc.	USD	339	38,371	0.08	HEICO Corp. 'A'	USD	2	207	-
EPAM Systems, Inc.	USD	3	875	-	Henry Schein, Inc.	USD	4	304	-
Equifax, Inc.	USD	93	16,507	0.04	Hershey Co. (The)	USD	4	869	-
Equinix, Inc., REIT	USD	4	2,603	0.01	Hess Corp.	USD	10	1,082	-
Equitable Holdings, Inc.	USD	9	230	-	Hewlett Packard Enterprise Co.	USD	36	472	-
Equity LifeStyle Properties, Inc., REIT	USD	5	354	-	Hilton Worldwide Holdings, Inc.	USD	294	32,314	0.07
Equity Residential, REIT	USD	664	47,496	0.10	Hologic, Inc.	USD	6	417	-
Essential Utilities, Inc.	USD	12	546	-	Home Depot, Inc. (The)	USD	185	49,802	0.10
Essex Property Trust, Inc., REIT	USD	3	779	-	Honeywell International, Inc.	USD	1,583	270,740	0.55
Estee Lauder Cos., Inc. (The) 'A'	USD	761	190,235	0.39	Horizon Therapeutics plc	USD	7	565	-
Etsy, Inc.	USD	4	285	-	Hormel Foods Corp.	USD	8	382	-
Everest Re Group Ltd.	USD	2	553	-	Host Hotels & Resorts, Inc., REIT	USD	20	305	-
Evergy, Inc.	USD	10	650	-	Howmet Aerospace, Inc.	USD	521	15,969	0.03
Eversource Energy	USD	13	1,090	-	HP, Inc.	USD	46	1,515	-
Exact Sciences Corp.	USD	4	155	-	HubSpot, Inc.	USD	2	587	-
Exelon Corp.	USD	32	1,428	-	Humana, Inc.	USD	4	1,880	0.01
Expedia Group, Inc.	USD	6	547	-	Huntington Bancshares, Inc.	USD	13,389	157,990	0.32
Extra Space Storage, Inc., REIT	USD	6	1,024	-	Huntington Ingalls Industries, Inc.	USD	1	216	-
Exxon Mobil Corp.	USD	152	13,131	0.03	IAC/InterActiveCorp	USD	2	151	-
F5, Inc.	USD	3	453	-	IDEX Corp.	USD	4	717	-
FactSet Research Systems, Inc.	USD	2	762	-	IDEXX Laboratories, Inc.	USD	3	1,043	-
Fastenal Co.	USD	21	1,037	-	Illinois Tool Works, Inc.	USD	632	112,882	0.23
FedEx Corp.	USD	8	1,809	0.01	Illumina, Inc.	USD	5	908	-
Fidelity National Financial, Inc.	USD	5	182	-	Incyte Corp.	USD	5	376	-
Fidelity National Information Services, Inc.	USD	401	36,299	0.08	Ingersoll Rand, Inc.	USD	10	416	-
Fifth Third Bancorp	USD	5,786	188,913	0.39	Insulet Corp.	USD	3	647	-
First Republic Bank	USD	6	851	-	Intel Corp.	USD	148	5,449	0.01
FirstEnergy Corp.	USD	13	499	-	Intercontinental Exchange, Inc.	USD	20	1,889	0.01
Fiserv, Inc.	USD	25	2,204	0.01	International Business Machines Corp.	USD	32	4,469	0.01
FleetCor Technologies, Inc.	USD	5	1,020	-	International Flavors & Fragrances, Inc.	USD	9	1,048	-
FMC Corp.	USD	4	425	-	International Paper Co.	USD	10	418	-
Ford Motor Co.	USD	145	1,592	-	Interpublic Group of Cos., Inc. (The)	USD	12	326	-
Fortinet, Inc.	USD	30	1,687	0.01	Intuit, Inc.	USD	378	143,198	0.29
Fortive Corp.	USD	8	427	-	Intuitive Surgical, Inc.	USD	11	2,181	0.01
Fortune Brands Home & Security, Inc.	USD	4	236	-	Invesco Ltd.	USD	1	16	-
Fox Corp. 'A'	USD	9	288	-	Invitation Homes, Inc., REIT	USD	15	529	-
Franklin Resources, Inc.	USD	2	46	-	IQVIA Holdings, Inc.	USD	6	1,286	-
Freeport-McMoRan, Inc.	USD	42	1,236	-	Iron Mountain, Inc., REIT	USD	7	337	-
Garmin Ltd.	USD	4	389	-	J M Smucker Co. (The)	USD	3	392	-
Gartner, Inc.	USD	2	473	-	Jack Henry & Associates, Inc.	USD	2	362	-
Generac Holdings, Inc.	USD	3	621	-	Jacobs Engineering Group, Inc.	USD	4	493	-
General Electric Co.	USD	661	41,061	0.09	JB Hunt Transport Services, Inc.	USD	132	20,438	0.04
General Electric Co.	USD	5	311	-	Johnson & Johnson	USD	356	62,766	0.13
General Mills, Inc.	USD	20	1,492	-	Johnson Controls International plc	USD	23	1,099	-
General Motors Co.	USD	50	1,578	-	JPMorgan Chase & Co.	USD	583	64,870	0.13
Genuine Parts Co.	USD	4	528	-	Juniper Networks, Inc.	USD	10	284	-
Gilead Sciences, Inc.	USD	48	2,957	0.01	Kellogg Co.	USD	7	502	-
Global Payments, Inc.	USD	9	981	-	Keurig Dr Pepper, Inc.	USD	407	14,343	0.03
Globe Life, Inc.	USD	2	193	-	KeyCorp	USD	37	622	-
GoDaddy, Inc. 'A'	USD	8	550	-	Keysight Technologies, Inc.	USD	7	958	-
Goldman Sachs Group, Inc. (The)	USD	75	21,990	0.05	Kimberly-Clark Corp.	USD	101	13,525	0.03
Guidewire Software, Inc.	USD	2	143	-	Kinder Morgan, Inc.	USD	69	1,162	-
Halliburton Co.	USD	24	774	-	KKR & Co., Inc.	USD	16	722	-
Hartford Financial Services Group, Inc. (The)	USD	316	20,164	0.04	KLA Corp.	USD	26	8,165	0.02
Hasbro, Inc.	USD	3	246	-	Knight-Swift Transportation Holdings, Inc.	USD	4	182	-
HCA Healthcare, Inc.	USD	8	1,336	-	Kraft Heinz Co. (The)	USD	25	952	-
					Kroger Co. (The)	USD	25	1,187	-
					L3Harris Technologies, Inc.	USD	6	1,421	-

Multi-Asset Global Income Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Laboratory Corp. of America Holdings	USD	4	944	-	Netflix, Inc.	USD	17	2,906	0.01
Lam Research Corp.	USD	5	2,081	0.01	Neurocrine Biosciences, Inc.	USD	2	194	-
Las Vegas Sands Corp.	USD	382	12,304	0.03	Newell Brands, Inc.	USD	11	207	-
Lear Corp.	USD	1	123	-	Newmont Corp.	USD	32	1,952	0.01
Leidos Holdings, Inc.	USD	4	396	-	News Corp. 'A'	USD	11	166	-
Lennar Corp. 'A'	USD	7	481	-	NextEra Energy Partners LP	USD	1,824	133,499	0.27
Lennox International, Inc.	USD	1	202	-	NextEra Energy, Inc.	USD	2,780	212,781	0.43
Liberty Broadband Corp. 'C'	USD	9	1,022	-	NIKE, Inc. 'B'	USD	169	17,074	0.04
Liberty Media Corp-Liberty Formula One 'C'	USD	16	1,008	-	NiSource, Inc.	USD	20	588	-
Lincoln National Corp.	USD	4	182	-	Nordson Corp.	USD	2	399	-
Linde plc	USD	142	40,248	0.08	Norfolk Southern Corp.	USD	8	1,796	0.01
Live Nation Entertainment, Inc.	USD	12	976	-	Northern Trust Corp.	USD	5	479	-
LKQ Corp.	USD	6	290	-	NortonLifeLock, Inc.	USD	18	397	-
Lockheed Martin Corp.	USD	9	3,781	0.01	NRG Energy, Inc.	USD	7	265	-
Loews Corp.	USD	5	292	-	Nucor Corp.	USD	8	822	-
Lowe's Cos., Inc.	USD	24	4,126	0.01	NVIDIA Corp.	USD	88	13,225	0.03
Lucid Group, Inc.	USD	11	183	-	Occidental Petroleum Corp.	USD	38	2,240	0.01
Lululemon Athletica, Inc.	USD	4	1,090	-	Okta, Inc.	USD	4	353	-
Lumen Technologies, Inc.	USD	17	188	-	Old Dominion Freight Line, Inc.	USD	83	20,762	0.04
LyondellBasell Industries NV 'A'	USD	7	606	-	Omnicom Group, Inc.	USD	6	376	-
M&T Bank Corp.	USD	8	1,252	-	ON Semiconductor Corp.	USD	10	495	-
Marathon Petroleum Corp.	USD	21	1,754	0.01	ONEOK, Inc.	USD	15	836	-
MarketAxess Holdings, Inc.	USD	1	259	-	Oracle Corp.	USD	60	4,112	0.01
Marriott International, Inc. 'A'	USD	74	9,916	0.02	O'Reilly Automotive, Inc.	USD	2	1,264	-
Marsh & McLennan Cos., Inc.	USD	446	68,421	0.14	Otis Worldwide Corp.	USD	262	18,154	0.04
Martin Marietta Materials, Inc.	USD	2	586	-	Owens Corning	USD	3	221	-
Marvell Technology, Inc.	USD	40	1,715	0.01	PACCAR, Inc.	USD	12	978	-
Masco Corp.	USD	8	396	-	Packaging Corp. of America	USD	6	819	-
Masimo Corp.	USD	2	264	-	Palo Alto Networks, Inc.	USD	3	1,452	-
Mastercard, Inc. 'A'	USD	30	9,325	0.02	Parker-Hannifin Corp.	USD	5	1,211	-
Match Group, Inc.	USD	8	546	-	Paychex, Inc.	USD	11	1,258	-
McCormick & Co., Inc. (Non-Voting)	USD	126	10,749	0.02	Paycom Software, Inc.	USD	2	552	-
McDonald's Corp.	USD	192	47,341	0.10	PayPal Holdings, Inc.	USD	40	2,714	0.01
McKesson Corp.	USD	6	1,953	0.01	Peloton Interactive, Inc. 'A'	USD	10	89	-
Medical Properties Trust, Inc., REIT	USD	14	218	-	PepsiCo, Inc.	USD	846	141,214	0.29
Medtronic plc	USD	237	21,209	0.04	PerkinElmer, Inc.	USD	3	424	-
Merck & Co., Inc.	USD	92	8,481	0.02	Pfizer, Inc.	USD	200	10,264	0.02
Meta Platforms, Inc. 'A'	USD	84	13,427	0.03	PG&E Corp.	USD	30	294	-
MetLife, Inc.	USD	2,638	162,422	0.33	Philip Morris International, Inc.	USD	382	37,627	0.08
Mettler-Toledo International, Inc.	USD	1	1,133	-	Phillips 66	USD	16	1,328	-
MGM Resorts International	USD	13	370	-	Pinterest, Inc. 'A'	USD	19	348	-
Microchip Technology, Inc.	USD	304	17,249	0.04	Pioneer Natural Resources Co.	USD	8	1,796	0.01
Micron Technology, Inc.	USD	41	2,232	0.01	PNC Financial Services Group, Inc. (The)	USD	13	1,991	0.01
Microsoft Corp.	USD	2,729	695,104	1.42	Pool Corp.	USD	2	690	-
Mid-America Apartment Communities, Inc., REIT	USD	4	689	-	PPG Industries, Inc.	USD	9	1,028	-
Moderna, Inc.	USD	12	1,651	0.01	PPL Corp.	USD	18	485	-
Mohawk Industries, Inc.	USD	2	243	-	Principal Financial Group, Inc.	USD	6	394	-
Molina Healthcare, Inc.	USD	2	558	-	Procter & Gamble Co. (The)	USD	86	12,206	0.03
Molson Coors Beverage Co. 'B'	USD	4	218	-	Progressive Corp. (The)	USD	182	20,755	0.04
Mondelez International, Inc. 'A'	USD	858	53,153	0.11	Prologis, Inc., REIT	USD	27	3,124	0.01
MongoDB, Inc.	USD	2	515	-	Prudential Financial, Inc.	USD	13	1,224	-
Monolithic Power Systems, Inc.	USD	477	182,667	0.37	PTC, Inc.	USD	5	526	-
Monster Beverage Corp.	USD	13	1,194	-	Public Service Enterprise Group, Inc.	USD	18	1,124	-
Moody's Corp.	USD	5	1,347	-	Public Storage, REIT	USD	5	1,554	-
Morgan Stanley	USD	535	40,098	0.08	PulteGroup, Inc.	USD	7	273	-
Mosaic Co. (The)	USD	10	473	-	Qorvo, Inc.	USD	3	280	-
Motorola Solutions, Inc.	USD	5	1,036	-	QUALCOMM, Inc.	USD	153	19,278	0.04
MSCI, Inc.	USD	3	1,203	-	Quest Diagnostics, Inc.	USD	3	406	-
Nasdaq, Inc.	USD	3	454	-	Raymond James Financial, Inc.	USD	6	525	-
NetApp, Inc.	USD	5	324	-	Raytheon Technologies Corp.	USD	53	4,936	0.01

Multi-Asset Global Income Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Realty Income Corp., REIT	USD	18	1,231	-	T-Mobile US, Inc.	USD	30	4,008	0.01
Regency Centers Corp., REIT	USD	5	295	-	Tractor Supply Co.	USD	75	14,509	0.03
Regeneron Pharmaceuticals, Inc.	USD	3	1,761	0.01	Trade Desk, Inc. (The) 'A'	USD	17	690	-
Regions Financial Corp.	USD	20	367	-	Tradeweb Markets, Inc. 'A'	USD	2	138	-
Republic Services, Inc.	USD	6	776	-	Trane Technologies plc	USD	65	8,345	0.02
ResMed, Inc.	USD	4	848	-	TransDigm Group, Inc.	USD	2	1,033	-
RingCentral, Inc. 'A'	USD	2	104	-	TransUnion	USD	7	548	-
Robert Half International, Inc.	USD	3	221	-	Travelers Cos., Inc. (The)	USD	8	1,320	-
Roche Holding AG	CHF	116	38,363	0.08	Trimble, Inc.	USD	10	579	-
Rockwell Automation, Inc.	USD	39	7,647	0.02	Truist Financial Corp.	USD	53	2,441	0.01
Roku, Inc.	USD	3	245	-	Twilio, Inc. 'A'	USD	5	411	-
Rollins, Inc.	USD	6	209	-	Twitter, Inc.	USD	26	967	-
Roper Technologies, Inc.	USD	489	190,646	0.39	Tyler Technologies, Inc.	USD	1	329	-
Ross Stores, Inc.	USD	482	33,624	0.07	Tyson Foods, Inc. 'A'	USD	10	858	-
Royal Caribbean Cruises Ltd.	USD	6	203	-	Uber Technologies, Inc.	USD	48	969	-
RPM International, Inc.	USD	192	14,972	0.03	UDR, Inc., REIT	USD	6	274	-
S&P Global, Inc.	USD	67	22,308	0.05	UGI Corp.	USD	6	231	-
Salesforce, Inc.	USD	35	5,675	0.01	Ulta Beauty, Inc.	USD	3	1,144	-
SBA Communications Corp., REIT	USD	3	958	-	Union Pacific Corp.	USD	217	45,613	0.09
Schlumberger NV	USD	53	1,937	0.01	United Parcel Service, Inc. 'B'	USD	244	43,532	0.09
Seagate Technology Holdings plc	USD	5	351	-	United Rentals, Inc.	USD	2	476	-
Seagen, Inc.	USD	4	710	-	UnitedHealth Group, Inc.	USD	1,135	582,187	1.19
Sealed Air Corp.	USD	367	21,176	0.04	Universal Health Services, Inc. 'B'	USD	2	201	-
SEI Investments Co.	USD	4	213	-	US Bancorp	USD	57	2,562	0.01
Sempra Energy	USD	11	1,655	0.01	Vail Resorts, Inc.	USD	1	216	-
Sensata Technologies Holding plc	USD	5	204	-	Valero Energy Corp.	USD	16	1,730	0.01
ServiceNow, Inc.	USD	7	3,236	0.01	Veeva Systems, Inc. 'A'	USD	4	775	-
Sherwin-Williams Co. (The)	USD	783	172,229	0.35	Ventas, Inc., REIT	USD	14	716	-
Simon Property Group, Inc., REIT	USD	10	943	-	VeriSign, Inc.	USD	3	500	-
Skyworks Solutions, Inc.	USD	5	456	-	Verisk Analytics, Inc.	USD	5	850	-
Snap, Inc. 'A'	USD	60	782	-	Verizon Communications, Inc.	USD	147	7,443	0.02
Snap-on, Inc.	USD	2	391	-	Vertex Pharmaceuticals, Inc.	USD	8	2,227	0.01
Snowflake, Inc. 'A'	USD	9	1,243	-	VF Corp.	USD	12	521	-
SolarEdge Technologies, Inc.	USD	2	524	-	ViacomCBS, Inc. 'B'	USD	24	585	-
Southern Co. (The)	USD	39	2,760	0.01	Viatis, Inc.	USD	30	315	-
Southwest Airlines Co.	USD	15	525	-	VICI Properties, Inc., REIT	USD	34	1,005	-
Splunk, Inc.	USD	4	350	-	Visa, Inc. 'A'	USD	2,454	475,291	0.97
SS&C Technologies Holdings, Inc.	USD	6	344	-	Vistra Corp.	USD	10	228	-
Stanley Black & Decker, Inc.	USD	5	519	-	VMware, Inc. 'A'	USD	9	1,023	-
Starbucks Corp.	USD	3,158	237,482	0.48	Vornado Realty Trust, REIT	USD	5	141	-
State Street Corp.	USD	2,023	122,837	0.25	Vulcan Materials Co.	USD	3	419	-
Steel Dynamics, Inc.	USD	6	388	-	W R Berkley Corp.	USD	3	201	-
STERIS plc	USD	3	617	-	Walgreens Boots Alliance, Inc.	USD	24	938	-
Stryker Corp.	USD	1,343	261,791	0.53	Walmart, Inc.	USD	257	31,048	0.06
Sun Communities, Inc., REIT	USD	3	477	-	Walt Disney Co. (The)	USD	327	30,385	0.06
SVB Financial Group	USD	2	757	-	Warner Bros Discovery, Inc.	USD	60	770	-
Synchrony Financial	USD	14	382	-	Warner Music Group Corp. 'A'	USD	2,096	50,325	0.10
Synopsys, Inc.	USD	6	1,813	0.01	Waste Management, Inc.	USD	13	1,964	0.01
Sysco Corp.	USD	18	1,502	-	Waters Corp.	USD	2	655	-
Take-Two Interactive Software, Inc.	USD	4	487	-	Wayfair, Inc. 'A'	USD	1	45	-
Target Corp.	USD	18	2,477	0.01	WEC Energy Group, Inc.	USD	243	24,300	0.05
Teladoc Health, Inc.	USD	4	129	-	Wells Fargo & Co.	USD	1,040	40,092	0.08
Teledyne Technologies, Inc.	USD	2	737	-	Welltower, Inc., REIT	USD	14	1,163	-
Teleflex, Inc.	USD	1	251	-	West Pharmaceutical Services, Inc.	USD	2	594	-
Teradyne, Inc.	USD	5	443	-	Western Digital Corp.	USD	8	352	-
Tesla, Inc.	USD	31	20,886	0.04	Western Union Co. (The)	USD	12	196	-
Texas Instruments, Inc.	USD	856	129,487	0.27	Westinghouse Air Brake Technologies Corp.	USD	7	563	-
Textron, Inc.	USD	7	411	-	Westrock Co.	USD	12	472	-
Thermo Fisher Scientific, Inc.	USD	135	72,035	0.15	Weyerhaeuser Co., REIT	USD	32	1,043	-
TJX Cos., Inc. (The)	USD	47	2,624	0.01	Whirlpool Corp.	USD	1	152	-

Multi-Asset Global Income Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
Williams Cos., Inc. (The)	USD	42	1,315	-
Willis Towers Watson plc	USD	3	593	-
Wix.com Ltd.	USD	1	63	-
Workday, Inc. 'A'	USD	8	1,116	-
WP Carey, Inc., REIT	USD	5	419	-
WW Grainger, Inc.	USD	1	451	-
Wynn Resorts Ltd.	USD	2	111	-
Xcel Energy, Inc.	USD	17	1,198	-
Xylem, Inc.	USD	5	385	-
Yum! Brands, Inc.	USD	185	20,848	0.04
Zebra Technologies Corp. 'A'	USD	2	582	-
Zendesk, Inc.	USD	4	297	-
Zillow Group, Inc. 'C'	USD	4	125	-
Zimmer Biomet Holdings, Inc.	USD	8	828	-
Zoetis, Inc.	USD	238	40,819	0.08
Zoom Video Communications, Inc. 'A'	USD	9	962	-
Zscaler, Inc.	USD	2	294	-
			11,267,525	22.93
Total Equities			17,935,477	36.50
Total Transferable securities and money market instruments admitted to an official exchange listing			33,896,883	68.98
Transferable securities and money market instruments dealt in on another regulated market				
Bonds				
AUSTRALIA				
CSL Finance plc, Reg. S 4.25% 27/04/2032	USD	75,000	73,293	0.15
South32 Treasury Ltd., 144A 4.35% 14/04/2032	USD	95,000	88,774	0.18
Transurban Finance Co. Pty. Ltd., 144A 2.45% 16/03/2031	USD	90,000	73,811	0.15
Woodside Finance Ltd., 144A 4.5% 04/03/2029	USD	74,000	71,305	0.14
			307,183	0.62
BERMUDA				
Bellemeade Re Ltd., FRN 'M1B', 144A 2.734% 26/01/2032	USD	150,000	145,465	0.30
			145,465	0.30
BRAZIL				
Globo Comunicacao e Participacoes SA, Reg. S 5.5% 14/01/2032	USD	200,000	157,725	0.32
			157,725	0.32
CANADA				
Canada Government Real Return Bond 4% 01/12/2031	CAD	211,000	337,262	0.69
Rogers Communications, Inc., 144A 3.2% 15/03/2027	USD	110,000	104,081	0.21
			441,343	0.90
CHILE				
AES Andes SA, Reg. S, FRN 6.35% 07/10/2079	USD	200,000	182,125	0.37
Agrosuper SA, Reg. S 4.6% 20/01/2032	USD	200,000	172,339	0.35
VTR Comunicaciones SpA, Reg. S 4.375% 15/04/2029	USD	200,000	135,366	0.28
			489,830	1.00
JAPAN				
Japan Treasury Bill 0% 26/09/2022	JPY	315,000,000	2,318,742	4.72
			2,318,742	4.72

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
MALAYSIA				
Malaysia Government Bond 3.844% 15/04/2033	MYR	245,000	52,043	0.11
Malaysia Government Bond 4.642% 07/11/2033	MYR	268,000	60,919	0.12
Malaysia Government Bond 4.065% 15/06/2050	MYR	932,000	182,853	0.37
			295,815	0.60
MEXICO				
Metalsa SA de CV, 144A 3.75% 04/05/2031	USD	150,000	106,118	0.22
			106,118	0.22
PUERTO RICO				
Commonwealth of Puerto Rico 5.25% 01/07/2023	USD	8,085	8,176	0.01
Commonwealth of Puerto Rico 0% 01/07/2024	USD	3,723	3,409	0.01
Commonwealth of Puerto Rico 5.375% 01/07/2025	USD	8,062	8,371	0.02
Commonwealth of Puerto Rico 5.625% 01/07/2027	USD	7,989	8,489	0.02
Commonwealth of Puerto Rico 5.625% 01/07/2029	USD	7,860	8,408	0.02
Commonwealth of Puerto Rico 0% 01/07/2033	USD	9,316	5,247	0.01
Commonwealth of Puerto Rico, FRN 0% 01/11/2043	USD	251,663	125,517	0.25
			167,617	0.34
THAILAND				
Bangkok Bank PCL, Reg. S, FRN 3.733% 25/09/2034	USD	200,000	176,275	0.36
Thailand Government Bond 2% 17/12/2031	THB	10,580,000	279,832	0.57
			456,107	0.93
UNITED STATES OF AMERICA				
Albertsons Cos., Inc., 144A 7.5% 15/03/2026	USD	120,000	118,412	0.24
Applebee's Funding LLC, Series 2019- 1A 'A2', 144A 4.194% 05/06/2049	USD	99,000	96,133	0.20
Banc of America Commercial Mortgage Trust, FRN, Series 2016- UB10 'C' 4.847% 15/07/2049	USD	70,000	66,878	0.14
Bank of America Corp., FRN 2.687% 22/04/2032	USD	75,000	63,120	0.13
Bank of America Corp., FRN 2.299% 21/07/2032	USD	75,000	60,700	0.12
Bayview Opportunity Master Fund IVa Trust, FRN, Series 2017-SPL5 'A', 144A 3.5% 28/06/2057	USD	26,627	26,447	0.05
BellRing Brands, Inc., 144A 7% 15/03/2030	USD	20,000	18,700	0.04
Benchmark Mortgage Trust, FRN, Series 2018-B1 'C' 4.105% 15/01/2051	USD	185,000	167,563	0.34
BINOM Securitization Trust, FRN 'M1', 144A 3.449% 25/06/2056	USD	100,000	83,022	0.17
Cano Health LLC, 144A 6.25% 01/10/2028	USD	60,000	49,483	0.10
Capital One Financial Corp., FRN 3.273% 01/03/2030	USD	60,000	53,015	0.11
Capital Projects Finance Authority 4% 01/10/2024	USD	161,000	155,550	0.32
CCO Holdings LLC, 144A 5.375% 01/06/2029	USD	10,000	9,021	0.02
CCO Holdings LLC, 144A 4.75% 01/03/2030	USD	55,000	47,194	0.10

Multi-Asset Global Income Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets	Investments	Currency	Quantity/ Nominal Value	Market Value USD	% of Net Assets
CD Mortgage Trust, Series 2016-CD1 'AM' 2.926% 10/08/2049	USD	60,000	55,863	0.11	Navient Private Education Loan Trust, Series 2017-A 'B', 144A 3.91% 16/12/2058	USD	100,000	94,275	0.19
Chobani LLC, 144A 7.5% 15/04/2025	USD	115,000	105,870	0.22	Neuberger Berman Loan Advisers CLO 26 Ltd., FRN 'BR', 144A 2.444% 18/10/2030	USD	255,000	245,860	0.50
Citigroup Commercial Mortgage Trust, FRN, Series 2013-375P 'C', 144A 3.518% 10/05/2035	USD	100,000	95,888	0.19	New Residential Mortgage Loan Trust, FRN 'M1', 144A 2.442% 27/11/2056	USD	100,000	78,781	0.16
Cologix Canadian Issuer LP 'A2', 144A 4.94% 25/01/2052	CAD	105,000	75,975	0.15	OBX Trust, FRN, Series 2018-EXP1 '1A3', 144A 4% 25/04/2048	USD	19,090	18,319	0.04
COMM Mortgage Trust, Series 2014-UBS2 'B' 4.701% 10/03/2047	USD	135,000	133,746	0.27	OCP CLO Ltd., FRN, Series 2014-7A 'A2RR', 144A 2.713% 20/07/2029	USD	250,000	242,921	0.49
COMM Mortgage Trust, FRN, Series 2015-CR22 'C' 4.075% 10/03/2048	USD	150,000	141,722	0.29	Royal Caribbean Cruises Ltd., 144A 11.5% 01/06/2025	USD	48,000	49,532	0.10
COMM Mortgage Trust, FRN, Series 2017-PANW 'C', 144A 3.538% 10/10/2029	USD	110,000	104,231	0.21	Sequoia Mortgage Trust, FRN, Series 2018-CH2 'A21', 144A 4% 25/06/2048	USD	10,979	10,770	0.02
DB Master Finance LLC 'A2I', 144A 2.493% 20/11/2051	USD	79,600	68,248	0.14	SLIDE, FRN, Series 2018-FUN 'D', 144A 2.975% 15/06/2031	USD	105,495	101,640	0.21
DRIVEN BRANDS FUNDING LLC, Series 2018-1A 'A2', 144A 4.739% 20/04/2048	USD	86,400	85,366	0.17	Sprint Capital Corp. 6.875% 15/11/2028	USD	110,000	115,846	0.24
Exelon Corp. 4.05% 15/04/2030	USD	90,000	86,102	0.18	State of Illinois 7.1% 01/07/2035	USD	65,000	70,873	0.14
FHLMC Stacr Remic Trust, FRN 'M1B', 144A 4.426% 25/03/2042	USD	50,000	48,698	0.10	Tenet Healthcare Corp., 144A 6.125% 01/10/2028	USD	45,000	38,839	0.08
FHLMC STACR Trust, FRN 'M1B', 144A 2.776% 25/01/2042	USD	75,000	67,482	0.14	Tenneco, Inc., 144A 7.875% 15/01/2029	USD	95,000	92,171	0.19
FHLMC Structured Agency Credit Risk Debt Notes, FRN 'M2', 144A 4.676% 25/02/2042	USD	60,000	54,114	0.11	Townsquare Media, Inc., 144A 6.875% 01/02/2026	USD	100,000	90,702	0.18
FNMA, FRN, Series 2018-C02 '2M2' 3.824% 25/08/2030	USD	88,575	86,886	0.18	Venture Global Calcasieu Pass LLC, 144A 3.875% 15/08/2029	USD	10,000	8,702	0.02
FNMA, FRN, Series 2018-C06 '2M2' 3.724% 25/03/2031	USD	98,949	97,052	0.20	Venture Global Calcasieu Pass LLC, 144A 4.125% 15/08/2031	USD	10,000	8,511	0.02
FOCUS Brands Funding LLC 'A2I', 144A 5.093% 30/04/2047	USD	104,500	100,300	0.20	Venture Global Calcasieu Pass LLC, 144A 3.875% 01/11/2033	USD	25,000	20,512	0.04
Galton Funding Mortgage Trust, FRN, Series 2018-2 'A31', 144A 4.5% 25/10/2058	USD	15,932	15,661	0.03	Verus Securitization Trust, FRN, Series 2020-2 'M1', 144A 5.36% 25/05/2060	USD	100,000	98,014	0.20
GNMA 4.5% 20/05/2052	USD	678,496	689,280	1.40	Verus Securitization Trust, FRN, Series 2020-INV1 'M1', 144A 5.5% 25/03/2060	USD	100,000	98,532	0.20
GS Mortgage Securities Trust, FRN, Series 2017-GS8 'C' 4.335% 10/11/2050	USD	160,000	146,602	0.30	Verus Securitization Trust, Series 2021-R1 'M1', 144A 2.338% 25/10/2063	USD	100,000	92,095	0.19
Hasbro, Inc. 3.55% 19/11/2026	USD	118,000	112,655	0.23	Visra Operations Co. LLC, 144A 4.375% 01/05/2029	USD	57,000	47,762	0.10
Howard University 4.756% 01/10/2051	USD	30,000	28,153	0.06	Wells Fargo & Co., FRN 5.013% 04/04/2051	USD	25,000	24,638	0.05
iHeartCommunications, Inc., 144A 5.25% 15/08/2027	USD	105,000	88,821	0.18				5,942,174	12.09
J.P. Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT 'BFX', 144A 4.549% 05/07/2033	USD	22,000	21,705	0.04	Total Bonds			10,828,119	22.04
J.P. Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT 'CFX', 144A 4.95% 05/07/2033	USD	29,000	28,582	0.06	Total Transferable securities and money market instruments dealt in on another regulated market			10,828,119	22.04
JPMorgan Chase & Co., FRN 2.963% 25/01/2033	USD	100,000	85,708	0.17	Total Investments			44,725,002	91.02
LCPR Senior Secured Financing DAC, Reg. S 6.75% 15/10/2027	USD	180,000	166,895	0.34					
LSTAR Commercial Mortgage Trust, FRN, Series 2016-4 'C', 144A 4.585% 10/03/2049	USD	75,000	70,662	0.14					
Madison IAQ LLC, 144A 4.125% 30/06/2028	USD	65,000	53,783	0.11					
Montgomery County Industrial Development Authority 2.65% 15/11/2025	USD	280,000	267,186	0.54					
Navient Corp. 6.125% 25/03/2024	USD	100,000	94,405	0.19					

Nominal Amount	Currency	Reference Counterparty Entity	Buy/Sell	Interest Received Rate	Maturity Date	Market Value USD	% of Net Assets
135,000	EUR	Citibank BASF SE 2% 05/12/2022	Buy	(1.00)%	20/06/2027	3,568	0.01
135,000	EUR	Citigroup LANXESS AG 1% 07/10/2026	Buy	(1.00)%	20/06/2027	7,233	0.01
Total Credit Default Swap Contracts at Fair Value - Assets						10,801	0.02

Multi-Asset Global Income Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Nominal Amount	Currency	Counterparty	Reference Entity	Buy/Sell	Interest (Paid)/Received Rate	Maturity Date	Market Value USD	% of Net Assets	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) USD	% of Net Assets	
120,000	USD	Citibank	Greece Government Bond 4.3% 24/02/2024	Sell	1.00%	20/12/2029	(7,429)	(0.01)	USD	1,581,791	EUR	1,498,322	19/08/2022	State Street	15,834	0.03	
									USD	341,623	GBP	279,674	19/08/2022	Morgan Stanley	1,247	-	
									USD	153,886	HUF	58,047,000	15/07/2022	Citibank	1,627	-	
									USD	26,136	HUF	9,884,032	15/07/2022	Deutsche Bank	210	-	
									USD	156,117	IDR	2,293,136,000	08/07/2022	Goldman Sachs	2,690	0.01	
									USD	292,367	IDR	4,305,102,085	08/07/2022	UBS	4,325	0.01	
									USD	439,532	ILS	1,450,908	21/07/2022	Citibank	24,780	0.05	
									USD	142,373	ILS	456,908	21/07/2022	State Street	11,762	0.02	
									USD	217,165	INR	16,635,910	08/07/2022	Deutsche Bank	6,792	0.01	
									USD	257,199	INR	19,980,169	08/07/2022	Goldman Sachs	4,535	0.01	
									USD	111,690	INR	8,736,921	08/07/2022	UBS	1,205	-	
									USD	188,717	INR	14,898,461	07/10/2022	Citibank	1,785	-	
									USD	208,390	INR	16,536,815	07/10/2022	Goldman Sachs	902	-	
									USD	174,899	INR	13,917,725	07/10/2022	UBS	273	-	
									USD	96,757	MYR	423,795	09/09/2022	BNP Paribas	572	-	
									USD	99,976	MYR	436,837	09/09/2022	Deutsche Bank	831	-	
									USD	102,686	MYR	450,009	09/09/2022	Standard Chartered	551	-	
									USD	343,607	PLN	1,535,135	12/08/2022	State Street	5,061	0.01	
									USD	69,332	RSD	7,439,060	15/07/2022	Citibank	3,334	0.01	
									USD	146,568	RSD	16,526,980	12/08/2022	Citibank	125	-	
									USD	91,948	SGD	127,685	16/09/2022	Morgan Stanley	238	-	
									USD	74,602	THB	2,554,249	09/09/2022	BNP Paribas	2,131	-	
									USD	112,362	THB	3,831,374	09/09/2022	Deutsche Bank	3,656	0.01	
									USD	50,239	THB	1,724,118	09/09/2022	Goldman Sachs	1,321	-	
									USD	61,439	THB	2,107,255	09/09/2022	HSBC	1,651	-	
									USD	246,095	ZAR	3,767,086	15/07/2022	UBS	17,105	0.04	
															Total Unrealised Gain on Forward Currency Exchange Contracts	339,926	0.69
									AUD	394,000	USD	281,947	22/07/2022	State Street	(9,964)	(0.02)	
									AUD	418,000	USD	299,128	22/07/2022	UBS	(10,577)	(0.02)	
									CAD	181,000	USD	140,948	22/07/2022	Canadian Imperial Bank of Commerce	(564)	-	
									CAD	8,317	USD	6,626	22/07/2022	RBC	(175)	-	
									CLP	139,112,898	USD	150,513	08/07/2022	BNP Paribas	(1,773)	-	
									CLP	69,556,448	USD	76,206	08/07/2022	J.P. Morgan	(1,836)	-	
									CLP	139,112,898	USD	154,244	08/07/2022	UBS	(5,504)	(0.01)	
									CZK	4,177,668	USD	184,314	15/07/2022	State Street	(8,650)	(0.02)	
									CZK	8,026,270	USD	342,959	15/07/2022	UBS	(5,467)	(0.01)	
									EUR	269,000	USD	284,546	19/08/2022	Citibank	(3,403)	(0.01)	
									EUR	438,773	USD	466,055	19/08/2022	J.P. Morgan	(7,476)	(0.02)	
									EUR	646,000	USD	687,757	19/08/2022	UBS	(12,597)	(0.03)	
									GBP	87,065	USD	106,160	19/08/2022	UBS	(198)	-	
									IDR	6,598,238,085	USD	458,070	08/07/2022	UBS	(16,602)	(0.04)	
									INR	14,898,461	USD	190,153	08/07/2022	Citibank	(1,751)	-	
									INR	16,536,815	USD	209,938	08/07/2022	Goldman Sachs	(819)	-	
									INR	13,917,725	USD	176,211	08/07/2022	UBS	(212)	-	
									JPY	57,906,000	USD	447,318	22/07/2022	State Street	(20,758)	(0.04)	
									JPY	18,669,000	USD	145,405	22/07/2022	UBS	(7,881)	(0.02)	
									PLN	507,949	USD	113,394	12/08/2022	State Street	(1,375)	-	
									PLN	758,902	USD	170,926	12/08/2022	UBS	(3,564)	(0.01)	
									RSD	2,112,000	USD	19,213	15/07/2022	J.P. Morgan	(476)	-	
									THB	439,000	USD	12,476	09/09/2022	Bank of America	(20)	-	
									USD	2,374,409	EUR	2,272,455	19/08/2022	Barclays	(625)	-	
									USD	2,304,878	JPY	315,107,100	22/07/2022	Bank of America	(16,335)	(0.03)	
									USD	191,094	MXN	3,947,619	15/07/2022	Citibank	(3,744)	(0.01)	
															Total Unrealised Loss on Forward Currency Exchange Contracts	(142,346)	(0.29)
															Net Unrealised Gain on Forward Currency Exchange Contracts	197,580	0.40

Multi-Asset Global Income Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

Inflation Rate Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
900,000	USD	Citigroup	Pay floating US CPI 1 month Receive fixed 3.371%	11/05/2027	12,389	0.03
890,000	USD	Citigroup	Pay floating US CPI 1 month Receive fixed 3.217%	16/05/2027	6,804	0.01
Total Market Value on Inflation Rate Swap Contracts - Assets					19,193	0.04
Net Market Value on Inflation Rate Swap Contracts - Assets					19,193	0.04

Interest Rate Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
600,000	CNY	Citibank	Pay fixed 2.468% Receive floating CNREPOFIX=CFXS 1 week	25/02/2027	498	-
750,000	CNY	Citibank	Pay fixed 2.465% Receive floating CNREPOFIX=CFXS 1 week	28/02/2027	652	-
850,000	CNY	Citibank	Pay fixed 2.455% Receive floating CNREPOFIX=CFXS 1 week	28/02/2027	795	-
952,000	CZK	Citibank	Pay floating PRIBOR 6 month Receive fixed 6.18%	21/06/2027	879	-
952,000	CZK	Citibank	Pay floating PRIBOR 6 month Receive fixed 6.18%	21/06/2027	879	-
958,000	CZK	Citibank	Pay floating PRIBOR 6 month Receive fixed 6.285%	22/06/2027	1,062	-
1,898,000	CZK	Citibank	Pay floating PRIBOR 6 month Receive fixed 6.333%	22/06/2027	2,266	-
115,000	PLN	Citibank	Pay fixed 1.68% Receive floating WIBOR 6 month	10/09/2026	4,860	0.01
315,000	EUR	Citibank	Pay fixed 0.83% Receive floating EURIBOR 6 month	02/03/2032	41,660	0.09
1,330,000	PLN	Citibank	Pay fixed 1.565% Receive floating WIBOR 6 month	28/06/2026	56,738	0.12
Total Interest Rate Swap Contracts at Fair Value - Assets					110,289	0.22
750,000	EUR	Citibank	Pay floating EURIBOR 6 month Receive fixed 0.83%	02/03/2032	(99,191)	(0.20)
Total Interest Rate Swap Contracts at Fair Value - Liabilities					(99,191)	(0.20)
Net Market Value on Interest Rate Swap Contracts - Assets					11,098	0.02

Option Written Contracts

Quantity	Security Description	Currency	Counterparty	Market Value USD	% of Net Assets
(8)	S&P 500 Index, Call, 3,925,000, 19/08/2022	USD	Morgan Stanley	(51,040)	(0.10)
Total Market Value on Option Written Contracts - Liabilities				(51,040)	(0.10)

Total Return Swap Contracts

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value USD	% of Net Assets
735,000	USD	J.P. Morgan	Receive Spread of 0.00% on Notional Pay iBoxx USD Liquid High Yield Total Return Index	20/09/2022	20,543	0.04
740,000	USD	Barclays	Receive Spread of 0.00% on Notional Pay iBoxx USD Liquid High Yield Total Return Index	20/12/2022	19,184	0.04
Total Market Value on Total Return Swap Contracts - Assets					39,727	0.08
700,000	USD	Goldman Sachs	Receive Spread of 0.00% on Notional Pay iBoxx USD Liquid High Yield Total Return Index	20/12/2022	(3,018)	(0.01)
Total Market Value on Total Return Swap Contracts - Liabilities					(3,018)	(0.01)
Net Market Value on Total Return Swap Contracts - Assets					36,709	0.07

To Be Announced Contracts

Country	Security Description	Currency	Nominal Value	Market Value USD	Unrealized Gain/(Loss) USD	% of Net Assets
United States of America	GNMA, 2.00%, 15/07/2052	USD	149,000	131,611	(2,943)	0.27
United States of America	GNMA, 2.50%, 15/07/2052	USD	67,000	60,904	(1,353)	0.13
United States of America	GNMA, 3.00%, 15/07/2052	USD	59,000	55,262	(1,215)	0.11
United States of America	GNMA, 3.50%, 15/07/2052	USD	32,000	30,946	483	0.06
United States of America	UMBS, 1.50%, 25/07/2037	USD	187,000	169,235	(2,367)	0.35
United States of America	UMBS, 2.00%, 25/07/2037	USD	104,000	96,579	(1,233)	0.20
United States of America	UMBS, 2.00%, 25/07/2052	USD	230,000	198,414	(2,783)	0.40
United States of America	UMBS, 2.50%, 25/07/2052	USD	225,000	201,050	(3,263)	0.41
United States of America	UMBS, 3.00%, 25/07/2052	USD	177,000	163,739	(3,816)	0.33
United States of America	UMBS, 3.50%, 25/07/2052	USD	130,000	124,373	(2,128)	0.25
United States of America	UMBS, 4.00%, 25/07/2052	USD	96,000	94,286	(1,114)	0.19
United States of America	UMBS, 4.50%, 25/07/2052	USD	81,000	81,013	(744)	0.17
United States of America	UMBS, 5.00%, 25/07/2052	USD	64,000	65,124	774	0.13
Total To Be Announced Contracts Long Positions				1,472,536	(21,702)	3.00
Net To Be Announced Contracts				1,472,536	(21,702)	3.00

Multi-Asset Global Income Fund continued

SCHEDULE OF INVESTMENTS

As at 30 June 2022

			% of Net Assets
Cash	6,485,882	13.20	
Other assets/(liabilities)	(2,070,741)	(4.22)	
Total net assets	49,140,143	100.00	
			Ireland
			0.02
			Argentina
			-
			New Zealand
			-
			Russia
			-
			Total Investments
			91.02
			Cash and Other assets/(liabilities)
			8.98
			Total
			100.00
Geographic Allocation of Portfolio			
			% of Net Assets
United States of America			49.37
Japan			7.11
Germany			4.01
United Kingdom			3.24
China			2.10
Chile			2.07
Canada			2.02
France			1.46
Australia			1.29
Taiwan			1.04
Switzerland			0.98
Serbia			0.94
Thailand			0.93
Brazil			0.80
Italy			0.73
Israel			0.72
South Africa			0.71
Netherlands			0.67
Hungary			0.67
Malaysia			0.60
Iceland			0.60
Mexico			0.60
Czech Republic			0.60
India			0.59
Singapore			0.55
Norway			0.54
Finland			0.49
Albania			0.47
Romania			0.44
Dominican Republic			0.43
Oman			0.39
Guatemala			0.38
Indonesia			0.37
Colombia			0.36
Puerto Rico			0.34
Spain			0.33
Luxembourg			0.33
Qatar			0.32
Bermuda			0.30
South Korea			0.25
Portugal			0.23
Austria			0.21
Denmark			0.19
Sweden			0.09
Kazakhstan			0.08
Hong Kong			0.04
Belgium			0.02

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

Abbreviations and Currencies Definitions

Abbreviations

144A: security may be offered and sold only to 'qualified institutional buyers' under Rule 144A of the Securities Act of 1933

STEP: stepped coupon bond for which the coupon rate of interest will adjust on specified future date(s)

FRN: variable rate, rate shown is effective rate at year end

Reg. S: Bonds sold under Regulation S may not be offered, sold or delivered within the United States or to, or for the account or benefit of, U.S. persons, except pursuant to an exemption from, or in a transaction not subject to, the registration requirements of the Securities Act of 1933.

ADR: American Depositary Receipts

CDI: Chess Depositary Interests

CVA: Credit Valuation Adjustments

FHLMC: Federal Home Loan Mortgage Corporation

FNMA: Federal National Mortgage Association

GDR: Global Depositary Receipts

GNMA: Government National Mortgage Association

NVDR: Non-Voting Depositary Receipt

NYRS: New York Registry Shares

REIT: Real Estate Investment Trust

SDR: Special Drawing Rights

UMBS: Uniform Mortgage Backed Securities

WIBOR: Warsaw Interbank Offered Rate

LIBOR: London Interbank Offered Rate

PRIBOR: Prague Interbank Offered Rate

Currencies Definitions

AED: United Arab Emirates Dirham

ARS: Argentine Peso

AUD: Australian Dollar

BDT: Bangladeshi Taka

BRL: Brazilian Real

CAD: Canadian Dollar

CHF: Swiss Franc

CLP: Chilean Peso

CNH: Chinese Yuan

CNY: Chinese Renminbi

COP: Colombian Peso

CZK: Czech Koruna

DKK: Danish Krone

DOP: Dominican Peso

EGP: Egyptian Pound

EUR: European Union Euro

GBP: Great Britain Pound

GHS: Ghanaian Cedi

HKD: Hong Kong Dollar

HUF: Hungarian Forint

IDR: Indonesian Rupiah

ILS: Israeli New Shekel

INR: Indian Rupee

ISK: Icelandic Króna

JPY: Japanese Yen

KES: Kenyan Shilling

KRW: South Korean Won

KWD: Kuwaiti Dinar

LKR: Sri Lankan Rupee

MAD: Moroccan Dirham

MXN: Mexican Peso

MYR: Malaysian Ringgit

NGN: Nigerian Naira

NOK: Norwegian Krone

NZD: New Zealand Dollar

PEN: Peruvian New Sol

PHP: Philippine Peso

PKR: Pakistani Rupee

PLN: Polish Zloty

QAR: Qatari Riyal

RON: New Romanian Leu

RSD: Serbian Dinar

RUB: Russian Ruble

SAR: Saudi Arabian Riyal

SEK: Swedish Krona

SGD: Singapore Dollar

THB: Thai Baht

TRY: Turkish Lira

TWD: Taiwan Dollar

TZS: Tanzanian Shilling

USD: United States Dollar

UYU: Uruguayan Peso

VND: Vietnamese Dong

ZAR: South African Rand

ZMW: Zambian Kwacha

Statement of Net Assets

As at 30 June 2022

	Dynamic Credit Fund	Dynamic Emerging Markets Bond Fund	Dynamic Global Bond Fund	Dynamic Global Investment Grade Bond Fund	Emerging Local Markets Bond Fund	Emerging Markets Bond Fund
	USD	USD	USD	USD	USD	USD
Assets						
Investments in securities at cost	25,559,766	19,923,991	1,500,184,805	22,744,213	128,589,601	193,738,255
Unrealised appreciation/(depreciation)	(2,381,917)	(2,342,802)	(155,443,658)	(1,108,945)	(18,275,940)	(55,246,430)
Investments in securities at market value	23,177,849	17,581,189	1,344,741,147	21,635,268	110,313,661	138,491,825
Cash at bank and at brokers	2,721,174	595,220	60,233,129	3,019,712	4,656,059	2,586,827
Receivables on investments sold	-	-	19,201,222	324,246	441,545	-
Unrealised appreciation on forward currency exchange contracts	335,379	272,484	59,161,965	797,575	1,671,992	74,969
Interest receivable	244,106	286,478	6,532,542	66,878	1,808,496	2,389,450
Swap contracts at fair value	1,455,701	2,526	37,830,568	366,455	497,657	-
Receivables on subscriptions	-	-	3,709,513	3,347	461	-
Investment in to be announced contracts at market value	-	-	-	-	-	-
Dividends receivable	182	-	-	-	-	-
Unrealised appreciation on financial futures contracts	-	-	8,141,382	130,115	27,327	56,197
Options purchased contracts at fair value	14,719	-	7,460,751	120,371	102,789	-
Cash (and foreign currency) deposits on futures contracts	158,861	3,612	6,044,976	136,547	140,259	-
Tax reclaims receivable	-	-	11,184	221	103,711	-
Fee waiver receivable	13,170	13,593	9,639	24,208	7,103	34,200
Other assets	6,841	6,868	92,912	1,126	3,894	18,859
Total assets	28,127,982	18,761,970	1,553,170,930	26,626,069	119,774,954	143,652,327
Liabilities						
Payables on redemptions	-	1	337,051	-	74,438	60,374
Payables on investments purchased	52,017	-	8,679,275	-	526,988	-
Unrealised depreciation on forward currency exchange contracts	330,829	291,250	46,578,416	539,714	1,883,490	400,054
Overdraft at bank and cash due to brokers	595,452	-	26,365,547	210,116	32,967	2,075,967
Management Company fees payable	21,392	17,915	998,948	14,567	99,671	114,371
Swap contracts at fair value	935,295	1,893	13,574,173	225,762	519,184	-
Deposits on futures contracts	28,421	-	16,080,180	299,119	224,321	87,699
Unrealised depreciation on financial futures contracts	41,027	21,891	2,102,822	33,478	27,098	135,836
Taxe d'abonnement payable	49	386	183,168	44,429	47,819	134,277
Administration fees payable	17,911	8,771	84,346	27,396	18,945	11,095
Depositary fees payable	2,697	2,629	79,708	5,018	15,280	14,401
Transfer Agency fees payable	4,523	4,568	29,699	5,061	9,986	17,555
Distribution fees payable	-	-	52,411	22,441	5,923	37,419
Dividend distributions payable	-	-	-	-	-	-
Audit fees payable	8,635	7,129	14,995	10,082	12,497	11,175
Options written contracts at fair value	-	-	-	-	-	-
Provision for foreign taxes	-	-	-	-	-	-
Other liabilities	9,699	10,208	70,486	11,644	12,074	19,263
Total liabilities	2,047,947	366,641	115,231,225	1,448,827	3,510,681	3,119,486
Total net assets	26,080,035	18,395,329	1,437,939,705	25,177,242	116,264,273	140,532,841

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

Statement of Net Assets continued

As at 30 June 2022

	Global Government Bond Fund	Global High Income Bond Fund	Global High Yield Bond Fund	Responsible Asia Credit Bond Fund	Responsible Diversified Income Bond Fund	Responsible Emerging Markets Corporate Bond Fund
	USD	USD	USD	USD	USD	USD
Assets						
Investments in securities at cost	13,872,510	506,733,456	897,102,280	55,316,365	111,088,963	212,178,488
Unrealised appreciation/(depreciation)	(1,435,521)	(100,150,750)	(129,798,174)	(6,709,284)	(11,850,040)	(29,011,739)
Investments in securities at market value	12,436,989	406,582,706	767,304,106	48,607,081	99,238,923	183,166,749
Cash at bank and at brokers	1,300,174	15,457,516	15,804,751	2,577,157	12,213,422	5,322,888
Receivables on investments sold	284,216	-	-	-	543,240	-
Unrealised appreciation on forward currency exchange contracts	588,943	1,128,298	1,502,670	3,491	1,372,139	34,003
Interest receivable	39,301	7,387,458	13,751,301	547,392	908,920	2,653,703
Swap contracts at fair value	82,523	-	-	-	759,249	-
Receivables on subscriptions	47,799	393,488	1,307,761	-	15,820	13,210
Investment in to be announced contracts at market value	-	-	-	-	5,350,651	-
Dividends receivable	-	-	17,736	-	-	-
Unrealised appreciation on financial futures contracts	71,809	-	-	-	53,824	79,179
Options purchased contracts at fair value	28,277	-	-	-	-	-
Cash (and foreign currency) deposits on futures contracts	51,089	-	-	4,539	162,685	-
Tax reclaims receivable	-	55,523	-	-	18,245	-
Fee waiver receivable	14,809	7,562	13,226	12,822	58,510	11,379
Other assets	2,508	7,308	11,845	-	83,368	24,851
Total assets	14,948,437	431,019,859	799,713,396	51,752,482	120,778,996	191,305,962
Liabilities						
Payables on redemptions	-	30,681	17,312,659	-	-	580,549
Payables on investments purchased	-	-	75,000	-	14,347,216	-
Unrealised depreciation on forward currency exchange contracts	308,293	390,670	1,700,952	515	619,140	929,387
Overdraft at bank and cash due to brokers	74,011	510,418	429	-	273,522	-
Management Company fees payable	3,221	400,323	928,753	24,874	73,026	169,324
Swap contracts at fair value	4,138	162,512	765,095	-	430,211	-
Deposits on futures contracts	41,248	-	-	-	232,267	133,175
Unrealised depreciation on financial futures contracts	58,387	-	-	46,766	22,401	273,659
Taxe d'abonnement payable	15,211	109,256	209,476	44,496	113,975	75,803
Administration fees payable	14,668	18,046	34,067	7,758	10,243	10,612
Depositary fees payable	3,092	20,094	15,400	4,048	7,533	11,452
Transfer Agency fees payable	5,338	22,100	25,357	6,785	14,648	19,767
Distribution fees payable	5,694	14,090	59,290	814	11,722	150
Dividend distributions payable	-	8,484	-	-	-	28,695
Audit fees payable	8,635	9,728	13,612	7,448	10,400	10,082
Options written contracts at fair value	-	-	-	-	-	-
Provision for foreign taxes	-	-	-	-	-	-
Other liabilities	9,254	20,411	61,077	10,111	12,379	15,051
Total liabilities	551,190	1,716,813	21,201,167	153,615	16,178,683	2,257,706
Total net assets	14,397,247	429,303,046	778,512,229	51,598,867	104,600,313	189,048,256

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

Statement of Net Assets continued

As at 30 June 2022

	Responsible Euro Corporate Bond Fund	Responsible European High Yield Bond Fund	Responsible Global Aggregate Bond Fund	Responsible Global Investment Grade Corporate Bond Fund	Responsible US Aggregate Bond Fund	Responsible US Investment Grade Corporate Bond Fund
	EUR	EUR	USD	USD	USD	USD
Assets						
Investments in securities at cost	245,162,002	176,657,467	657,488,039	27,405,684	404,811,633	14,060,979
Unrealised appreciation/(depreciation)	(25,515,955)	(32,167,587)	(69,080,549)	(3,755,039)	(35,519,556)	(1,880,682)
Investments in securities at market value	219,646,047	144,489,880	588,407,490	23,650,645	369,292,077	12,180,297
Cash at bank and at brokers	10,274,171	4,666,429	24,108,219	958,275	27,114,909	386,998
Receivables on investments sold	-	-	5,099,024	43,135	8,003,209	-
Unrealised appreciation on forward currency exchange contracts	352,775	173,099	11,039,283	293,412	1,233	-
Interest receivable	1,525,761	2,179,098	3,037,441	205,540	2,057,686	106,408
Swap contracts at fair value	1,006,079	-	7,479,600	103,905	-	2,545
Receivables on subscriptions	34,550	37,187	234,416	-	1,722	-
Investment in to be announced contracts at market value	-	-	6,389,134	-	8,442,979	-
Dividends receivable	-	-	-	-	-	-
Unrealised appreciation on financial futures contracts	-	-	1,303,330	54,223	1,241,884	11,902
Options purchased contracts at fair value	-	-	1,588,992	-	-	-
Cash (and foreign currency) deposits on futures contracts	-	-	1,873,854	827	-	42,659
Tax reclaims receivable	-	2,580	52,374	-	-	-
Fee waiver receivable	8,012	10,654	4,510	32,607	20,940	12,817
Other assets	4,282	8,391	10,904	5,241	8,698	183
Total assets	232,851,677	151,567,318	650,628,571	25,347,810	416,185,337	12,743,809
Liabilities						
Payables on redemptions	29,315	21,507	258,303	-	18,612	-
Payables on investments purchased	-	-	11,129,888	123,205	13,275,137	-
Unrealised depreciation on forward currency exchange contracts	7,628	199,836	13,496,250	18,180	473,860	461
Overdraft at bank and cash due to brokers	610,480	540,489	3,560,354	343,067	-	1,200
Management Company fees payable	79,709	177,687	222,182	12,841	46,641	6,789
Swap contracts at fair value	-	-	6,204,994	87,045	-	-
Deposits on futures contracts	-	-	3,579,845	2	68,044	-
Unrealised depreciation on financial futures contracts	-	-	1,071,902	59,317	1,206,743	59,809
Taxe d'abonnement payable	70,631	118,500	76,976	68,770	127,535	32,184
Administration fees payable	7,629	10,184	22,096	11,322	8,440	7,462
Depository fees payable	11,367	12,549	34,659	3,965	6,925	1,513
Transfer Agency fees payable	14,066	16,546	18,716	5,334	12,029	3,748
Distribution fees payable	8,828	41,215	15,609	4,352	15,747	1,793
Dividend distributions payable	-	-	-	-	-	-
Audit fees payable	7,101	8,325	16,635	8,162	8,635	7,130
Options written contracts at fair value	90,051	-	176,627	-	-	-
Provision for foreign taxes	-	-	-	-	-	-
Other liabilities	13,419	20,401	19,109	9,260	19,304	11,505
Total liabilities	950,224	1,167,239	39,904,145	754,822	15,287,652	133,594
Total net assets	231,901,453	150,400,079	610,724,426	24,592,988	400,897,685	12,610,215

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

Statement of Net Assets continued

As at 30 June 2022

	US High Yield Bond Fund	Asian Opportunities Equity Fund	China Evolution Equity Fund	China Growth Leaders Equity Fund	Continental European Equity Fund	Emerging Markets Discovery Equity Fund
	USD	USD	USD	USD	EUR	USD
Assets						
Investments in securities at cost	221,162,773	313,476,472	180,078,350	5,906,846	34,476,247	94,743,499
Unrealised appreciation/(depreciation)	(42,297,282)	(47,620,975)	(9,264,075)	(1,447,808)	457,180	(7,270,473)
Investments in securities at market value	178,865,491	265,855,497	170,814,275	4,459,038	34,933,427	87,473,026
Cash at bank and at brokers	5,075,422	5,548,743	11,410,608	90,819	1,136,987	1,488,705
Receivables on investments sold	-	-	361,696	-	1,450,470	362,147
Unrealised appreciation on forward currency exchange contracts	17,374	1,772	1,395	-	95,785	11
Interest receivable	3,793,585	-	-	-	-	-
Swap contracts at fair value	-	-	-	-	-	-
Receivables on subscriptions	158	12,553	1,298,978	-	6,065	38,037
Investment in to be announced contracts at market value	-	-	-	-	-	-
Dividends receivable	-	1,314,503	839,649	10,757	-	521,033
Unrealised appreciation on financial futures contracts	-	-	-	-	-	-
Options purchased contracts at fair value	-	-	-	-	-	-
Cash (and foreign currency) deposits on futures contracts	-	-	-	-	-	-
Tax reclaims receivable	-	-	-	-	327,828	36,715
Fee waiver receivable	14,831	5,952	4,705	10,407	9,717	17,324
Other assets	6,086	7,677	4,834	3,841	402	7,637
Total assets	187,772,947	272,746,697	184,736,140	4,574,862	37,960,681	89,944,635
Liabilities						
Payables on redemptions	2,575	6,580	88,764	-	1,441,562	15,005
Payables on investments purchased	-	-	-	-	-	189,620
Unrealised depreciation on forward currency exchange contracts	699	2,388	5,818	-	21,888	100
Overdraft at bank and cash due to brokers	-	-	-	1	-	-
Management Company fees payable	47,597	378,245	223,765	4,891	49,925	125,469
Swap contracts at fair value	-	-	-	-	-	-
Deposits on futures contracts	-	-	-	-	-	-
Unrealised depreciation on financial futures contracts	-	-	-	-	-	-
Taxe d'abonnement payable	103,687	38,560	7,969	114	28,775	32,172
Administration fees payable	7,951	20,452	12,367	14,929	6,907	8,100
Depositary fees payable	2,428	27,727	16,318	714	6,879	15,509
Transfer Agency fees payable	12,407	17,014	16,691	3,179	5,791	11,082
Distribution fees payable	14,928	-	1,404	-	645	-
Dividend distributions payable	-	2,376	-	-	-	-
Audit fees payable	7,448	7,448	7,104	7,104	5,946	7,448
Options written contracts at fair value	-	-	-	-	-	-
Provision for foreign taxes	-	-	-	-	-	48,648
Other liabilities	12,957	52,267	14,160	10,024	14,295	29,217
Total liabilities	212,677	553,057	394,360	40,956	1,582,613	482,370
Total net assets	187,560,270	272,193,640	184,341,780	4,533,906	36,378,068	89,462,265

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

Statement of Net Assets continued

As at 30 June 2022

	Emerging Markets Equity Fund	European Equity Fund	Frontier Markets Equity Fund	Global Equity Dividend Fund	Global Focused Growth Equity Fund	Global Growth Equity Fund
	USD	EUR	USD	USD	USD	USD
Assets						
Investments in securities at cost	1,216,566,702	83,222,973	68,693,324	13,165,628	3,477,905,046	593,310,129
Unrealised appreciation/(depreciation)	(50,824,848)	(3,521,718)	(4,840,902)	(1,022,600)	(513,489,626)	(103,512,262)
Investments in securities at market value	1,165,741,854	79,701,255	63,852,422	12,143,028	2,964,415,420	489,797,867
Cash at bank and at brokers	59,427,811	899,657	2,147,831	740,543	20,107,045	2,670,146
Receivables on investments sold	14,868,900	1,194,951	1,013,885	-	705,995	466,962
Unrealised appreciation on forward currency exchange contracts	33,578	-	61	-	3,343	466
Interest receivable	-	-	-	-	-	-
Swap contracts at fair value	-	-	-	-	-	-
Receivables on subscriptions	231,374	191,457	13,977	-	625,234	85,170
Investment in to be announced contracts at market value	-	-	-	-	-	-
Dividends receivable	3,584,107	9,630	219,802	25,855	1,706,186	283,831
Unrealised appreciation on financial futures contracts	-	-	-	-	-	-
Options purchased contracts at fair value	-	-	-	-	-	-
Cash (and foreign currency) deposits on futures contracts	-	-	-	-	-	-
Tax reclaims receivable	137,067	431,779	45,730	14,900	238,811	115,772
Fee waiver receivable	3,562	12,249	16,960	14,175	2,875	2,189
Other assets	101,306	3,239	692	173	179,647	4,488
Total assets	1,244,129,559	82,444,217	67,311,360	12,938,674	2,987,984,556	493,426,891
Liabilities						
Payables on redemptions	23,542,735	9,608	1,642	-	2,243,721	272,755
Payables on investments purchased	355,953	332,006	191,031	42,515	10,602,753	298,671
Unrealised depreciation on forward currency exchange contracts	65,889	1,220	-	-	214,658	6
Overdraft at bank and cash due to brokers	2	-	-	-	-	2
Management Company fees payable	1,858,588	115,685	52,082	16,746	4,708,093	371,522
Swap contracts at fair value	-	-	-	-	-	-
Deposits on futures contracts	-	-	-	-	-	-
Unrealised depreciation on financial futures contracts	-	-	-	-	-	-
Taxe d'abonnement payable	152,797	66,614	46,316	19,333	154,704	46,261
Administration fees payable	79,894	6,792	8,036	7,843	189,619	34,549
Depositary fees payable	148,618	5,688	31,455	974	183,535	20,180
Transfer Agency fees payable	34,850	10,169	13,889	5,027	85,952	21,176
Distribution fees payable	106,856	11,392	22,519	-	24,316	-
Dividend distributions payable	3,249	-	-	-	-	-
Audit fees payable	8,953	6,226	7,448	7,448	8,953	8,453
Options written contracts at fair value	-	-	-	-	-	-
Provision for foreign taxes	-	-	-	-	-	98
Other liabilities	56,800	13,739	49,775	17,590	87,449	37,357
Total liabilities	26,415,184	579,139	424,193	117,476	18,503,753	1,111,030
Total net assets	1,217,714,375	81,865,078	66,887,167	12,821,198	2,969,480,803	492,315,861

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

Statement of Net Assets continued

As at 30 June 2022

	Global Impact Equity Fund	Global Natural Resources Equity Fund	Global Real Estate Securities Fund	Global Select Equity Fund	Global Technology Equity Fund	Global Value Equity Fund
	USD	USD	USD	USD	USD	USD
Assets						
Investments in securities at cost	7,148,951	101,329,579	12,176,082	7,597,861	727,753,346	617,007,722
Unrealised appreciation/(depreciation)	(1,775,781)	10,684,322	(816,050)	(552,648)	(222,385,912)	(42,810,736)
Investments in securities at market value	5,373,170	112,013,901	11,360,032	7,045,213	505,367,434	574,196,986
Cash at bank and at brokers	34,332	969,401	193,005	212,159	5,749,858	11,345,518
Receivables on investments sold	10,273	646,672	4,884	-	-	2,437,114
Unrealised appreciation on forward currency exchange contracts	-	1	-	-	53,098	10,010
Interest receivable	-	-	-	-	-	-
Swap contracts at fair value	-	-	-	-	-	-
Receivables on subscriptions	-	12,011	158	-	151,336	3,020,250
Investment in to be announced contracts at market value	-	-	-	-	-	-
Dividends receivable	4,867	170,527	32,880	2,975	98,778	371,190
Unrealised appreciation on financial futures contracts	-	-	-	-	-	-
Options purchased contracts at fair value	-	-	-	-	-	-
Cash (and foreign currency) deposits on futures contracts	-	-	-	-	-	-
Tax reclaims receivable	637	231,308	948	856	52,916	83,689
Fee waiver receivable	14,232	10,056	17,497	14,282	6,024	3,167
Other assets	5,327	5,922	1,059	1,917	35,848	28,344
Total assets	5,442,838	114,059,799	11,610,463	7,277,402	511,515,292	591,496,268
Liabilities						
Payables on redemptions	-	64,913	18,060	-	1,558,172	164,875
Payables on investments purchased	-	306,883	25,772	-	1,207,436	909,524
Unrealised depreciation on forward currency exchange contracts	-	-	-	-	489,470	15,045
Overdraft at bank and cash due to brokers	-	-	-	-	-	-
Management Company fees payable	7,524	195,448	16,582	10,126	1,070,514	973,235
Swap contracts at fair value	-	-	-	-	-	-
Deposits on futures contracts	-	-	-	-	-	-
Unrealised depreciation on financial futures contracts	-	-	-	-	-	-
Taxe d'abonnement payable	152	66,447	50,019	82	141,765	40,882
Administration fees payable	8,914	9,457	7,779	9,180	26,418	12,684
Depositary fees payable	630	4,450	925	495	7,055	16,475
Transfer Agency fees payable	5,701	12,521	4,330	4,205	38,760	18,624
Distribution fees payable	-	6,388	-	-	45,775	-
Dividend distributions payable	-	-	-	-	-	521,626
Audit fees payable	7,297	7,448	7,129	7,129	11,175	7,129
Options written contracts at fair value	-	-	-	-	-	-
Provision for foreign taxes	-	-	-	-	-	-
Other liabilities	4,946	9,795	8,187	9,721	37,165	22,919
Total liabilities	35,164	683,750	138,783	40,938	4,633,705	2,703,018
Total net assets	5,407,674	113,376,049	11,471,680	7,236,464	506,881,587	588,793,250

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

Statement of Net Assets continued

As at 30 June 2022

	Japanese Equity Fund	Middle East & Africa Equity Fund	Responsible Asian ex-Japan Equity Fund	Responsible European Select Equity Fund	Responsible European Smaller Companies Equity Fund	Responsible Global Structured Research Equity Fund
	EUR	USD	USD	EUR	EUR	USD
Assets						
Investments in securities at cost	999,812,489	5,844,524	686,277,364	6,835,783	88,487,827	24,538,284
Unrealised appreciation/(depreciation)	(134,013,578)	637,404	(44,183,106)	240,647	(12,855,640)	(4,651,761)
Investments in securities at market value	865,798,911	6,481,928	642,094,258	7,076,430	75,632,187	19,886,523
Cash at bank and at brokers	7,913,411	227,624	16,770,857	127,211	1,767,131	111,288
Receivables on investments sold	58,473,718	10,070	4,524,617	196,812	72,578	56,373
Unrealised appreciation on forward currency exchange contracts	17,643	-	7	-	136	-
Interest receivable	-	-	-	-	-	-
Swap contracts at fair value	-	-	-	-	-	-
Receivables on subscriptions	189,540	199	150,285	-	18,336	-
Investment in to be announced contracts at market value	-	-	-	-	-	-
Dividends receivable	1,379,268	16,437	2,130,122	1,791	148,471	24,826
Unrealised appreciation on financial futures contracts	-	-	-	-	-	-
Options purchased contracts at fair value	-	-	-	-	-	-
Cash (and foreign currency) deposits on futures contracts	-	-	-	-	-	-
Tax reclaims receivable	-	-	259	12,825	91,499	995
Fee waiver receivable	11,108	22,512	2,937	11,330	5,889	12,009
Other assets	83,703	4,092	12,933	706	6,143	2,354
Total assets	933,867,302	6,762,862	665,686,275	7,427,105	77,742,370	20,094,368
Liabilities						
Payables on redemptions	42,269,810	-	2,573,434	-	58,244	-
Payables on investments purchased	6,025,945	118,848	-	34,400	-	44,529
Unrealised depreciation on forward currency exchange contracts	913,246	-	11,792	-	2	-
Overdraft at bank and cash due to brokers	2,140,793	-	-	-	-	3,911
Management Company fees payable	1,277,063	17,048	930,174	9,981	204,268	12,601
Swap contracts at fair value	-	-	-	-	-	-
Deposits on futures contracts	-	-	-	-	-	-
Unrealised depreciation on financial futures contracts	-	-	-	-	-	-
Taxe d'abonnement payable	106,574	33,669	133,407	6,965	44,758	373
Administration fees payable	54,689	7,714	27,589	6,502	6,676	7,595
Depositary fees payable	98,074	2,229	90,973	1,126	11,201	2,495
Transfer Agency fees payable	48,710	2,461	18,685	2,721	14,664	3,309
Distribution fees payable	31,828	-	17,247	1,562	3,940	-
Dividend distributions payable	18,242	-	-	-	-	-
Audit fees payable	9,424	8,453	8,772	7,066	5,946	7,225
Options written contracts at fair value	-	-	-	-	-	-
Provision for foreign taxes	-	-	-	-	-	-
Other liabilities	45,418	6,760	49,424	18,738	9,389	5,106
Total liabilities	53,039,816	197,182	3,861,497	89,061	359,088	87,144
Total net assets	880,827,486	6,565,680	661,824,778	7,338,044	77,383,282	20,007,224

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

Statement of Net Assets continued

As at 30 June 2022

	Science and Technology Equity Fund	US Blue Chip Equity Fund	US Equity Fund	US Large Cap Growth Equity Fund	US Large Cap Value Equity Fund	US Select Value Equity Fund
	USD	USD	USD	USD	USD	USD
Assets						
Investments in securities at cost	7,188,300	710,923,537	456,159,043	1,374,077,911	1,058,503,091	8,419,645
Unrealised appreciation/(depreciation)	(2,202,774)	(55,888,095)	4,347,045	225,763,971	(41,639,826)	1,149,670
Investments in securities at market value	4,985,526	655,035,442	460,506,088	1,599,841,882	1,016,863,265	9,569,315
Cash at bank and at brokers	141,769	26,145,754	1,630,423	18,323,130	19,061,042	176,485
Receivables on investments sold	18,159	6,508,619	537,067	2,279,394	-	1,126
Unrealised appreciation on forward currency exchange contracts	-	194	1,320	690	26,681	-
Interest receivable	-	28,905	-	-	-	-
Swap contracts at fair value	-	-	-	-	-	-
Receivables on subscriptions	-	251,891	1,069,821	614,373	8,047,009	-
Investment in to be announced contracts at market value	-	-	-	-	-	-
Dividends receivable	365	76,541	300,355	180,968	1,587,535	16,984
Unrealised appreciation on financial futures contracts	-	-	-	-	-	-
Options purchased contracts at fair value	-	-	-	-	-	-
Cash (and foreign currency) deposits on futures contracts	-	-	-	-	-	-
Tax reclaims receivable	-	44,890	155,084	84,119	232,383	991
Fee waiver receivable	15,294	2,834	1,886	762	2,448	11,751
Other assets	121	83,353	13,941	112,610	6,482	3,845
Total assets	5,161,234	688,178,423	464,215,985	1,621,437,928	1,045,826,845	9,780,497
Liabilities						
Payables on redemptions	-	28,147,237	1,254,203	1,864,581	4,128,639	1
Payables on investments purchased	47,744	1,650,942	689,156	-	-	-
Unrealised depreciation on forward currency exchange contracts	-	46,002	504,823	118,368	408,454	-
Overdraft at bank and cash due to brokers	-	-	-	-	-	-
Management Company fees payable	9,431	1,152,689	721,010	2,682,259	2,010,979	12,732
Swap contracts at fair value	-	-	-	-	-	-
Deposits on futures contracts	-	-	-	-	-	-
Unrealised depreciation on financial futures contracts	-	-	-	-	-	-
Taxe d'abonnement payable	17,955	111,037	67,993	269,765	142,694	206
Administration fees payable	7,779	26,531	23,172	76,824	27,739	7,500
Depositary fees payable	780	7,634	6,058	16,797	11,326	76
Transfer Agency fees payable	3,305	48,662	25,370	71,352	24,699	3,340
Distribution fees payable	14,182	25,323	27,013	90,271	32,166	444
Dividend distributions payable	-	-	-	-	74,992	-
Audit fees payable	8,772	9,728	8,635	8,481	8,635	7,129
Options written contracts at fair value	-	-	-	-	-	-
Provision for foreign taxes	-	-	-	-	-	-
Other liabilities	5,915	24,977	17,910	46,786	52,848	9,767
Total liabilities	115,863	31,250,762	3,345,343	5,245,484	6,923,171	41,195
Total net assets	5,045,371	656,927,661	460,870,642	1,616,192,444	1,038,903,674	9,739,302

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

Statement of Net Assets continued

As at 30 June 2022

	US Smaller Companies Equity Fund	Global Allocation Extended Fund	Global Allocation Fund	Multi-Asset Global Income Fund	Combined
	USD	USD	USD	USD	USD
Assets					
Investments in securities at cost	2,211,319,451	83,290,769	66,321,306	48,671,497	20,893,126,856
Unrealised appreciation/(depreciation)	22,238,118	(9,975,095)	(2,683,287)	(3,946,495)	(1,790,290,942)
Investments in securities at market value	2,233,557,569	73,315,674	63,638,019	44,725,002	19,102,835,914
Cash at bank and at brokers	25,365,483	3,282,471	6,626,121	6,082,234	458,114,184
Receivables on investments sold	4,920,017	133,386	224,276	189,211	138,167,267
Unrealised appreciation on forward currency exchange contracts	36,463	46,188	324,854	339,926	79,841,351
Interest receivable	-	-	149,343	238,454	50,092,627
Swap contracts at fair value	-	-	155,346	180,010	49,964,087
Receivables on subscriptions	1,503,722	2,107	25,572	-	23,378,769
Investment in to be announced contracts at market value	-	-	-	1,472,536	21,655,300
Dividends receivable	1,156,111	53,210	45,962	32,398	16,429,969
Unrealised appreciation on financial futures contracts	-	-	20,976	100,643	11,292,791
Options purchased contracts at fair value	-	-	29,970	-	9,345,869
Cash (and foreign currency) deposits on futures contracts	-	7,626	191,138	438,254	9,256,926
Tax reclaims receivable	16,669	9,786	21,915	14,652	2,684,968
Fee waiver receivable	5,692	24,082	10,565	13,123	647,061
Other assets	177,344	4,346	663	25,439	1,239,045
Total assets	2,266,739,070	76,878,876	71,464,720	53,851,882	19,974,946,128
Liabilities					
Payables on redemptions	7,940,341	51,138	97,182	-	138,365,663
Payables on investments purchased	2,068,823	76,098	191,826	4,258,144	78,143,714
Unrealised depreciation on forward currency exchange contracts	2,651,688	718,993	139,300	142,346	74,688,783
Overdraft at bank and cash due to brokers	-	-	72,236	19,777	37,567,909
Management Company fees payable	4,836,713	89,638	91,621	48,860	27,825,108
Swap contracts at fair value	-	-	117,815	109,638	23,137,755
Deposits on futures contracts	-	-	163,392	14,829	20,952,542
Unrealised depreciation on financial futures contracts	-	15,798	62,527	8,666	5,248,127
Taxe d'abonnement payable	214,782	56,068	45,983	685	3,740,956
Administration fees payable	131,549	7,907	9,380	16,261	1,252,410
Depositary fees payable	27,247	11,181	15,717	8,883	1,060,303
Transfer Agency fees payable	81,639	7,201	6,893	4,462	929,362
Distribution fees payable	59,315	-	1,543	4,625	845,322
Dividend distributions payable	-	-	-	-	658,424
Audit fees payable	9,728	8,162	10,858	8,953	455,744
Options written contracts at fair value	-	-	3,226	51,040	324,696
Provision for foreign taxes	-	-	-	-	48,746
Other liabilities	76,692	18,140	64,307	14,570	1,315,405
Total liabilities	18,098,517	1,060,324	1,093,806	4,711,739	416,560,969
Total net assets	2,248,640,553	75,818,552	70,370,914	49,140,143	19,558,385,159

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

Statement of Operations and Changes in Net Assets

For the period ended 30 June 2022

	Dynamic Credit Fund	Dynamic Emerging Markets Bond Fund	Dynamic Global Bond Fund	Dynamic Global Investment Grade Bond Fund	Emerging Local Markets Bond Fund	Emerging Markets Bond Fund
	USD	USD	USD	USD	USD	USD
Net assets at the beginning of the period	28,006,788	21,163,134	1,684,223,577	24,687,379	143,222,193	235,780,636
Income						
Dividend income, net of withholding taxes	1,408	-	81,763	-	-	-
Interest income from investments, net of withholding taxes	616,472	516,211	7,869,669	39,755	3,121,973	4,863,344
Interest on swap contracts	135,866	-	1,592,929	31,114	11,530	-
Bank interest	581	193	21,508	375	1,939	1,623
Total income	754,327	516,404	9,565,869	71,244	3,135,442	4,864,967
Expenses						
Management Company fees	63,087	54,435	3,054,759	33,324	309,180	386,882
Interest on swap contracts	211,349	-	8,816,650	88,071	30,646	-
Taxe d'abonnement	2,605	1,859	167,026	25,230	17,462	66,181
Administration fees	23,142	17,240	150,083	47,508	31,708	18,997
Depositary fees	4,540	4,296	186,201	6,969	17,870	18,984
Transfer Agency fees	11,584	11,485	70,294	15,129	25,571	45,763
Distribution fees	7,462	12,781	26,907	11,491	14,279	24,333
Bank and other interest expenses	1,162	562	212,461	4,737	3,731	1,077
Professional fees	4,273	4,560	7,666	1,819	4,121	6,612
Audit fees	5,059	4,587	7,218	5,059	6,152	6,152
Other operating expenses	1,408	1,415	6,671	1,859	3,975	5,181
Less: Fee waiver	(46,572)	(48,286)	(32,176)	(105,040)	(51,280)	(118,872)
Total expenses	289,099	64,934	12,673,760	136,156	413,415	461,290
Net investment income/(loss)	465,228	451,470	(3,107,891)	(64,912)	2,722,027	4,403,677
Net realised gain/(loss) on:						
Investments	(1,726,366)	(1,251,659)	(72,476,162)	(1,090,314)	(11,163,940)	(17,452,136)
To be announced contracts	-	-	-	-	-	-
Options contracts	(167,548)	-	49,525,658	559,657	80,546	-
Financial futures contracts	586,996	55,468	56,414,927	513,154	985,450	742,862
Forward currency exchange contracts	156,272	(62,849)	(93,848,485)	(153,754)	(1,537,150)	(7,397,634)
Swaps contracts	1,367,322	3,949	67,606,993	554,030	(32,430)	-
Currency exchange	8,130	9,076	(4,430,396)	(93,352)	(156,654)	161,851
Net realised gain/(loss) for the period	224,806	(1,236,015)	2,792,535	289,421	(11,824,178)	(23,945,057)
Net change in unrealised appreciation/(depreciation) on:						
Investments	(2,320,803)	(1,925,778)	(78,778,314)	(576,087)	(8,945,551)	(30,726,519)
To be announced contracts	-	-	-	-	-	-
Options contracts	12,384	-	3,611,440	46,079	(28,487)	-
Financial futures contracts	(38,789)	(23,765)	(1,377,073)	(6,149)	(42,150)	(105,644)
Forward currency exchange contracts	35,969	(32,418)	9,297,245	235,394	(191,552)	(1,760,265)
Swaps contracts	248,028	348	17,965,628	928	(50,806)	-
Currency exchange	(5,202)	(2,288)	(237,475)	(21,207)	(72,236)	(5,135)
Net change in unrealised appreciation/(depreciation) for the period	(2,068,413)	(1,983,901)	(49,518,549)	(321,042)	(9,330,782)	(32,597,563)
Increase/(decrease) in net assets as a result of operations	(1,378,379)	(2,768,446)	(49,833,905)	(96,533)	(18,432,933)	(52,138,943)
Subscriptions	100,692	642	299,421,980	23,947,033	6,517,231	9,884,847
Redemptions	(649,066)	(1)	(495,804,181)	(23,360,637)	(14,998,652)	(52,838,220)
Increase/(decrease) in net assets as a result of movements in share capital	(548,374)	641	(196,382,201)	586,396	(8,481,421)	(42,953,373)
Dividend distributions	-	-	(67,766)	-	(43,566)	(155,479)
Foreign currency translation difference	-	-	-	-	-	-
Net assets at the end of the period	26,080,035	18,395,329	1,437,939,705	25,177,242	116,264,273	140,532,841

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

Statement of Operations and Changes in Net Assets

continued
For the period ended 30 June 2022

	Global Government Bond Fund	Global High Income Bond Fund	Global High Yield Bond Fund	Responsible Asia Credit Bond Fund	Responsible Diversified Income Bond Fund	Responsible Emerging Markets Corporate Bond Fund
	USD	USD	USD	USD	USD	USD
Net assets at the beginning of the period	13,341,614	624,116,363	1,237,911,962	61,068,644	129,797,407	235,134,815
Income						
Dividend income, net of withholding taxes	-	11,155	218,251	-	-	-
Interest income from investments, net of withholding taxes	80,817	15,958,448	32,164,534	1,087,787	2,007,104	5,221,618
Interest on swap contracts	-	74,476	188,559	2,528	165,925	25,300
Bank interest	94	2,036	1,930	354	2,601	2,801
Total income	80,911	16,046,115	32,573,274	1,090,669	2,175,630	5,249,719
Expenses						
Management Company fees	8,897	1,281,931	3,139,363	76,815	230,252	521,819
Interest on swap contracts	359	-	-	-	32,854	25,300
Taxe d'abonnement	740	71,310	192,586	12,803	57,937	29,288
Administration fees	29,685	32,827	55,075	16,003	21,262	18,846
Depository fees	3,452	43,067	56,397	7,332	14,218	17,987
Transfer Agency fees	13,357	53,979	50,616	18,332	18,969	33,766
Distribution fees	8,101	25,207	30,342	11,773	16,808	10,940
Bank and other interest expenses	7,306	1,993	1,418	3	11,581	6
Professional fees	4,238	9,349	8,364	2,058	4,030	2,899
Audit fees	5,059	6,152	5,835	4,905	5,378	5,059
Other operating expenses	1,217	5,508	12,018	2,296	2,374	3,884
Less: Fee waiver	(59,085)	(37,422)	(48,301)	(47,758)	(72,098)	(37,392)
Total expenses	23,326	1,493,901	3,503,713	104,562	343,565	632,402
Net investment income/(loss)	57,585	14,552,214	29,069,561	986,107	1,832,065	4,617,317
Net realised gain/(loss) on:						
Investments	(670,780)	(23,382,061)	(29,518,459)	(3,252,303)	(5,821,800)	(10,763,876)
To be announced contracts	-	-	-	-	(429,618)	-
Options contracts	291,868	-	179,386	-	53,125	-
Financial futures contracts	130,415	-	-	285,838	316,742	1,780,604
Forward currency exchange contracts	147,991	1,185,297	(15,841,518)	15,582	2,340,442	(7,613,625)
Swaps contracts	73,428	(137,380)	(26,756)	(4,321)	644,075	(99,340)
Currency exchange	(22,779)	251,098	43	453	(71,638)	78,763
Net realised gain/(loss) for the period	(49,857)	(22,083,046)	(45,207,304)	(2,954,751)	(2,968,672)	(16,617,474)
Net change in unrealised appreciation/(depreciation) on:						
Investments	(1,109,688)	(101,204,723)	(177,023,761)	(5,897,422)	(10,312,842)	(27,055,703)
To be announced contracts	-	-	-	-	(67,500)	-
Options contracts	37,047	-	-	-	-	-
Financial futures contracts	1,470	-	-	(44,113)	55,435	(146,744)
Forward currency exchange contracts	90,218	(59,112)	(122,702)	(3,515)	(18,314)	(1,135,897)
Swaps contracts	7,111	(153,781)	(820,922)	-	(1,041,900)	-
Currency exchange	(441)	(47,333)	(21,265)	(468)	(59,299)	3,497
Net change in unrealised appreciation/(depreciation) for the period	(974,283)	(101,464,949)	(177,988,650)	(5,945,518)	(11,444,420)	(28,334,847)
Increase/(decrease) in net assets as a result of operations	(966,555)	(108,995,781)	(194,126,393)	(7,914,162)	(12,581,027)	(40,335,004)
Subscriptions	4,027,111	53,988,100	167,236,438	3,406,530	5,533,753	8,093,514
Redemptions	(2,004,923)	(138,260,767)	(430,105,622)	(4,959,799)	(18,148,723)	(13,739,221)
Increase/(decrease) in net assets as a result of movements in share capital	2,022,188	(84,272,667)	(262,869,184)	(1,553,269)	(12,614,970)	(5,645,707)
Dividend distributions	-	(1,544,869)	(2,404,156)	(2,346)	(1,097)	(105,848)
Foreign currency translation difference	-	-	-	-	-	-
Net assets at the end of the period	14,397,247	429,303,046	778,512,229	51,598,867	104,600,313	189,048,256

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

Statement of Operations and Changes in Net Assets

continued
For the period ended 30 June 2022

	Responsible Euro Corporate Bond Fund	Responsible European High Yield Bond Fund	Responsible Global Aggregate Bond Fund	Responsible Global Investment Grade Corporate Bond Fund	Responsible US Aggregate Bond Fund	Responsible US Investment Grade Corporate Bond Fund
	EUR	EUR	USD	USD	USD	USD
Net assets at the beginning of the period	257,636,839	228,880,048	652,955,203	30,200,644	473,193,286	14,934,176
Income						
Dividend income, net of withholding taxes	-	15,880	32,892	-	-	-
Interest income from investments, net of withholding taxes	1,574,392	4,827,215	3,577,664	386,039	5,293,195	210,105
Interest on swap contracts	25,347	-	35,841	18,083	-	762
Bank interest	85	361	5,909	204	10,660	159
Total income	1,599,824	4,843,456	3,652,306	404,326	5,303,855	211,026
Expenses						
Management Company fees	234,782	615,417	653,014	39,756	142,701	21,008
Interest on swap contracts	467,639	-	2,006,574	11,738	-	1,493
Taxe d'abonnement	22,513	41,563	56,101	42,612	102,135	8,082
Administration fees	15,765	18,168	46,232	18,462	19,550	15,897
Depository fees	26,825	26,772	67,341	5,509	20,519	2,306
Transfer Agency fees	30,447	30,293	47,651	12,828	33,054	9,988
Distribution fees	13,965	18,084	21,313	8,540	22,409	6,774
Bank and other interest expenses	38,270	16,250	28,471	479	14	26
Professional fees	3,581	6,326	4,943	1,787	4,090	708
Audit fees	4,324	4,324	7,535	4,587	5,059	4,587
Other operating expenses	4,521	4,329	4,910	1,221	3,414	1,156
Less: Fee waiver	(30,641)	(30,451)	(18,735)	(81,610)	(71,789)	(42,694)
Total expenses	831,991	751,075	2,925,350	65,909	281,156	29,331
Net investment income/(loss)	767,833	4,092,381	726,956	338,417	5,022,699	181,695
Net realised gain/(loss) on:						
Investments	(5,746,366)	(2,414,634)	(34,226,495)	(1,274,045)	(10,331,579)	(384,628)
To be announced contracts	-	-	(3,154,935)	-	(3,568,459)	-
Options contracts	34,400	15,000	1,005,418	(6,553)	-	(3,276)
Financial futures contracts	2	-	937,585	(936)	2,086,618	(3,760)
Forward currency exchange contracts	2,914,903	636,299	2,987,462	493,797	(4,167,947)	(2,443)
Swaps contracts	1,236,592	(1,191)	1,025,554	(111,215)	-	32,818
Currency exchange	27,844	93,375	884,369	(860)	(10,811)	(892)
Net realised gain/(loss) for the period	(1,532,625)	(1,671,151)	(30,541,042)	(899,812)	(15,992,178)	(362,181)
Net change in unrealised appreciation/(depreciation) on:						
Investments	(26,776,914)	(36,625,306)	(62,861,373)	(3,881,367)	(44,458,954)	(2,070,014)
To be announced contracts	-	-	152,302	-	148,140	-
Options contracts	(14,744)	(52,695)	(58,761)	-	-	-
Financial futures contracts	-	-	(1,112,022)	66,591	784,474	(13,915)
Forward currency exchange contracts	795,452	(139,136)	(2,181,974)	137,239	(672,061)	(461)
Swaps contracts	2,711,546	-	11,856,979	(32,727)	-	(59,160)
Currency exchange	(6,134)	(22,050)	(340,390)	(17,536)	51	56
Net change in unrealised appreciation/(depreciation) for the period	(23,290,794)	(36,839,187)	(54,545,239)	(3,727,800)	(44,198,350)	(2,143,494)
Increase/(decrease) in net assets as a result of operations	(24,055,586)	(34,417,957)	(84,359,325)	(4,289,195)	(55,167,829)	(2,323,980)
Subscriptions	22,183,717	14,650,855	106,755,139	2,158,863	18,848,002	50,265
Redemptions	(23,856,254)	(58,491,902)	(64,602,277)	(3,477,324)	(35,651,456)	(50,246)
Increase/(decrease) in net assets as a result of movements in share capital	(1,672,537)	(43,841,047)	42,152,862	(1,318,461)	(16,803,454)	19
Dividend distributions	(7,263)	(220,965)	(24,314)	-	(324,318)	-
Foreign currency translation difference	-	-	-	-	-	-
Net assets at the end of the period	231,901,453	150,400,079	610,724,426	24,592,988	400,897,685	12,610,215

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

Statement of Operations and Changes in Net Assets

continued
For the period ended 30 June 2022

	US High Yield Bond Fund	Asian Opportunities Equity Fund	China Evolution Equity Fund	China Growth Leaders Equity Fund	Continental European Equity Fund	Emerging Markets Discovery Equity Fund
	USD	USD	USD	USD	EUR	USD
Net assets at the beginning of the period	273,586,018	321,982,876	157,472,871	5,582,430	91,851,599	118,343,501
Income						
Dividend income, net of withholding taxes	68,819	3,462,455	1,618,390	26,979	1,041,080	1,433,615
Interest income from investments, net of withholding taxes	7,591,687	-	-	-	-	-
Interest on swap contracts	-	-	-	-	-	-
Bank interest	1,247	299	2,227	81	98	396
Total income	7,661,753	3,462,754	1,620,617	27,060	1,041,178	1,434,011
Expenses						
Management Company fees	297,899	1,199,904	697,549	15,905	195,874	419,354
Interest on swap contracts	-	-	-	-	-	-
Taxe d'abonnement	49,128	47,131	27,940	280	9,837	12,986
Administration fees	16,196	28,678	18,038	21,096	15,027	16,737
Depositary fees	13,096	30,872	22,415	737	7,350	21,062
Transfer Agency fees	29,275	35,039	45,845	9,815	12,550	29,664
Distribution fees	15,237	18,521	21,158	5,586	8,531	20,270
Bank and other interest expenses	-	626	180	69	4,744	137
Professional fees	2,310	9,105	4,496	4,830	2,551	7,888
Audit fees	4,905	4,905	4,561	4,561	4,044	4,905
Other operating expenses	2,466	11,821	2,720	1,010	5,435	12,523
Less: Fee waiver	(49,477)	(12,989)	(38,461)	(45,566)	(31,424)	(66,581)
Total expenses	381,035	1,373,613	806,441	18,323	234,519	478,945
Net investment income/(loss)	7,280,718	2,089,141	814,176	8,737	806,659	955,066
Net realised gain/(loss) on:						
Investments	(4,360,719)	(9,700,493)	(22,214,335)	(604,528)	6,896,375	(3,893,817)
To be announced contracts	-	-	-	-	-	-
Options contracts	-	-	-	-	-	-
Financial futures contracts	-	-	-	-	-	-
Forward currency exchange contracts	(251,108)	341,718	(2,227)	-	389,671	(14,717)
Swaps contracts	-	-	-	-	-	-
Currency exchange	(87,647)	(350,735)	(6,974)	148	34,343	(3,124)
Net realised gain/(loss) for the period	(4,699,474)	(9,709,510)	(22,223,536)	(604,380)	7,320,389	(3,911,658)
Net change in unrealised appreciation/(depreciation) on:						
Investments	(42,772,343)	(45,011,402)	(3,766,788)	(472,717)	(22,984,888)	(15,155,276)
To be announced contracts	-	-	-	-	-	-
Options contracts	-	-	-	-	-	-
Financial futures contracts	-	-	-	-	-	-
Forward currency exchange contracts	(44,110)	(16,270)	(5,324)	-	117,427	(657)
Swaps contracts	-	-	-	-	-	-
Currency exchange	(1)	90,069	(45,088)	(64)	(122)	306,732
Net change in unrealised appreciation/(depreciation) for the period	(42,816,454)	(44,937,603)	(3,817,200)	(472,781)	(22,867,583)	(14,849,201)
Increase/(decrease) in net assets as a result of operations	(40,235,210)	(52,557,972)	(25,226,560)	(1,068,424)	(14,740,535)	(17,805,793)
Subscriptions	196,980,117	54,248,725	91,397,015	19,900	1,773,507	14,609,172
Redemptions	(242,769,104)	(51,473,432)	(39,301,546)	-	(42,506,503)	(25,684,615)
Increase/(decrease) in net assets as a result of movements in share capital	(45,788,987)	2,775,293	52,095,469	19,900	(40,732,996)	(11,075,443)
Dividend distributions	(1,551)	(6,557)	-	-	-	-
Foreign currency translation difference	-	-	-	-	-	-
Net assets at the end of the period	187,560,270	272,193,640	184,341,780	4,533,906	36,378,068	89,462,265

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

Statement of Operations and Changes in Net Assets

continued
For the period ended 30 June 2022

	Emerging Markets Equity Fund	European Equity Fund	Frontier Markets Equity Fund	Global Equity Dividend Fund	Global Focused Growth Equity Fund	Global Growth Equity Fund
	USD	EUR	USD	USD	USD	USD
Net assets at the beginning of the period	1,956,138,290	120,071,651	105,570,458	13,933,368	5,282,418,507	778,262,391
Income						
Dividend income, net of withholding taxes	14,671,391	1,774,707	1,040,721	166,726	15,513,796	2,501,981
Interest income from investments, net of withholding taxes	-	-	-	-	-	-
Interest on swap contracts	-	-	-	-	-	-
Bank interest	61	1	4	153	4,891	34
Total income	14,671,452	1,774,708	1,040,725	166,879	15,518,687	2,502,015
Expenses						
Management Company fees	6,486,953	366,624	186,749	49,935	16,405,230	1,350,554
Interest on swap contracts	-	-	-	-	-	-
Taxe d'abonnement	188,810	17,284	15,023	3,798	418,173	65,306
Administration fees	80,862	14,443	16,673	16,480	335,674	57,330
Depositary fees	207,807	11,319	6,815	1,141	369,299	48,564
Transfer Agency fees	54,508	24,781	28,218	13,443	142,515	43,604
Distribution fees	57,889	17,198	16,319	10,700	57,995	26,427
Bank and other interest expenses	2,626	8,927	5,078	12	1	660
Professional fees	19,366	3,027	8,122	2,502	17,811	6,623
Audit fees	5,378	4,324	4,905	4,905	5,378	4,587
Other operating expenses	18,223	3,185	14,245	5,078	15,577	9,616
Less: Fee waiver	(18,126)	(38,448)	(61,408)	(50,490)	(9,691)	(14,200)
Total expenses	7,104,296	432,664	240,739	57,504	17,757,962	1,599,071
Net investment income/(loss)	7,567,156	1,342,044	799,986	109,375	(2,239,275)	902,944
Net realised gain/(loss) on:						
Investments	(30,297,727)	4,248,738	4,656,468	104,851	(225,172,489)	(39,423,203)
To be announced contracts	-	-	-	-	-	-
Options contracts	-	-	-	-	-	-
Financial futures contracts	-	-	-	-	-	-
Forward currency exchange contracts	(1,635,055)	10,070	(41,101)	2,081	(2,546,149)	(935,151)
Swaps contracts	-	-	-	-	-	-
Currency exchange	695,145	(16,695)	(186,582)	(5,079)	337,872	935,757
Net realised gain/(loss) for the period	(31,237,637)	4,242,113	4,428,785	101,853	(227,380,766)	(39,422,597)
Net change in unrealised appreciation/(depreciation) on:						
Investments	(373,617,217)	(29,211,834)	(25,814,821)	(3,064,109)	(1,221,981,885)	(203,690,618)
To be announced contracts	-	-	-	-	-	-
Options contracts	-	-	-	-	-	-
Financial futures contracts	-	-	-	-	-	-
Forward currency exchange contracts	(30,091)	(1,379)	127	-	(262,002)	439
Swaps contracts	-	-	-	-	-	-
Currency exchange	2,852,083	8,818	(23,802)	(1,502)	2,219,752	1,000,020
Net change in unrealised appreciation/(depreciation) for the period	(370,795,225)	(29,204,395)	(25,838,496)	(3,065,611)	(1,220,024,135)	(202,690,159)
Increase/(decrease) in net assets as a result of operations	(394,465,706)	(23,620,238)	(20,609,725)	(2,854,383)	(1,449,644,176)	(241,209,812)
Subscriptions	148,000,810	8,546,427	9,060,682	2,008,375	511,092,582	60,749,442
Redemptions	(491,929,185)	(23,078,780)	(27,120,831)	(265,412)	(1,374,386,110)	(105,486,160)
Increase/(decrease) in net assets as a result of movements in share capital	(343,928,375)	(14,532,353)	(18,060,149)	1,742,963	(863,293,528)	(44,736,718)
Dividend distributions	(29,834)	(53,982)	(13,417)	(750)	-	-
Foreign currency translation difference	-	-	-	-	-	-
Net assets at the end of the period	1,217,714,375	81,865,078	66,887,167	12,821,198	2,969,480,803	492,315,861

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

Statement of Operations and Changes in Net Assets

continued
For the period ended 30 June 2022

	Global Impact Equity Fund	Global Natural Resources Equity Fund	Global Real Estate Securities Fund	Global Select Equity Fund	Global Technology Equity Fund	Global Value Equity Fund
	USD	USD	USD	USD	USD	USD
Net assets at the beginning of the period	10,130,109	117,257,341	11,245,986	8,931,918	1,405,900,002	543,552,208
Income						
Dividend income, net of withholding taxes	33,325	1,949,409	119,733	44,815	558,148	6,190,081
Interest income from investments, net of withholding taxes	-	-	-	-	-	-
Interest on swap contracts	-	-	-	-	-	-
Bank interest	-	196	26	62	2,661	3,241
Total income	33,325	1,949,605	119,759	44,877	560,809	6,193,322
Expenses						
Management Company fees	26,861	556,187	46,942	31,226	4,528,295	2,747,475
Interest on swap contracts	-	-	-	-	-	-
Taxe d'abonnement	425	33,179	19,959	511	172,671	70,476
Administration fees	16,040	18,215	16,416	18,172	55,582	26,815
Depository fees	506	9,474	866	808	52,592	36,942
Transfer Agency fees	11,884	28,421	9,392	11,029	92,184	56,268
Distribution fees	7,292	16,563	7,661	14,947	38,589	19,867
Bank and other interest expenses	91	281	126	1	310	721
Professional fees	3,954	3,790	2,888	4,869	6,408	3,562
Audit fees	4,587	4,905	4,586	4,587	6,152	4,587
Other operating expenses	586	3,387	2,318	1,004	6,525	2,993
Less: Fee waiver	(41,711)	(44,766)	(58,105)	(51,756)	(24,275)	(10,942)
Total expenses	30,515	629,636	53,049	35,398	4,935,033	2,958,764
Net investment income/(loss)	2,810	1,319,969	66,710	9,479	(4,374,224)	3,234,558
Net realised gain/(loss) on:						
Investments	(702,972)	3,210,013	182,086	(192,325)	(168,587,337)	(13,472,397)
To be announced contracts	-	-	-	-	-	-
Options contracts	-	-	-	-	-	-
Financial futures contracts	-	-	-	-	-	-
Forward currency exchange contracts	244	749	(3,320)	(107)	(5,403,110)	217,371
Swaps contracts	-	-	-	-	-	-
Currency exchange	615	73,492	6,034	(1,077)	260,303	(380,619)
Net realised gain/(loss) for the period	(702,113)	3,284,254	184,800	(193,509)	(173,730,144)	(13,635,645)
Net change in unrealised appreciation/(depreciation) on:						
Investments	(1,964,740)	(12,546,806)	(2,960,192)	(2,058,795)	(505,422,736)	(73,369,112)
To be announced contracts	-	-	-	-	-	-
Options contracts	-	-	-	-	-	-
Financial futures contracts	-	-	-	-	-	-
Forward currency exchange contracts	-	2	-	-	(588,420)	(22,964)
Swaps contracts	-	-	-	-	-	-
Currency exchange	(44)	(26,056)	(335)	(260)	(8,611)	(20,025)
Net change in unrealised appreciation/(depreciation) for the period	(1,964,784)	(12,572,860)	(2,960,527)	(2,059,055)	(506,019,767)	(73,412,101)
Increase/(decrease) in net assets as a result of operations	(2,664,087)	(7,968,637)	(2,709,017)	(2,243,085)	(684,124,135)	(83,813,188)
Subscriptions	551,412	18,699,646	4,173,372	597,631	120,209,150	229,303,694
Redemptions	(2,609,760)	(14,612,301)	(1,238,661)	(50,000)	(335,103,430)	(99,620,096)
Increase/(decrease) in net assets as a result of movements in share capital	(2,058,348)	4,087,345	2,934,711	547,631	(214,894,280)	129,683,598
Dividend distributions	-	-	-	-	-	(629,368)
Foreign currency translation difference	-	-	-	-	-	-
Net assets at the end of the period	5,407,674	113,376,049	11,471,680	7,236,464	506,881,587	588,793,250

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

Statement of Operations and Changes in Net Assets

continued
For the period ended 30 June 2022

	Japanese Equity Fund	Middle East & Africa Equity Fund	Responsible Asian ex-Japan Equity Fund	Responsible European Select Equity Fund	Responsible European Smaller Companies Equity Fund	Responsible Global Structured Research Equity Fund
	EUR	USD	USD	EUR	EUR	USD
Net assets at the beginning of the period	2,002,652,557	6,992,528	942,575,648	9,651,486	173,224,745	25,490,018
Income						
Dividend income, net of withholding taxes	9,811,143	117,482	5,597,470	108,862	1,118,673	203,088
Interest income from investments, net of withholding taxes	-	-	-	-	-	-
Interest on swap contracts	-	-	-	-	-	-
Bank interest	-	22	4,884	-	-	254
Total income	9,811,143	117,504	5,602,354	108,862	1,118,673	203,342
Expenses						
Management Company fees	4,817,641	42,039	3,076,894	31,276	735,092	39,805
Interest on swap contracts	-	-	-	-	-	-
Taxe d'abonnement	226,220	19,424	173,771	495	25,209	1,153
Administration fees	80,871	16,442	48,245	14,154	14,327	15,213
Depository fees	164,485	2,672	142,097	1,866	18,494	4,093
Transfer Agency fees	83,925	6,566	36,485	7,767	28,644	8,131
Distribution fees	35,175	7,302	30,126	6,104	9,920	7,145
Bank and other interest expenses	63,473	115	-	840	20,573	1,463
Professional fees	9,888	4,419	2,368	4,175	2,844	4,013
Audit fees	5,423	4,616	4,905	4,043	4,044	4,587
Other operating expenses	12,818	1,962	13,671	5,930	6,541	610
Less: Fee waiver	(33,459)	(59,303)	(19,289)	(40,247)	(23,356)	(34,841)
Total expenses	5,466,460	46,254	3,509,273	36,403	842,332	51,372
Net investment income/(loss)	4,344,683	71,250	2,093,081	72,459	276,341	151,970
Net realised gain/(loss) on:						
Investments	(40,238,080)	754,809	(18,453,322)	48,471	966,020	(505,020)
To be announced contracts	-	-	-	-	-	-
Options contracts	-	-	-	-	-	-
Financial futures contracts	-	-	-	-	-	-
Forward currency exchange contracts	4,082,758	(4,986)	(24,880)	-	(257)	86
Swaps contracts	-	-	-	-	-	-
Currency exchange	(4,532,600)	2,432	(85,367)	(95)	(8,604)	(2,935)
Net realised gain/(loss) for the period	(40,687,922)	752,255	(18,563,569)	48,376	957,159	(507,869)
Net change in unrealised appreciation/(depreciation) on:						
Investments	(414,690,514)	(1,103,258)	(160,373,322)	(2,457,350)	(54,154,582)	(5,124,869)
To be announced contracts	-	-	-	-	-	-
Options contracts	-	-	-	-	-	-
Financial futures contracts	-	-	-	-	-	-
Forward currency exchange contracts	(1,570,357)	-	(11,598)	-	134	(3)
Swaps contracts	-	-	-	-	-	-
Currency exchange	1,204,966	(182)	995,165	1,568	(1,571)	(2,023)
Net change in unrealised appreciation/(depreciation) for the period	(415,055,905)	(1,103,440)	(159,389,755)	(2,455,782)	(54,156,019)	(5,126,895)
Increase/(decrease) in net assets as a result of operations	(451,399,144)	(279,935)	(175,860,243)	(2,334,947)	(52,922,519)	(5,482,794)
Subscriptions	172,921,351	493,752	43,646,304	23,975	4,675,393	-
Redemptions	(843,329,035)	(640,665)	(148,536,931)	(2,470)	(47,579,946)	-
Increase/(decrease) in net assets as a result of movements in share capital	(670,407,684)	(146,913)	(104,890,627)	21,505	(42,904,553)	-
Dividend distributions	(18,243)	-	-	-	(14,391)	-
Foreign currency translation difference	-	-	-	-	-	-
Net assets at the end of the period	880,827,486	6,565,680	661,824,778	7,338,044	77,383,282	20,007,224

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

Statement of Operations and Changes in Net Assets

continued
For the period ended 30 June 2022

	Science and Technology Equity Fund	US Blue Chip Equity Fund	US Equity Fund	US Large Cap Growth Equity Fund	US Large Cap Value Equity Fund	US Select Value Equity Fund
	USD	USD	USD	USD	USD	USD
Net assets at the beginning of the period	13,573,491	1,280,872,099	785,335,004	2,897,897,006	1,069,357,489	10,636,388
Income						
Dividend income, net of withholding taxes	7,017	1,517,577	2,296,637	2,963,026	10,610,247	115,456
Interest income from investments, net of withholding taxes	-	28,905	-	-	-	-
Interest on swap contracts	-	-	-	-	-	-
Bank interest	28	1,365	1,261	3,782	5,711	16
Total income	7,045	1,547,847	2,297,898	2,966,808	10,615,958	115,472
Expenses						
Management Company fees	40,287	4,170,781	2,428,764	9,398,510	6,230,705	38,450
Interest on swap contracts	-	-	-	-	-	-
Taxe d'abonnement	5,129	194,448	82,839	376,713	228,316	1,253
Administration fees	16,416	48,341	27,269	112,849	59,831	15,745
Depositary fees	699	46,671	25,156	85,040	51,007	536
Transfer Agency fees	9,134	67,877	48,434	80,336	55,276	8,682
Distribution fees	13,504	34,075	20,259	64,467	22,897	9,841
Bank and other interest expenses	-	33	58	73	6	18
Professional fees	4,108	7,809	4,764	8,602	4,860	4,546
Audit fees	4,905	6,152	5,059	4,905	5,059	4,586
Other operating expenses	1,955	7,523	5,237	6,339	4,890	1,174
Less: Fee waiver	(51,053)	(14,009)	(6,684)	(2,730)	(10,449)	(40,870)
Total expenses	45,084	4,569,701	2,641,155	10,135,104	6,652,398	43,961
Net investment income/(loss)	(38,039)	(3,021,854)	(343,257)	(7,168,296)	3,963,560	71,511
Net realised gain/(loss) on:						
Investments	(1,683,681)	17,323,820	83,418,455	165,198,222	47,208,019	411,253
To be announced contracts	-	-	-	-	-	-
Options contracts	-	-	-	-	-	-
Financial futures contracts	-	-	-	-	-	-
Forward currency exchange contracts	(1,142)	(99,175)	(4,279,253)	(1,265,428)	(4,523,073)	-
Swaps contracts	-	-	-	-	-	-
Currency exchange	884	(53,660)	(505,423)	66,354	(523,534)	(256)
Net realised gain/(loss) for the period	(1,683,939)	17,170,985	78,633,779	163,999,148	42,161,412	410,997
Net change in unrealised appreciation/(depreciation) on:						
Investments	(2,700,682)	(438,499,480)	(210,012,773)	(1,036,711,165)	(195,034,302)	(1,476,256)
To be announced contracts	-	-	-	-	-	-
Options contracts	-	-	-	-	-	-
Financial futures contracts	-	-	-	-	-	-
Forward currency exchange contracts	-	(50,950)	(661,742)	(148,851)	(457,944)	-
Swaps contracts	-	-	-	-	-	-
Currency exchange	7	28,714	1,959	2,082	(24,724)	(240)
Net change in unrealised appreciation/(depreciation) for the period	(2,700,675)	(438,521,716)	(210,672,556)	(1,036,857,934)	(195,516,970)	(1,476,496)
Increase/(decrease) in net assets as a result of operations	(4,422,653)	(424,372,585)	(132,382,034)	(880,027,082)	(149,391,998)	(993,988)
Subscriptions	11,325	93,332,781	94,344,202	226,446,769	537,819,280	246,004
Redemptions	(4,116,792)	(292,904,634)	(286,426,530)	(628,124,249)	(418,629,540)	(149,102)
Increase/(decrease) in net assets as a result of movements in share capital	(4,105,467)	(199,571,853)	(192,082,328)	(401,677,480)	119,189,740	96,902
Dividend distributions	-	-	-	-	(251,557)	-
Foreign currency translation difference	-	-	-	-	-	-
Net assets at the end of the period	5,045,371	656,927,661	460,870,642	1,616,192,444	1,038,903,674	9,739,302

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

Statement of Operations and Changes in Net Assets

continued
For the period ended 30 June 2022

	US Smaller Companies Equity Fund	Global Allocation Extended Fund	Global Allocation Fund	Multi-Asset Global Income Fund	Combined
	USD	USD	USD	USD	USD
Net assets at the beginning of the period	3,494,444,412	103,348,654	87,383,026	56,601,076	30,766,069,507
Income					
Dividend income, net of withholding taxes	11,563,704	751,421	461,191	241,243	101,344,366
Interest income from investments, net of withholding taxes	-	-	238,026	490,350	98,357,275
Interest on swap contracts	-	-	42,827	56,197	2,409,628
Bank interest	8,362	1,964	1,797	1,772	100,359
Total income	11,572,066	753,385	743,841	789,562	202,211,628
Expenses					
Management Company fees	16,378,377	293,689	285,505	148,888	95,280,635
Interest on swap contracts	-	-	88,898	24,319	11,849,133
Taxe d'abonnement	593,917	19,307	15,444	3,694	4,070,011
Administration fees	231,023	16,544	24,800	29,434	2,172,403
Depository fees	132,037	13,833	19,903	12,836	2,117,452
Transfer Agency fees	127,358	19,975	15,558	11,149	1,847,034
Distribution fees	43,329	8,504	8,350	13,426	1,016,760
Bank and other interest expenses	564	337	1,298	1,224	458,367
Professional fees	14,221	3,987	4,211	5,829	289,165
Audit fees	6,152	4,587	5,836	5,377	266,852
Other operating expenses	10,330	3,522	4,471	4,935	281,931
Less: Fee waiver	(17,294)	(94,625)	(53,328)	(60,495)	(2,231,736)
Total expenses	17,520,014	289,660	420,946	200,616	117,418,007
Net investment income/(loss)	(5,947,948)	463,725	322,895	588,946	84,793,621
Net realised gain/(loss) on:					
Investments	68,875,222	(49,669)	693,467	(1,265,740)	(412,920,279)
To be announced contracts	-	-	-	(109,455)	(7,262,467)
Options contracts	-	-	19,383	294,448	51,886,080
Financial futures contracts	-	(64,032)	(119,208)	(214,815)	64,433,910
Forward currency exchange contracts	(20,661,737)	(5,392,613)	717,538	583,392	(159,733,408)
Swaps contracts	-	-	22,072	133,962	72,402,401
Currency exchange	(1,129,847)	(85,610)	(28,790)	(24,344)	(9,285,696)
Net realised gain/(loss) for the period	47,083,638	(5,591,924)	1,304,462	(602,552)	(400,479,459)
Net change in unrealised appreciation/(depreciation) on:					
Investments	(818,472,281)	(17,105,419)	(15,922,662)	(7,357,010)	(6,643,884,846)
To be announced contracts	-	-	-	(18,414)	214,528
Options contracts	-	-	(934)	89,660	3,634,753
Financial futures contracts	-	(20,936)	(76,773)	51,049	(2,049,054)
Forward currency exchange contracts	(3,842,250)	(828,947)	129,898	34,337	(4,061,164)
Swaps contracts	-	-	313,860	(252,049)	30,943,823
Currency exchange	11,502	(815)	(2,638)	(20,558)	7,799,543
Net change in unrealised appreciation/(depreciation) for the period	(822,303,029)	(17,956,117)	(15,559,249)	(7,472,985)	(6,607,402,417)
Increase/(decrease) in net assets as a result of operations	(781,167,339)	(23,084,316)	(13,931,892)	(7,486,591)	(6,923,088,255)
Subscriptions	438,985,764	9,524,132	5,967,841	26,649	3,868,077,146
Redemptions	(903,622,284)	(13,969,918)	(9,048,061)	(1)	(7,951,378,673)
Increase/(decrease) in net assets as a result of movements in share capital	(464,636,520)	(4,445,786)	(3,080,220)	26,648	(4,083,301,527)
Dividend distributions	-	-	-	(990)	(5,951,740)
Foreign currency translation difference	-	-	-	-	(195,342,826)
Net assets at the end of the period	2,248,640,553	75,818,552	70,370,914	49,140,143	19,558,385,159

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

Statistical Information (in share class currency)

For the period ended 30 June 2022

	Shares outstanding as at 30 June 2022	NAV per share as at 30 June 2022	NAV per share as at 31 December 2021	NAV per share as at 31 December 2020
T. Rowe Price Funds SICAV – Dynamic Credit Fund				
Class A	5,514	10.27	10.82	10.19
Class I	2,480,305	10.41	10.95	10.25
Class In (EUR)	4,233	10.16	10.74	10.14
Class Q	14,400	10.4	10.93	10.24
Total net assets in USD		26,080,035	28,006,788	25,632,674
T. Rowe Price Funds SICAV – Dynamic Emerging Markets Bond Fund				
Class A	5,000	9.06	10.45	10.82
Class I	1,985,000	9.18	10.56	10.86
Class In (EUR)	4,370	9.00	10.43	10.81
Class Q	8,860	9.17	10.55	10.85
Total net assets in USD		18,395,329	21,163,134	21,719,110
T. Rowe Price Funds SICAV – Dynamic Global Bond Fund				
Class A	481,885	11.72	11.07	11.16
Class An (EUR)	1,737,342	10.39	9.87	10.03
Class I	1,379,190	12.20	11.50	11.47
Class In (EUR)	20,016,789	10.82	10.26	10.36
Class In (EUR) 2*	4,753	9.92	–	–
Class In (GBP)	54,215,760	11.53	10.85	10.90
Class In (SEK)**	–	–	100.72	101.86
Class Q	2,831,296	12.16	11.46	11.49
Class Q1	28,931	10.42	9.82	–
Class Qd	174,733	10.72	10.10	10.21
Class Qn (CHF)	59,020	10.14	9.61	9.74
Class Qn (EUR)	11,709,441	10.37	9.82	9.93
Class Qn (EUR) 1	9,371,780	10.26	9.72	–
Class Qn (EUR) 10**	–	–	9.94	10.06
Class Qn (GBP)	1,795,968	11.45	10.77	10.84
Class S	3,307,527	10.47	9.84	–
Class Sd	1,126,312	10.76	10.15	10.26
Class Sn (GBP)	5,009,371	10.91	10.24	10.24
Class Sn (JPY)	110,009	10,386.00	9,795.00	–
Total net assets in USD		1,437,939,705	1,684,223,577	1,229,398,348
T. Rowe Price Funds SICAV – Dynamic Global Investment Grade Bond Fund				
Class A	25,026	11.14	10.69	10.80
Class I	1,724,695	11.41	10.93	10.98
Class In (EUR)	4,497	10.32	10.00	10.14
Class In (EUR) 9	475,241	10.31	9.92	–
Class Q	5,394	11.39	10.90	10.97
Total net assets in USD		25,177,242	24,687,379	26,296,413
T. Rowe Price Funds SICAV – Emerging Local Markets Bond Fund				
Class A (EUR)	247,931	10.16	10.33	10.58
Class I	4,637,393	11.88	13.65	15.03
Class I (EUR)	3,883,113	9.66	10.19	10.38
Class I (EUR) 9	1,195,113	9.45	9.97	10.12
Class Ib (EUR)*	45,029	9.54	–	–
Class Q (EUR)	521,343	10.75	11.34	11.56
Class Q (EUR) 1	4,237	9.42	9.94	–
Class Sd	271,953	5.50	6.48	7.47
Total net assets in USD		116,264,273	143,222,193	134,835,503

* Share Class was launched during the period.

** Share Class was closed during the period.

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

Statistical Information (in share class currency) continued

For the period ended 30 June 2022

	Shares outstanding as at 30 June 2022	NAV per share as at 30 June 2022	NAV per share as at 31 December 2021	NAV per share as at 31 December 2020
T. Rowe Price Funds SICAV – Emerging Markets Bond Fund				
Class A	59,983	16.61	21.24	21.85
Class A (EUR)	63,954	9.73	11.42	10.86
Class A 10	5,000	7.90	10.10	10.39
Class Ad (EUR)	68,641	8.12	9.75	9.63
Class Ax	116,091	5.94	7.88	8.66
Class I	2,503,978	20.72	26.40	26.98
Class In (EUR)	1,022,482	7.74	9.94	10.25
Class In (GBP) 10	5,174,034	9.83	12.55	12.80
Class Q	656,924	10.54	13.43	13.74
Class Q (EUR)	32,293	12.53	14.67	13.86
Class Q 10	94,640	8.89	11.32	11.54
Class Q 11	5,000	7.99	10.18	10.41
Class Qd	272,119	7.07	9.24	9.87
Class Qd 10	80,000	7.20	9.17	9.80
Class Qn (EUR) 10	354,330	8.05	10.34	10.64
Class Sd	277,485	6.86	8.97	9.58
Total net assets in USD		140,532,841	235,780,636	302,877,353
T. Rowe Price Funds SICAV – Global Government Bond Fund				
Class A	51,945	10.32	10.51	10.64
Class I	530,610	10.44	10.61	10.69
Class In (EUR)*	4,503	9.75	–	–
Class Q	5,000	10.42	10.60	10.68
Class Sn (GBP)	686,741	9.85	10.00	10.05
Total net assets in USD		14,397,247	13,341,614	8,223,001
T. Rowe Price Funds SICAV – Global High Income Bond Fund				
Class A	451,406	11.39	13.75	13.37
Class Ad (EUR)	2,631,919	8.68	9.84	9.22
Class An (EUR)	40,290	9.13	11.11	10.89
Class Ax	634,707	7.26	9.06	9.41
Class I	18,179,052	11.92	14.33	13.85
Class I10	4,701,675	10.19	12.23	11.79
Class In (GBP) 10	6,511,836	9.08	10.93	10.57
Class In (SGD) 10	3,226,016	9.22	11.08	10.68
Class Q	503,005	11.85	14.26	13.79
Class Qd (EUR) 2	294,660	9.46	10.76	10.08
Class Qdn (GBP)	154,464	7.59	9.40	9.55
Class Qx	1,052,099	7.49	9.30	9.59
Class S	1,408,147	10.26	12.31	11.82
Class Sd	528,171	8.55	10.57	10.71
Class Sn (GBP)	3,868	8.70	10.46	10.08
Class Sxn (AUD)	57,646	8.77	10.93	11.25
Total net assets in USD		429,303,046	624,116,363	1,020,330,131
T. Rowe Price Funds SICAV – Global High Yield Bond Fund				
Class A	2,528,287	29.26	34.68	33.20
Class Ad	1,880,975	10.16	12.34	12.34
Class An (EUR)	1,042,584	21.84	26.01	25.11
Class An (EUR) 10	6,304,914	9.64	11.47	10.99
Class An (NOK)	1,232,966	216.73	257.53	246.72
Class An (SEK)	402,397	123.06	146.80	141.50
Class I	10,225,340	32.39	38.27	36.42
Class Id*	797,872	8.38	–	–
Class In (EUR)	395,784	10.41	12.40	11.90
Class Jd	3,126,000	8.11	9.84	9.84
Class Q	804,422	13.28	15.70	14.96
Class Q 1	8,665,133	10.42	12.30	11.69
Class Qd 1	981,008	8.12	9.86	9.87
Class Qn (EUR) 1	3,584,043	9.52	11.33	10.85
Class S*	1,359,423	9.19	–	–
Class Sd	195,108	7.77	9.43	9.44
Class Z	1,051,217	38.68	45.57	43.09
Total net assets in USD		778,512,229	1,237,911,962	1,432,319,973

* Share Class was launched during the period.

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

Statistical Information (in share class currency) continued

For the period ended 30 June 2022

	Shares outstanding as at 30 June 2022	NAV per share as at 30 June 2022	NAV per share as at 31 December 2021	NAV per share as at 31 December 2020
T. Rowe Price Funds SICAV – Responsible Asia Credit Bond Fund				
Class A	17,818	10.17	11.75	12.01
Class Ax	10,111	8.56	10.15	10.88
Class I	2,111,584	10.40	11.99	12.19
Class I (EUR)*	4,580	10.00	–	–
Class I9	3,332,284	8.62	9.94	–
Class In (EUR)*	4,503	9.47	–	–
Class Q	53,266	10.37	11.96	12.17
Total net assets in USD		51,598,867	61,068,644	30,635,654
T. Rowe Price Funds SICAV – Responsible Diversified Income Bond Fund				
Class A	12,284	11.04	12.32	12.25
Class Ax	5,379	8.32	9.50	9.86
Class I	6,770,085	11.39	12.67	12.53
Class In (EUR)*	4,503	9.39	–	–
Class Q	2,295,022	11.35	12.63	12.50
Class S	120,840	10.33	11.47	11.29
Total net assets in USD		104,600,313	129,797,407	149,399,572
T. Rowe Price Funds SICAV – Responsible Emerging Markets Corporate Bond Fund				
Class A	284,611	13.41	15.62	15.96
Class Ax	20,220	7.59	9.10	9.83
Class I	6,023,423	14.53	16.86	17.11
Class In (EUR)*	4,503	9.34	–	–
Class In (EUR) 9	8,725,331	8.92	10.43	10.64
Class Q	116,575	8.92	10.36	10.52
Class Q (EUR)	741,234	14.66	15.63	14.68
Class Q (EUR) 1	4,237	9.54	10.17	–
Class Q 2	73,005	9.31	10.81	10.96
Class Qd	51,168	8.02	9.52	10.03
Class Qd 2	117,197	8.24	9.78	10.31
Class Qdn (GBP)	197,881	7.95	9.45	9.98
Class Sd	4,902	8.66	10.28	10.83
Total net assets in USD		189,048,256	235,134,815	272,979,016
T. Rowe Price Funds SICAV – Responsible Euro Corporate Bond Fund				
Class A	398,568	15.02	16.87	17.16
Class I	1,375,126	19.39	21.76	22.03
Class I2*	4,503	9.37	–	–
Class I 9	13,345,335	10.10	11.33	11.45
Class In (USD)	3,196,704	13.13	14.64	14.70
Class Q	169,469	11.03	12.38	12.54
Class Qd 9	51,050	9.40	10.58	10.78
Class Sd	118,620	9.95	11.20	11.42
Class Z	906,694	22.76	25.50	25.69
Total net assets in EUR		231,901,453	257,636,839	268,561,739
T. Rowe Price Funds SICAV – Responsible European High Yield Bond Fund				
Class A	1,090,094	15.65	18.97	18.47
Class Ad	494,344	7.71	9.52	9.57
Class An (CHF)	93,411	9.91	12.02	11.73
Class Ax	24,189	6.93	8.61	8.88
Class I	4,771,473	16.73	20.22	19.56
Class I2*	4,753	9.71	–	–
Class Id	529,020	7.55	9.34	9.39
Class Q	3,105,708	11.60	14.02	13.58
Class Qn (CHF)	748,142	10.17	12.30	11.92
Class Sd	119,099	7.67	9.49	9.54
Total net assets in EUR		150,400,079	228,880,048	216,449,832

* Share Class was launched during the period.

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

Statistical Information (in share class currency) continued

For the period ended 30 June 2022

	Shares outstanding as at 30 June 2022	NAV per share as at 30 June 2022	NAV per share as at 31 December 2021	NAV per share as at 31 December 2020
T. Rowe Price Funds SICAV – Responsible Global Aggregate Bond Fund				
Class A	360,489	16.74	19.22	20.49
Class A (EUR)	1,398,572	10.19	10.75	10.58
Class Ab (EUR)	81,433	8.86	9.70	–
Class I	3,854,270	15.43	17.69	18.78
Class I2*	5,000	10.03	–	–
Class Ib (EUR)	3,743,881	9.95	10.87	11.22
Class Ib (USD)	25,427,239	9.02	9.80	–
Class Q	560,349	9.74	11.17	11.87
Class Q (EUR)	525,514	12.30	12.95	12.71
Class Q (EUR) 2	146,115	10.70	11.27	11.05
Class Qb (EUR)	3,132,870	10.29	11.24	11.61
Class S	12,706,096	9.74	11.15	11.78
Class Sb (GBP)	1,633,773	9.09	9.86	10.07
Class Sb (JPY)	718,133	11,789.00	12,840.00	13,132.02
Class Sd	1,119,207	8.77	10.06	10.82
Total net assets in USD		610,724,426	652,955,203	579,966,618
T. Rowe Price Funds SICAV – Responsible Global Investment Grade Corporate Bond Fund				
Class A	12,913	11.20	13.10	13.21
Class I	1,885,161	11.58	13.51	13.57
Class In (EUR)*	4,503	9.17	–	–
Class Q	43,230	11.53	13.45	13.52
Class S	218,483	9.54	11.11	11.11
Total net assets in USD		24,592,988	30,200,644	45,573,907
T. Rowe Price Funds SICAV – Responsible US Aggregate Bond Fund				
Class A	33,755	9.31	10.47	10.65
Class An (EUR)	4,251	8.70	9.84	10.08
Class I	1,806,361	12.22	13.71	13.87
Class In (EUR)	2,452,935	11.01	12.43	12.68
Class Jd	2,618,979	9.95	11.28	11.63
Class Q	46,128	9.71	10.90	11.05
Class Q 2	2,400,306	10.28	11.54	11.67
Class Qn (EUR) 2	1,396,425	9.35	10.56	10.78
Class Qn (GBP)	558,505	10.16	11.41	11.57
Class S	26,342,635	10.58	11.85	11.94
Class Sd	4,997	9.13	10.35	10.68
Total net assets in USD		400,897,685	473,193,286	446,339,069
T. Rowe Price Funds SICAV – Responsible US Investment Grade Corporate Bond Fund				
Class A	6,264	10.31	12.23	12.35
Class I	1,185,757	10.49	12.42	12.49
Class In (EUR)*	4,503	9.13	–	–
Class Q	5,922	10.46	12.39	12.47
Total net assets in USD		12,610,215	14,934,176	17,329,736
T. Rowe Price Funds SICAV – US High Yield Bond Fund				
Class A	54,585	10.28	12.38	11.89
Class Ax	5,000	8.06	10.05	10.26
Class I	40,592	10.56	12.67	12.09
Class I 10**	–	–	12.82	12.20
Class I 9	508,712	9.09	10.91	10.39
Class Id (EUR)	863,140	9.71	10.71	–
Class In (CHF) 9	639,686	8.76	10.59	10.21
Class In (EUR)*	4,503	8.79	–	–
Class Q	7,376	10.52	12.63	12.07
Class S*	14,216,153	8.72	–	–
Class S (EUR)	4,496,001	9.22	10.13	–
Total net assets in USD		187,560,270	273,586,018	237,522,347

* Share Class was launched during the period.

** Share Class was closed during the period.

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

Statistical Information (in share class currency) continued

For the period ended 30 June 2022

	Shares outstanding as at 30 June 2022	NAV per share as at 30 June 2022	NAV per share as at 31 December 2021	NAV per share as at 31 December 2020
T. Rowe Price Funds SICAV – Asian Opportunities Equity Fund				
Class A	1,902,011	16.27	19.37	20.50
Class Ah (SGD)	126,923	11.24	13.03	13.68
Class I	2,772,989	17.56	20.81	21.83
Class I 9	7,751,263	11.51	13.63	14.28
Class Q	3,477,682	17.47	20.71	21.74
Class Q (GBP)	202,546	24.23	25.85	26.86
Class Q (GBP) 9*	2,906,966	9.68	–	–
Class Qd (GBP) 0	50,630	8.67	9.29	–
Class Qd 0	810	7.42	8.79	–
Class Qd 1	113,554	7.95	9.46	10.00
Total net assets in USD		272,193,640	321,982,876	380,404,951
T. Rowe Price Funds SICAV – China Evolution Equity Fund				
Class A	3,606,756	9.91	11.90	11.57
Class A (HKD)	343,067	77.43	92.38	–
Class An (CNH)	21,346	81.03	96.50	–
Class An (SGD)	111,575	7.92	9.53	–
Class I	4,502,150	10.09	12.05	11.61
Class I (GBP)	3,668	9.51	10.18	–
Class Q	1,375,911	10.07	12.03	11.60
Class Q (GBP)	6,951	9.51	10.18	–
Class Q 9	6,158,635	7.89	9.43	–
Class S	4,283,840	8.48	10.08	–
Total net assets in USD		184,341,780	157,472,871	10,054,469
T. Rowe Price Funds SICAV – China Growth Leaders Equity Fund				
Class A	5,978	6.07	7.54	–
Class I	690,000	6.15	7.61	–
Class Q	40,869	6.15	7.60	–
Total net assets in USD		4,533,906	5,582,430	–
T. Rowe Price Funds SICAV – Continental European Equity Fund				
Class I	1,421,996	19.36	24.55	19.80
Class Q (GBP)	129,398	19.62	24.39	21.07
Class Qh (USD)	403,106	15.20	19.18	15.43
Total net assets in EUR		36,378,068	91,851,599	132,468,363
T. Rowe Price Funds SICAV – Emerging Markets Discovery Equity Fund				
Class A	55,593	14.30	17.00	16.33
Class A10*	5,000	8.94	–	–
Class I	1,962,587	15.28	18.07	17.19
Class I 9	3,354,178	10.98	12.97	12.30
Class Q	288,404	15.20	17.99	17.12
Class Q10*	5,000	8.97	–	–
Class Qd (GBP) 9	1,231,911	10.19	10.84	10.43
Class S*	218,254	9.71	–	–
Total net assets in USD		89,462,265	118,343,501	153,752,118
T. Rowe Price Funds SICAV – Emerging Markets Equity Fund				
Class A	1,400,583	26.86	34.11	38.38
Class A (EUR)	312,029	13.08	15.25	15.87
Class Ad	389,356	10.51	13.37	15.06
Class I	15,774,934	36.13	45.63	50.85
Class I (EUR)	3,760,100	15.25	17.69	18.23
Class I (EUR) 10	2,000,000	8.67	10.03	–
Class I 10	15,035,558	13.15	16.59	18.41
Class I2*	5,000	9.99	–	–
Class Jd	324,652	8.64	10.94	12.25
Class Q	7,409,977	11.97	15.13	16.87
Class Q (EUR) 1	5,971,840	11.79	13.66	14.03
Class Q (EUR) 2	4,989,773	10.34	11.99	12.33
Class Q (GBP)	1,508,277	17.50	19.89	21.95
Class Qd (GBP) 10	63,185	9.34	10.67	11.85
Class S	5,553,530	13.07	16.44	18.13
Class S (GBP)	230,054	8.08	9.15	9.99
Total net assets in USD		1,217,714,375	1,956,138,290	3,121,424,745

* Share Class was launched during the period.

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

Statistical Information (in share class currency) continued

For the period ended 30 June 2022

	Shares outstanding as at 30 June 2022	NAV per share as at 30 June 2022	NAV per share as at 31 December 2021	NAV per share as at 31 December 2020
T. Rowe Price Funds SICAV – European Equity Fund				
Class A	614,161	15.15	19.27	15.73
Class A (USD)	6,273	7.59	10.52	–
Class Ad	437,059	10.32	13.28	10.88
Class I	1,031,952	17.60	22.27	18.02
Class I (USD)	3,420,658	12.57	17.33	15.16
Class I2*	4,753	9.99	–	–
Class Q	301,080	15.48	19.61	15.87
Class Q 1**	–	–	14.23	11.51
Class S (GBP)	347,538	9.50	11.75	10.10
Total net assets in EUR		81,865,078	120,071,651	98,116,589
T. Rowe Price Funds SICAV – Frontier Markets Equity Fund				
Class A	288,472	11.11	14.30	10.46
Class I	330,158	12.02	15.39	11.14
Class I (EUR)	288,183	11.19	13.15	8.80
Class I2 (EUR)*	4,753	10.04	–	–
Class Q	310,712	11.94	15.30	11.08
Class Q (GBP)	604,896	16.69	19.23	13.78
Class S	3,358,482	11.74	14.96	10.71
Class Sd	88,112	10.08	13.03	9.52
Total net assets in USD		66,887,167	105,570,458	99,637,381
T. Rowe Price Funds SICAV – Global Equity Dividend Fund				
Class A	15,425	11.75	14.67	12.70
Class Ax	5,000	9.92	12.55	11.15
Class I	737,762	12.22	15.18	13.03
Class Q	293,952	12.17	15.13	13.00
Total net assets in USD		12,821,198	13,933,368	11,003,016
T. Rowe Price Funds SICAV – Global Focused Growth Equity Fund				
Class A	5,139,364	55.08	79.73	73.37
Class A (EUR)	5,782,553	21.53	28.61	24.34
Class An (EUR)	269,375	11.85	17.41	16.21
Class An (SGD)*	68,675	8.58	–	–
Class I	55,914,558	33.11	47.70	43.50
Class I (EUR) 2*	4,753	10.20	–	–
Class I (EUR) 10	11,210,550	14.36	18.98	15.96
Class I (JPY)	1,515,793	15,859.00	19,351.00	15,800.45
Class Q	4,180,820	14.15	20.40	18.62
Class Q (EUR)	3,313,882	27.63	36.58	30.86
Class Q (EUR) 2	169,022	14.50	19.18	16.18
Class Q (GBP)	2,305,270	32.50	42.14	38.05
Class Q 1	1,476,042	8.37	12.05	10.98
Class Q 2	5,000	9.58	13.81	12.59
Class Qn (EUR)	1,148,621	12.28	17.96	16.58
Class S	6,160,913	13.28	19.06	17.25
Total net assets in USD		2,969,480,803	5,282,418,507	4,145,941,481
T. Rowe Price Funds SICAV – Global Growth Equity Fund				
Class A	889,178	45.77	67.99	62.82
Class I	2,235,876	52.04	76.95	70.44
Class I (GBP)	5,703	49.72	66.11	59.91
Class Q	206,563	12.95	19.16	17.56
Class Q (EUR)	2,485,849	22.34	30.34	25.69
Class Q (EUR) 2	4,393	13.17	17.88	15.13
Class Q (GBP)	271,711	28.38	37.78	34.24
Class S	9,638,651	27.49	40.50	36.80
Total net assets in USD		492,315,861	778,262,391	546,491,141

* Share Class was launched during the period.

** Share Class was closed during the period.

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

Statistical Information (in share class currency) continued

For the period ended 30 June 2022

	Shares outstanding as at 30 June 2022	NAV per share as at 30 June 2022	NAV per share as at 31 December 2021	NAV per share as at 31 December 2020
T. Rowe Price Funds SICAV – Global Impact Equity Fund				
Class A	5,000	7.19	10.31	-
Class I	672,353	7.24	10.33	-
Class I (EUR) 1*	4,438	9.19	-	-
Class I (GBP) 1*	3,728	9.38	-	-
Class I1*	5,000	8.53	-	-
Class Q	51,631	7.24	10.33	-
Total net assets in USD		5,407,674	10,130,109	-
T. Rowe Price Funds SICAV – Global Natural Resources Equity Fund				
Class A	2,350,072	8.70	9.33	7.59
Class I	5,181,704	14.13	15.08	12.15
Class I (EUR)	54,407	14.76	14.46	10.77
Class Q	185,962	10.78	11.51	9.28
Class Q (EUR)	69,811	15.43	15.12	11.27
Class Q (EUR) 10	223,911	14.86	14.56	10.86
Class Q (GBP)	626,406	15.97	15.34	12.24
Class Q (GBP) 1	5,032	14.74	14.14	11.26
Total net assets in USD		113,376,049	117,257,341	94,278,283
T. Rowe Price Funds SICAV – Global Real Estate Securities Fund				
Class A	56,195	25.24	32.94	25.71
Class I	347,905	28.61	37.18	28.75
Class Q	9,315	10.86	14.12	10.93
Total net assets in USD		11,471,680	11,245,986	6,044,744
T. Rowe Price Funds SICAV – Global Select Equity Fund				
Class A	5,000	9.26	12.26	9.96
Class I	685,292	9.39	12.38	9.96
Class Q	76,116	9.38	12.37	9.96
Class S GBP*	3,830	9.53	-	-
Total net assets in USD		7,236,464	8,931,918	6,973,374
T. Rowe Price Funds SICAV – Global Technology Equity Fund				
Class A	9,302,492	17.37	36.49	34.10
Class A 0	5,000	5.26	10.99	-
Class Ah (CHF)	184,930	11.09	23.44	22.12
Class Ah (EUR)	1,468,197	11.23	23.80	22.38
Class I	2,744,705	18.57	38.81	35.93
Class I (EUR)	29,314	19.40	37.24	31.89
Class I (GBP) 10	6,357	7.11	13.38	12.23
Class I 9	481,438	17.28	36.10	33.37
Class I1*	5,000	7.08	-	-
Class Id (GBP) 1*	3,835	7.59	-	-
Class Q	8,532,240	18.51	38.69	35.84
Class Q (EUR) 1	74,483	12.22	23.45	20.05
Class Q 0	5,000	5.26	10.99	-
Class Q 1	989,947	10.82	22.61	20.90
Class Qd	142,285	13.44	28.11	26.06
Class Qd (GBP)	1,365,689	17.73	33.35	30.57
Class Qd (GBP) 0	950,234	5.94	11.16	-
Class Qd (GBP) 1	60,854	11.84	22.25	20.35
Class Qd 0	620,063	4.96	10.37	-
Class Qd 1	571,813	10.81	22.57	20.87
Class Qh (EUR)	1,276,858	14.71	31.04	28.93
Class Qh (EUR) 0	84,761	5.30	11.16	-
Class Qh (EUR) 1	364,702	9.13	19.25	17.92
Class S	1,701,352	14.38	29.94	27.49
Total net assets in USD		506,881,587	1,405,900,002	1,437,501,144

* Share Class was launched during the period.

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

Statistical Information (in share class currency) continued

For the period ended 30 June 2022

	Shares outstanding as at 30 June 2022	NAV per share as at 30 June 2022	NAV per share as at 31 December 2021	NAV per share as at 31 December 2020
T. Rowe Price Funds SICAV – Global Value Equity Fund				
Class A	3,130,184	20.50	23.77	20.61
Class A (EUR)	5,134,581	15.15	16.13	12.93
Class A (HKD)	111,350	89.19	102.81	–
Class Ah (SGD)	240,021	9.30	10.47	–
Class I	13,960,801	22.39	25.84	22.20
Class I (EUR)*	4,663	9.47	–	–
Class I (GBP) 2*	3,682	9.73	–	–
Class I2*	5,000	8.75	–	–
Class Id (EUR) 2*	104,742	10.02	–	–
Class Ih (EUR)*	93,253	9.27	–	–
Class Q	973,497	9.20	10.62	–
Class Qd (GBP)	7,243,669	11.13	11.64	–
Class S (GBP)	1,395,291	11.28	11.68	9.86
Total net assets in USD		588,793,250	543,552,208	69,705,427
T. Rowe Price Funds SICAV – Japanese Equity Fund				
Class A	5,281,781	12.02	16.43	17.22
Class A (JPY)	324,362	9,946.00	12,544.00	12,733.59
Class A (USD)	1,980,951	8.76	13.04	14.79
Class Ah (EUR)	1,900,686	10.79	13.72	14.16
Class Ah (USD)	147,374	10.53	13.31	13.62
Class I	15,206,310	14.60	19.88	20.65
Class I (JPY)	570,850	10,390.00	13,045.00	13,120.46
Class I (JPY) 10	676,706	8,049.00	10,096.00	–
Class I (USD)	9,642,384	10.91	16.18	18.18
Class I 10	755,239	11.38	15.48	16.04
Class I2*	4,503	8.75	–	–
Class Id	4,435	10.11	13.76	14.35
Class Ih (EUR)	409,367	10.44	13.19	13.37
Class Q	2,943,629	17.79	24.23	25.18
Class Q (JPY) 1	5,461	800.00	1,004.00	–
Class Q (USD)	1,277,218	8.92	13.21	14.85
Class Q (USD) 1	208,677	9.18	13.61	15.28
Class Q 1	3,251,081	10.41	14.17	14.69
Class Q 2	176,426	10.17	13.84	14.37
Class Q 10	15,242,474	10.83	14.72	15.24
Class Qd (GBP)	103,591	9.79	13.13	14.68
Class Qd (GBP) 1	247,614	9.65	12.92	14.44
Class Qd 10	152,380	10.42	14.17	14.77
Class Qd 11	4,890,959	9.36	12.73	13.27
Class Qh (EUR)	250,747	10.98	13.83	14.06
Class Qh (EUR) 1	292,815	9.66	12.25	12.38
Class Qh (USD)	248,870	11.54	14.50	14.56
Class S (USD)	2,254,291	6.42	9.49	–
Total net assets in EUR		880,827,486	2,002,652,557	2,252,182,249
T. Rowe Price Funds SICAV – Middle East & Africa Equity Fund				
Class A	90,723	10.03	10.49	8.14
Class I	372,429	15.19	15.80	12.14
Total net assets in USD		6,565,680	6,992,528	5,164,082
T. Rowe Price Funds SICAV – Responsible Asian ex-Japan Equity Fund				
Class A	6,122,203	16.34	20.40	21.41
Class I	10,920,577	26.24	32.62	33.93
Class I (EUR)	792,347	16.83	19.22	18.48
Class I (GBP)	65,651	8.81	9.85	–
Class I 10	2,537,001	14.90	18.51	19.23
Class Q	3,839,206	15.14	18.83	19.59
Class Q (GBP)	50,770	20.72	23.18	23.88
Class Q 1	13,554,169	11.14	13.83	14.37
Class S	1,178,850	10.61	13.14	13.57
Total net assets in USD		661,824,778	942,575,648	1,068,265,680

* Share Class was launched during the period.

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

Statistical Information (in share class currency) continued

For the period ended 30 June 2022

	Shares outstanding as at 30 June 2022	NAV per share as at 30 June 2022	NAV per share as at 31 December 2021	NAV per share as at 31 December 2020
T. Rowe Price Funds SICAV – Responsible European Select Equity Fund				
Class A	4,520	10.90	14.43	11.80
Class I	623,813	11.18	14.74	11.94
Class Q	28,020	11.16	14.71	11.92
Total net assets in EUR		7,338,044	9,651,486	7,639,894
T. Rowe Price Funds SICAV – Responsible European Smaller Companies Equity Fund				
Class A	1,039,446	49.58	75.75	64.02
Class I	121,058	55.71	84.73	71.11
Class I (GBP)	602,022	11.00	16.39	14.72
Class Q	262,434	18.18	27.66	23.23
Class Q (GBP)	190,326	18.24	27.19	24.44
Class Qd	350,449	7.30	11.16	–
Total net assets in EUR		77,383,282	173,224,745	196,312,164
T. Rowe Price Funds SICAV – Responsible Global Structured Research Equity Fund				
Class A	5,000	7.98	10.19	–
Class I	2,490,000	8.00	10.20	–
Class Q	5,000	8.00	10.19	–
Total net assets in USD		20,007,224	25,490,018	–
T. Rowe Price Funds SICAV – Science and Technology Equity Fund				
Class A	20,224	11.94	18.24	17.69
Class I	382,559	12.38	18.83	18.09
Class Q	5,407	12.35	18.79	18.06
Total net assets in USD		5,045,371	13,573,491	13,158,823
T. Rowe Price Funds SICAV – US Blue Chip Equity Fund				
Class A	2,942,801	57.39	89.41	76.08
Class A (EUR)	1,021,670	20.01	28.63	22.53
Class A 10	287,825	18.80	29.14	24.54
Class A 11	5,000	8.06	12.56	10.69
Class Ad	1,014,554	17.24	26.87	22.88
Class An (EUR)	129,803	10.90	17.23	14.83
Class I	8,384,406	19.31	29.94	25.25
Class I (EUR)	158,619	21.22	30.23	23.58
Class Q	3,285,452	27.74	43.04	36.31
Class Q (EUR)	4,331,576	24.56	34.99	27.30
Class Q (EUR) 1	5,637	9.54	13.58	10.63
Class Q (GBP)	1,208,709	31.04	43.33	36.19
Class Q 10	5,000	8.18	12.70	10.72
Class Q 2	212,128	11.74	18.21	15.35
Class Qd	1,464,644	18.28	28.36	23.93
Total net assets in USD		656,927,661	1,280,872,099	1,287,524,187
T. Rowe Price Funds SICAV – US Equity Fund				
Class A	870,213	42.30	52.55	42.00
Class A (EUR)	4,680,032	18.45	21.05	15.55
Class I	4,977,055	47.70	58.99	46.72
Class I (EUR)	41,561	13.17	14.95	10.96
Class In (EUR)	1,490,537	15.88	19.85	15.88
Class In (EUR) 2*	4,753	10.25	–	–
Class Q	2,293,560	17.50	21.64	17.15
Class Q (EUR) 1	20,166	14.15	16.07	11.77
Class Q (EUR) 2	200,710	14.96	16.99	12.45
Class Q (GBP)	195,940	31.06	34.58	27.11
Class Q1 (USD)	21,340	9.73	12.04	–
Class Qn (EUR)	1,515,218	12.85	16.07	12.86
Total net assets in USD		460,870,642	785,335,004	905,898,862

* Share Class was launched during the period.

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

Statistical Information (in share class currency) continued

For the period ended 30 June 2022

	Shares outstanding as at 30 June 2022	NAV per share as at 30 June 2022	NAV per share as at 31 December 2021	NAV per share as at 31 December 2020
T. Rowe Price Funds SICAV – US Large Cap Growth Equity Fund				
Class A	8,889,810	51.29	76.73	65.24
Class A (EUR)	938,627	15.73	21.62	17.00
Class A (HKD)	92,971	78.88	117.34	–
Class An (SGD)*	11,674	8.70	–	–
Class I	13,444,334	64.11	95.48	80.45
Class In (EUR)	531,334	18.29	27.61	23.54
Class Q	4,440,449	34.13	50.85	42.87
Class Q (EUR)	1,157,324	20.21	27.65	21.56
Class Q (GBP)	2,355,684	33.47	44.87	37.44
Class Q 1**	–	–	13.84	11.66
Total net assets in USD		1,616,192,444	2,897,897,006	3,267,307,052
T. Rowe Price Funds SICAV – US Large Cap Value Equity Fund				
Class A	11,900,446	39.52	44.70	35.71
Class I	7,148,953	38.05	42.86	33.92
Class I (GBP)	8,932,729	10.93	11.07	–
Class I2*	5,000	8.84	–	–
Class Q	840,822	22.73	25.61	20.30
Class Q (GBP)	184,215	25.32	25.67	20.13
Class Q (GBP) 9*	1,909,446	9.94	–	–
Class Q 1	4,740,371	12.93	14.54	11.51
Class Q 10	16,844	16.42	18.48	14.61
Class Q 2	5,000	9.62	10.84	–
Class Qd 10	1,233,023	13.23	14.99	11.98
Class Qdn (GBP)*	2,547,800	8.50	–	–
Class Qn (EUR) 1	1,892,313	13.07	14.87	11.89
Total net assets in USD		1,038,903,674	1,069,357,489	564,916,865
T. Rowe Price Funds SICAV – US Select Value Equity Fund				
Class A	7,616	13.52	14.94	11.89
Class I	690,340	13.76	15.14	11.94
Class Q	9,758	13.75	15.13	11.93
Total net assets in USD		9,739,302	10,636,388	8,355,839
T. Rowe Price Funds SICAV – US Smaller Companies Equity Fund				
Class A	8,975,889	62.05	81.01	69.89
Class A (EUR)	6,979,427	30.23	36.24	28.91
Class An (BRL)	348,088	11.43	13.65	12.33
Class An (EUR)	4,170,081	14.39	19.01	16.57
Class I	3,956,826	87.20	113.46	97.21
Class I (GBP)	3,590	9.32	10.91	–
Class I (GBP) 1*	3,835	9.21	–	–
Class I1*	5,000	8.60	–	–
Class Id	6,771	13.41	17.45	15.02
Class In (EUR)	1,935,923	19.18	25.25	21.86
Class In (EUR) 1*	4,590	8.55	–	–
Class In (GBP) 1*	3,835	8.57	–	–
Class Q	16,183,286	26.68	34.72	29.76
Class Q (EUR) 1	5,643,213	17.40	20.75	38.40
Class Q (GBP)	6,358,729	38.67	45.28	17.09
Class Q 1	1,613,806	15.41	20.02	14.97
Class Q 2	75,286	13.47	17.51	16.39
Class Qn (EUR)	1,955,738	12.55	16.52	14.31
Class Qn (EUR) 1	12,505	8.04	10.57	–
Class Qn (EUR) 2	673,695	12.66	16.64	14.38
Class Qn (GBP)	1,103,476	15.64	20.47	17.66
Class S	5,117,370	20.89	27.06	22.96
Total net assets in USD		2,248,640,553	3,494,444,412	2,542,445,678

* Share Class was launched during the period.

** Share Class was closed during the period.

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

Statistical Information (in share class currency) continued

For the period ended 30 June 2022

	Shares outstanding as at 30 June 2022	NAV per share as at 30 June 2022	NAV per share as at 31 December 2021	NAV per share as at 31 December 2020
T. Rowe Price Funds SICAV – Global Allocation Extended Fund				
Class A	511,805	11.89	14.24	13.31
Class An (EUR)	837,755	10.33	12.48	11.77
Class I	290,163	12.39	14.78	13.70
Class In (EUR) 10	5,127,340	10.63	12.78	11.94
Class Q	27,327	12.34	14.73	13.66
Total net assets in USD		75,818,552	103,348,654	45,417,991
T. Rowe Price Funds SICAV – Global Allocation Fund				
Class A	872,450	13.58	16.23	15.23
Class I	3,151,098	14.26	16.97	15.80
Class In (BRL)*	5,000	8.97	–	–
Class Q	899,255	14.19	16.90	15.74
Class Qn (EUR)	69,413	10.81	13.00	12.22
Total net assets in USD		70,370,914	87,383,026	74,918,230
T. Rowe Price Funds SICAV – Multi-Asset Global Income Fund				
Class A	7,673	9.66	11.17	10.50
Class Ax	5,000	9.33	11.00	10.72
Class I	4,984,824	9.81	11.31	10.56
Class Q	10,568	9.80	11.29	10.55
Total net assets in USD		49,140,143	56,601,076	52,798,052

* Share Class was launched during the period.

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

Notes to the Financial Statements

As at 30 June 2022

1. THE COMPANY

T. Rowe Price Funds SICAV (the "Company") is an open-ended investment company organised under the laws of the Grand Duchy of Luxembourg as a Société d'Investissement à Capital Variable ("SICAV") and was authorised under Part I of the Law of 17 December 2010, as amended, relating to Undertakings for Collective Investment. The Company was incorporated on 5 June 2001 and qualifies as an Undertakings for Collective Investment in Transferable Securities ("UCITS").

On 1 October 2014, the Company has appointed T. Rowe Price (Luxembourg) Management S.à.r.l. as its management company (the "Management Company"), responsible for management, administration and distribution of the Company.

The Company is structured to provide both institutional and individual investors with a choice of investment portfolios ("Fund(s)") each offering different investment objectives designed to meet specific risk expectations and diversification requirements. During the period ended 30 June 2022, the following Funds had the following share classes launches:

New share classes	Class Currency	Base Currency	Launch date
Dynamic Global Bond Fund			
Class In (EUR) 2	EUR	USD	20 June 2022
Emerging Local Markets Bond Fund			
Class Ib (EUR)	EUR	USD	17 March 2022
Global Government Bond Fund			
Class In (EUR)	EUR	USD	17 March 2022
Global High Yield Bond Fund			
Class Id	USD	USD	10 January 2022
Class S	USD	USD	28 April 2022
Responsible Asia Credit Bond Fund			
Class I (EUR)	EUR	USD	11 March 2022
Class In (EUR)	EUR	USD	17 March 2022
Responsible Diversified Income Bond Fund			
Class In (EUR)	EUR	USD	17 March 2022
Responsible Emerging Markets Corporate Bond Fund			
Class In (EUR)	EUR	USD	17 March 2022
Responsible Euro Corporate Bond Fund			
Class I2	EUR	EUR	17 March 2022
Responsible European High Yield Bond Fund			
Class I2	EUR	EUR	20 June 2022
Responsible Global Aggregate Bond Fund			
Class I2	USD	USD	20 June 2022
Responsible Global Investment Grade Corporate Bond Fund			
Class In (EUR)	EUR	USD	17 March 2022
Responsible US Investment Grade Corporate Bond Fund			
Class In (EUR)	EUR	USD	17 March 2022
US High Yield Bond Fund			
Class In (EUR)	EUR	USD	17 March 2022
Class S	USD	USD	04 April 2022
Asian Opportunities Equity Fund			
Class Q (GBP) 9	GBP	USD	25 February 2022

New share classes	Class Currency	Base Currency	Launch date
Emerging Markets Discovery Equity Fund			
Class A10	USD	USD	28 February 2022
Class Q10	USD	USD	28 February 2022
Class S	USD	USD	11 March 2022
Emerging Markets Equity Fund			
Class I2	USD	USD	20 June 2022
European Equity Fund			
Class I2	EUR	EUR	20 June 2022
Frontier Markets Equity Fund			
Class I2 (EUR)	EUR	USD	20 June 2022
Global Focused Growth Equity Fund			
Class An (SGD)	SGD	USD	28 April 2022
Class I (EUR) 2	EUR	USD	20 June 2022
Global Impact Equity Fund			
Class I (EUR) 1	EUR	USD	25 February 2022
Class I (GBP) 1	GBP	USD	25 February 2022
Class I1	USD	USD	25 February 2022
Global Select Equity Fund			
Class S GBP	GBP	USD	11 March 2022
Global Technology Equity Fund			
Class I1	USD	USD	11 April 2022
Class Id (GBP) 1	GBP	USD	11 April 2022
Global Value Equity Fund			
Class I (EUR)	EUR	USD	27 May 2022
Class I (GBP) 2	GBP	USD	10 January 2022
Class I2	USD	USD	04 April 2022
Class Id (EUR) 2	EUR	USD	24 June 2022
Class Ih (EUR)	EUR	USD	27 May 2022
Japanese Equity Fund			
Class I2	EUR	EUR	17 March 2022
US Equity Fund			
Class In (EUR) 2	EUR	USD	20 June 2022
US Large Cap Growth Equity Fund			
Class An (SGD)	SGD	USD	05 May 2022
US Large Cap Value Equity Fund			
Class I2	USD	USD	04 April 2022
Class Q (GBP) 9	GBP	USD	28 February 2022
Class Qdn (GBP)	GBP	USD	17 January 2022
US Smaller Companies Equity Fund			
Class I (GBP) 1	GBP	USD	11 April 2022
Class I1	USD	USD	11 April 2022
Class In (EUR) 1	EUR	USD	11 April 2022
Class In (GBP) 1	GBP	USD	11 April 2022
Global Allocation Fund			
Class In (BRL)	USD	USD	01 February 2022

Notes to the Financial Statements continued

As at 30 June 2022

During the period ended 30 June 2022, the following Funds had the following share class liquidations:

Share class liquidations	Class Currency	Base Currency	Liquidation date
Dynamic Global Bond Fund			
Class In (SEK)	SEK	USD	15 February 2022
Class Qn (EUR) 10	EUR	USD	24 June 2022
US High Yield Bond Fund			
Class I 10	USD	USD	19 May 2022
European Equity Fund			
Class Q1	EUR	EUR	08 April 2022
US Large Cap Growth Equity Fund			
Class Q 1	USD	USD	06 April 2022

TYPES OF SHARE CLASSES

Within each fund, the SICAV can create and issue share classes with various characteristics and investor eligibility requirements. Each class represents a proportional share of the underlying portfolio of the fund.

Each share class is identified by a basic share class designation (A, I, J, Q, S or Z). Where appropriate, one or more suffixes (each defined below) may be added to indicate certain characteristics. (For instance, "Ih (USD)" would designate Class I shares that are currency hedged and denominated in U.S. dollars.)

BASIC SHARE CLASS DESIGNATIONS

A: Shares available for all investors.

Q: Shares intended for (i) independent investment advisers, (ii) discretionary investment managers, (iii) intermediaries, in each case where the regulatory environment to which they are subject prohibits the receipt and/or retention of retrocessions, (iv) investors having a written, fee based advisory or discretionary arrangement with entities listed in (i), (ii) and (iii), or (v) clients of non-independent advisers with whom they have a written, fee based agreement that prohibits the receipt and/or retention of retrocessions.

I, S, Z, J: Shares available for institutional investors only, as defined on the last page of the prospectus. J, S and Z shares are restricted to investors who have a professional services agreement with the investment manager and/or the management company.

SHARE CLASS SUFFIXES

d: Indicates that the shares are net income distributing shares. Substantially all income earned by the class over the distribution period is distributed after the deduction of fees and expenses charged to the class.

x: Indicates that the shares are gross income distributing shares. Substantially all income earned by the class over the distribution period is distributed prior to the deduction of fees and expenses charged to the class. In effect, fees and expenses will be deducted from capital. While this will increase the amount of income (which may be taxable) available for distribution to holders of the shares, investors should be aware that such charging to capital amounts to a return, or withdrawal, of part of an investor's original investment, or from any capital gains attributable to that original investment, this could erode capital and constrain future growth. Furthermore, where fees and expenses are deducted from capital and gross income is distributed, this may have tax implications for investors, especially those for whom income and capital gains are subject to different treatment and personal tax rates.

Share classes that carry neither a "d" nor an "x" suffix are accumulating shares.

h: Indicates that the shares are 'portfolio hedged'. Such hedging is intended to reduce or eliminate the effects of changes in the exchange rate between the currency exposure(s) of a fund's portfolio and the share class currency. Although

the hedging will seek to fully eliminate these effects, it is unlikely that the hedging will eliminate 100% of the difference, because fund cash flows, foreign exchange rates, and market prices are all in constant flux.

b: Indicates that shares are 'benchmark hedged'. Such shares will be hedged, with reference to a relevant index, with the intention to preserve currency exposure taken as part of the investment strategy.

n: Indicates that the shares are 'NAV hedged'. Such shares will be hedged with the intention to reduce or eliminate the effects of changes in the exchange rate between the fund's base currency (not the underlying currency exposures) and the share class currency.

Number: Indicates that the shares are reserved shares. Typically, these shares are limited to investors who have a specific arrangement with the investment manager or the management company permitting access to one or more reserved share classes. Reserved shares have the same characteristics as their corresponding non-reserved shares, except that reserved shares may seek income from additional sources, distribute it more frequently (if they are distributing shares), publish the NAV to more than 2 decimal places and/or the management company may waive more of its fees.

2. SIGNIFICANT ACCOUNTING POLICIES

a) General

These financial statements are prepared in accordance with Luxembourg legal and regulatory requirements relating to investments funds. The financial statements of the Company and each of its Funds are prepared on a going concern basis of accounting.

The financial statements as at 30 June 2022 are prepared based on the last Net Asset Value ("NAV") as at the current financial period-end, being the one as at 30 June 2022.

b) Valuation of Securities

In determining the value of the assets of the Funds, securities which are quoted or dealt in on an official exchange or another regulated market are valued at the latest available sale price, or official closing price for certain markets, on the official exchange or market which is normally the principal market for such securities.

Securities which are not quoted or dealt in on an official exchange or another regulated market, as well as securities which are so quoted or dealt in but for which the last sale price is not available, and securities for which the last sale price is not representative of fair value are valued in good faith by and under the direction of the Board of Directors on the basis of reasonably expected sale prices. Shares/units of investment funds are valued at the latest available published net asset value per shares/units.

c) Securities Transactions and Investment Income

Securities transactions are recorded on a trade date basis. Realised gains and losses are determined on the basis of the average cost of securities sold.

Dividend income is accrued on the ex-dividend date. Interest income and expenses are recorded on the accrual basis. Premiums and discounts on debt securities are amortised in income on a straight-line basis.

d) Cash at Bank and Brokers

Cash at bank includes cash balances in time deposits ranging from overnight to three months in duration with various financial institutions meeting certain credit standards. Cash collateral received is included in the cash at bank in assets but is also recorded as cash due to brokers in liabilities in the Statement of Net Assets. Cash collateral paid/owed to brokers is recorded as part of cash at brokers. Each Fund could experience a delay in recovering the value of these deposits and a possible loss of income or value if the counterparty fails to return deposited amounts. Earnings, net of fees, are accrued daily

Notes to the Financial Statements continued

As at 30 June 2022

as bank interest and bank overdraft charges are included in other expenses in the accompanying Statement of Operations and Changes in Net Assets, cash at broker and cash deposits, which are used as margin accounts or as collateral, may be restricted.

e) Class Accounting and Formation Expenses

Expenses incurred by each Class are charged directly to the Class to which they relate. In particular, the costs and related liabilities and benefits arising from instruments entered into for the purposes of hedging the currency exposure of any particular hedged share class of a Fund is exclusively attributed to that share class. Expenses common to all Classes, investment income and realised and net change in unrealised gains and losses are allocated daily to each Class based on relative net assets.

The costs and expenses incurred in connection with the formation of a new Fund and the initial issuance of shares may be deferred and amortised over a period not exceeding five years against the assets of that Fund and in such amounts in each year as determined by the Board of Directors on an equitable basis.

3. CONVERSION OF FOREIGN CURRENCIES

The books and records of each Fund are kept in the base currency of that Fund. Amounts denominated in other currencies are translated into the base currency on the following basis: (i) investment valuations and other assets and liabilities initially expressed in other currencies are converted each business day into the base currency using currency prevailing on each such business day, and (ii) purchases and sales of foreign investments, income and expenses are converted into the base currency using currency exchange rates prevailing on the respective dates of such transactions.

Net realised gains and losses on foreign currency transactions represent:

(i) foreign exchange gains and losses from the holding and sale of foreign currencies, (ii) gains and losses between trade date and settlement date on securities transactions, and (iii) gains and losses arising from the difference between amounts of dividends and interest recorded and the amounts actually received. The Funds do not isolate that portion of the results of operations resulting from changes in foreign exchange rates on investments from the fluctuations arising from changes in market prices of investments held during the year.

The reference currency of the Company's combined statements is the US dollar ("USD"). For those Funds and Share Classes that are denominated in a base currency other than USD, financial statement items are translated on the following basis: (i) assets and liabilities are converted at currency exchange rates prevailing on the date of the financial statements, and (ii) balances in the Statement of Operations and Changes in Net Assets are converted at the average currency exchange rate for the year. Exchange rates, expressed as 1 USD equivalent, used in such translations are as follows:

Currency USD = 1	Rate
AUD	1.4488
BRL	5.2529
CAD	1.2893
CHF	0.9555
EUR	0.9600
GBP	0.8224
HKD	7.8466
JPY	135.8980
NOK	9.9158
SEK	10.2825
SGD	1.3928

4. INVESTMENT TRANSACTIONS

a) Derivatives

Each Fund may enter into forward currency exchange, financial futures, option and swap contracts which, except for purchased options, represent market risk in excess of the amount reflected in the Statement of Net Assets. The amount of the contracts represents the extent of each Fund's participation in these financial instruments. Forward currency exchange and financial futures contracts are valued daily using prevailing forward exchange rates and current settlement prices, respectively. Option and swap contracts are valued daily using an independent pricing service. Changes in contract value are recorded daily as unrealised gains or losses until termination or maturity. Realized gains or losses are recorded on termination of derivatives contracts. Net periodic receipts or payments required by swap contracts are accrued daily as interest income or interest expense on swaps.

Market risks associated with such contracts arise due to the possible movements in foreign exchange rates, interest rates, credit quality, indices and security values underlying these instruments. Other market and credit risks include the possibility that there may be an illiquid market for the contracts, that a change in the value of the contracts may not directly correlate with changes in the value of currencies, indices, or securities being hedged or that the counterparty to a contract defaults on its obligation to perform under the terms of the contract. Open contracts attributable to all classes of a Fund, if applicable, are reflected in each Fund's Schedule of Investments.

The Funds may deposit cash into an account held at the broker in order to meet initial margin requirements on open future contracts and funds to settle future variation margin liabilities. The deposits held at the broker are included in Deposits on financial future contracts in the Statement of Net Assets.

Hedged Share Classes are intended to reduce a Shareholder's currency exposure to those net assets attributable to the specific Hedged Share Class that are not denominated in that specific hedge open share class currency. As at 30 June 2022, the unrealised gain (loss) on forward currency exchange contracts reflected in the Statement of Net Assets includes contracts attributable to Hedged Shares. Detail of forward currency exchange contracts is also disclosed in the Schedule of Investments.

b) China A shares

Funds of the Company may invest in certain Chinese equity securities (A shares) that have limited availability to investors outside of China. The Fund gains access to the A share market through the Shanghai-Hong Kong Stock Connect program (Shanghai Stock Connect), through the Shenzhen-Hong Kong Stock Connect program (Shenzhen Stock Connect), or through a wholly owned subsidiary of Price Associates, which serves as the registered Qualified Foreign Institutional Investor (QFII) for all participating T. Rowe Price-sponsored products (each a participating account). Related to A shares held through the QFII, investment decisions are specific to each participating account, and each account bears the economic consequences of its holdings and transactions in A shares. Further, the Fund's ability to repatriate cash associated with its A shares held through the QFII is subject to certain restrictions and administrative processes involving the Chinese government; consequently, the Fund may experience substantial delays in gaining access to its assets or incur a loss of value in the event of noncompliance with governmental requirements. A shares acquired through the QFII are valued using the onshore renminbi exchange rate (CNY), and those acquired through the Shanghai Stock Connect and the Shenzhen Stock Connect are valued using the offshore renminbi exchange rate (CNH), CNY and CNH exchange rates may differ; accordingly, A shares of the same issue purchased through different channels may not have the same value. Generally, the Funds are not subject to capital gains tax related to their A share investments.

Notes to the Financial Statements continued

As at 30 June 2022

c) TBA Purchase Commitments

Certain Funds may enter into to be announced ("TBA") purchase commitments, pursuant to which they agreed to purchase mortgage-backed securities for a fixed unit price, with payment and delivery at a scheduled future date beyond the customary settlement period for such mortgage-backed securities. With TBA transactions, the particular securities to be delivered are not identified at the trade date; however, delivered securities must meet specified terms, including issuer, rate and mortgage term, and be within industry-accepted "good delivery" standards. The Funds generally enter into TBA transactions with the intention of taking possession of the underlying mortgage securities. Until settlement, the Funds maintain cash reserves and liquid assets sufficient to settle its TBA commitments.

5. DIVIDENDS

The Company intends to declare and distribute dividends representing substantially all of the net investment income attributable to Distributing Shares. Dividends in respect of these Shares will be declared in the currency of denomination of the relevant Class and will be recorded on ex-date. Interim dividends in respect of the Distributing Shares of any particular Fund may be paid from the attributable net investment income and realised capital gains with a frequency and at such intervals as the Board of Directors may decide.

The following dividend payments were made during the period ended 30 June 2022:

Fund/Class Name	Class Currency	Ex-date	Pay Date	Dividend distribution per share in class currency
Dynamic Global Bond Fund				
Class Sd	USD	18/03/2022	25/03/2022	0.034294
Class Sd	USD	17/06/2022	27/06/2022	0.006319
Emerging Local Markets Bond Fund				
Class Sd	USD	18/03/2022	25/03/2022	0.089105
Class Sd	USD	17/06/2022	27/06/2022	0.069724
Emerging Markets Bond Fund				
Class Ad (EUR)	EUR	17/06/2022	27/06/2022	0.198080
Class Ax	USD	20/01/2022	27/01/2022	0.042930
Class Ax	USD	18/02/2022	25/02/2022	0.042930
Class Ax	USD	18/03/2022	25/03/2022	0.042930
Class Ax	USD	20/04/2022	27/04/2022	0.042930
Class Ax	USD	23/05/2022	31/05/2022	0.042930
Class Ax	USD	17/06/2022	27/06/2022	0.042930
Class Qd	USD	18/03/2022	25/03/2022	0.101252
Class Qd	USD	17/06/2022	27/06/2022	0.093905
Class Sd	USD	18/03/2022	25/03/2022	0.110963
Class Sd	USD	17/06/2022	27/06/2022	0.102186
Global High Income Bond Fund				
Class Ad (EUR)	EUR	20/01/2022	27/01/2022	0.033874
Class Ad (EUR)	EUR	18/02/2022	25/02/2022	0.030189
Class Ad (EUR)	EUR	18/03/2022	25/03/2022	0.036116
Class Ad (EUR)	EUR	20/04/2022	27/04/2022	0.037374
Class Ad (EUR)	EUR	23/05/2022	31/05/2022	0.039502
Class Ad (EUR)	EUR	17/06/2022	27/06/2022	0.033028
Class Ax	USD	20/01/2022	27/01/2022	0.045250
Class Ax	USD	18/02/2022	25/02/2022	0.045250

Fund/Class Name	Class Currency	Ex-date	Pay Date	Dividend distribution per share in class currency
Class Ax	USD	18/03/2022	25/03/2022	0.045250
Class Ax	USD	20/04/2022	27/04/2022	0.045250
Class Ax	USD	23/05/2022	31/05/2022	0.045250
Class Ax	USD	17/06/2022	27/06/2022	0.045250
Class Qd (EUR) 2	EUR	17/06/2022	27/06/2022	0.282143
Class Qdn (GBP)	GBP	20/01/2022	04/02/2022	0.038174
Class Qdn (GBP)	GBP	18/02/2022	07/03/2022	0.033026
Class Qdn (GBP)	GBP	18/03/2022	04/04/2022	0.038331
Class Qdn (GBP)	GBP	20/04/2022	05/05/2022	0.039039
Class Qdn (GBP)	GBP	23/05/2022	08/06/2022	0.039516
Class Qdn (GBP)	GBP	17/06/2022	05/07/2022	0.033300
Class Qx	USD	20/01/2022	27/01/2022	0.045250
Class Qx	USD	18/02/2022	25/02/2022	0.045250
Class Qx	USD	18/03/2022	25/03/2022	0.045250
Class Qx	USD	20/04/2022	27/04/2022	0.045250
Class Qx	USD	23/05/2022	31/05/2022	0.045250
Class Qx	USD	17/06/2022	27/06/2022	0.045250
Class Sd	USD	18/03/2022	25/03/2022	0.139603
Class Sd	USD	17/06/2022	27/06/2022	0.139830
Class Sxn (AUD)	AUD	31/12/2021	05/01/2022	0.061400
Class Sxn (AUD)	AUD	31/01/2022	03/02/2022	0.055175
Class Sxn (AUD)	AUD	28/02/2022	03/03/2022	0.055175
Class Sxn (AUD)	AUD	31/03/2022	05/04/2022	0.055175
Class Sxn (AUD)	AUD	29/04/2022	04/05/2022	0.055175
Class Sxn (AUD)	AUD	31/05/2022	03/06/2022	0.055175
Class Sxn (AUD)	AUD	30/06/2022	05/07/2022	0.055175
Global High Yield Bond Fund				
Class Ad	USD	20/01/2022	27/01/2022	0.046060
Class Ad	USD	18/02/2022	25/02/2022	0.040573
Class Ad	USD	18/03/2022	25/03/2022	0.045200
Class Ad	USD	20/04/2022	27/04/2022	0.046259
Class Ad	USD	23/05/2022	31/05/2022	0.048516
Class Ad	USD	17/06/2022	27/06/2022	0.039234
Class Id*	USD	18/02/2022	25/02/2022	0.050302
Class Id*	USD	18/03/2022	25/03/2022	0.041913
Class Id*	USD	20/04/2022	27/04/2022	0.043826
Class Id*	USD	23/05/2022	31/05/2022	0.045459
Class Id*	USD	17/06/2022	27/06/2022	0.036762
Class Jd	USD	20/01/2022	27/01/2022	0.044181
Class Jd	USD	18/02/2022	25/02/2022	0.041692
Class Jd	USD	18/03/2022	25/03/2022	0.044893
Class Jd	USD	20/04/2022	27/04/2022	0.047423
Class Jd	USD	23/05/2022	31/05/2022	0.048226
Class Jd	USD	17/06/2022	27/06/2022	0.039229
Class Qd 1	USD	18/03/2022	25/03/2022	0.120505
Class Qd 1	USD	17/06/2022	27/06/2022	0.124082
Class Sd	USD	18/03/2022	25/03/2022	0.127517

Notes to the Financial Statements continued

As at 30 June 2022

Fund/Class Name	Class Currency	Ex-date	Pay Date	Dividend distribution per share in class currency	Fund/Class Name	Class Currency	Ex-date	Pay Date	Dividend distribution per share in class currency
Class Sd	USD	17/06/2022	27/06/2022	0.128720	Class Ax	EUR	23/05/2022	31/05/2022	0.033114
Responsible Asia Credit Bond Fund					Class Ax	EUR	17/06/2022	27/06/2022	0.033114
Class Ax	USD	20/01/2022	27/01/2022	0.038663	Class Id	EUR	18/03/2022	25/03/2022	0.091584
Class Ax	USD	18/02/2022	25/02/2022	0.038663	Class Id	EUR	17/06/2022	27/06/2022	0.094114
Class Ax	USD	18/03/2022	25/03/2022	0.038663	Class Sd	EUR	18/03/2022	25/03/2022	0.105808
Class Ax	USD	20/04/2022	27/04/2022	0.038663	Class Sd	EUR	17/06/2022	27/06/2022	0.107481
Class Ax	USD	23/05/2022	31/05/2022	0.038663	Responsible Global Aggregate Bond Fund				
Class Ax	USD	17/06/2022	27/06/2022	0.038663	Class Sd	USD	18/03/2022	25/03/2022	0.006012
Responsible Diversified Income Bond Fund					Class Sd	USD	17/06/2022	27/06/2022	0.015178
Class Ax	USD	20/01/2022	27/01/2022	0.034000	Responsible US Aggregate Bond Fund				
Class Ax	USD	18/02/2022	25/02/2022	0.034000	Class Jd	USD	20/01/2022	27/01/2022	0.017425
Class Ax	USD	18/03/2022	25/03/2022	0.034000	Class Jd	USD	18/02/2022	25/02/2022	0.019521
Class Ax	USD	20/04/2022	27/04/2022	0.034000	Class Jd	USD	18/03/2022	25/03/2022	0.020714
Class Ax	USD	23/05/2022	31/05/2022	0.034000	Class Jd	USD	20/04/2022	27/04/2022	0.022087
Class Ax	USD	17/06/2022	27/06/2022	0.034000	Class Jd	USD	23/05/2022	31/05/2022	0.021748
Responsible Emerging Markets Corporate Bond Fund					Class Jd	USD	17/06/2022	27/06/2022	0.018743
Class Ax	USD	20/01/2022	27/01/2022	0.041400	Class Sd	USD	18/03/2022	25/03/2022	0.054992
Class Ax	USD	18/02/2022	25/02/2022	0.041400	Class Sd	USD	17/06/2022	27/06/2022	0.056388
Class Ax	USD	18/03/2022	25/03/2022	0.041400	US High Yield Bond Fund				
Class Ax	USD	20/04/2022	27/04/2022	0.041400	Class Ax	USD	20/01/2022	27/01/2022	0.051700
Class Ax	USD	23/05/2022	31/05/2022	0.041400	Class Ax	USD	18/02/2022	25/02/2022	0.051700
Class Ax	USD	17/06/2022	27/06/2022	0.041400	Class Ax	USD	18/03/2022	25/03/2022	0.051700
Class Qd	USD	18/03/2022	25/03/2022	0.090848	Class Ax	USD	20/04/2022	27/04/2022	0.051700
Class Qd	USD	17/06/2022	27/06/2022	0.090847	Class Ax	USD	23/05/2022	31/05/2022	0.051700
Class Qd 2	USD	18/03/2022	25/03/2022	0.095623	Class Ax	USD	17/06/2022	27/06/2022	0.051700
Class Qd 2	USD	17/06/2022	27/06/2022	0.095213	Asian Opportunities Equity Fund				
Class Qdn (GBP)	GBP	18/03/2022	04/04/2022	0.092424	Class Qd (GBP) 0	GBP	17/06/2022	05/07/2022	0.038318
Class Qdn (GBP)	GBP	17/06/2022	05/07/2022	0.093624	Class Qd0	USD	17/06/2022	27/06/2022	0.002530
Class Sd	USD	18/03/2022	25/03/2022	0.112951	Class Qd1	USD	17/06/2022	27/06/2022	0.036800
Class Sd	USD	17/06/2022	27/06/2022	0.111278	Emerging Markets Equity Fund				
Responsible Euro Corporate Bond Fund					Class Ad	USD	17/06/2022	27/06/2022	0.019562
Class Qd 9	EUR	18/03/2022	25/03/2022	0.014313	Class Jd	USD	18/02/2022	25/02/2022	0.019547
Class Qd 9	EUR	17/06/2022	27/06/2022	0.017069	Class Jd	USD	23/05/2022	31/05/2022	0.041795
Class Sd	EUR	18/03/2022	25/03/2022	0.022834	Class Qd (GBP) 10	GBP	17/06/2022	05/07/2022	0.041680
Class Sd	EUR	17/06/2022	27/06/2022	0.025336	European Equity Fund				
Responsible European High Yield Bond Fund					Class Ad	EUR	17/06/2022	27/06/2022	0.124276
Class Ad	EUR	20/01/2022	27/01/2022	0.027082	Frontier Markets Equity Fund				
Class Ad	EUR	18/02/2022	25/02/2022	0.024108	Class Sd	USD	18/03/2022	25/03/2022	0.044379
Class Ad	EUR	18/03/2022	25/03/2022	0.026640	Class Sd	USD	17/06/2022	27/06/2022	0.109677
Class Ad	EUR	20/04/2022	27/04/2022	0.028815	Global Equity Dividend Fund				
Class Ad	EUR	23/05/2022	31/05/2022	0.028169	Class Ax	USD	20/01/2022	27/01/2022	0.025000
Class Ad	EUR	17/06/2022	27/06/2022	0.024091	Class Ax	USD	18/02/2022	25/02/2022	0.025000
Class Ax	EUR	20/01/2022	27/01/2022	0.033114	Class Ax	USD	18/03/2022	25/03/2022	0.025000
Class Ax	EUR	18/02/2022	25/02/2022	0.033114	Class Ax	USD	20/04/2022	27/04/2022	0.025000
Class Ax	EUR	18/03/2022	25/03/2022	0.033114	Class Ax	USD	23/05/2022	31/05/2022	0.025000
Class Ax	EUR	20/04/2022	27/04/2022	0.033114	Class Ax	USD	17/06/2022	27/06/2022	0.025000

Notes to the Financial Statements continued

As at 30 June 2022

Fund/Class Name	Class Currency	Ex-date	Pay Date	Dividend distribution per share in class currency
Global Value Equity Fund				
Class Qd (GBP)	GBP	18/03/2022	04/04/2022	0.015276
Class Qd (GBP)	GBP	17/06/2022	05/07/2022	0.059624
Japanese Equity Fund				
Class Qd (GBP)	GBP	17/06/2022	05/07/2022	0.041022
Class Qd (GBP) 1	GBP	17/06/2022	05/07/2022	0.045724
Responsible European Smaller Companies Equity Fund				
Class Qd	EUR	17/06/2022	27/06/2022	0.041280
US Large Cap Value Equity Fund				
Class Qd 10	USD	17/06/2022	27/06/2022	0.092941
Class Qdn (GBP)*	GBP	18/03/2022	04/04/2022	0.021744
Class Qdn (GBP)*	GBP	17/06/2022	05/07/2022	0.024124
Multi-Asset Global Income Fund				
Class Ax	USD	20/01/2022	27/01/2022	0.033000
Class Ax	USD	18/02/2022	25/02/2022	0.033000
Class Ax	USD	18/03/2022	25/03/2022	0.033000
Class Ax	USD	20/04/2022	27/04/2022	0.033000
Class Ax	USD	23/05/2022	31/05/2022	0.033000
Class Ax	USD	17/06/2022	27/06/2022	0.033000

* Share class was launched during the period.

6. DEPOSITARY FEES

Up until 31 March 2022, the Funds were subject to an annual depositary fee, based upon a reducing scale, from 0.017% to 0.0005% depending upon the value of the assets held in depositary.

Effective 1 April 2022, the Funds are subject to an annual depositary fee, based upon a reducing scale, from 0.005% to 0.0025% depending upon the value of the assets held in depositary.

This fee is calculated and accrued each business day and paid monthly in arrears.

7. ADMINISTRATION AND TRANSFER AGENCY FEES

Up until 31 March 2022, the Funds were subject to an annual administration fee, based upon a reducing scale, from 0.07% to 0.01% depending upon the value of the Company's net assets. Each fund was, however, subject to a minimum annual administration fee of USD 40,000.

Effective 1 April 2022, the Funds are subject to an annual administration fee, based upon a reducing scale, from 0.01% to 0.003%, depending upon the value of the Company's net assets. Each Fund is, however, subject to a minimum annual administration fee of USD 27,000.

This fee is calculated and accrued each business day and paid monthly.

Transfer Agency Fees are based on the number of transactions processed, number of holdings and include but are not limited to fund/class set-up and annual maintenance fee, and out-of-pocket expenses.

8. TAXATION

Under current law and practice, the Company is not liable for any Luxembourg income tax, nor are dividends paid by the Company subject to any Luxembourg withholding tax. Additionally, no Luxembourg tax is payable on the realised or unrealised capital appreciation of the assets of the Company.

a) Taxe d'Abonnement

For the period ended 30 June 2022, the Funds are subject to a tax ("Taxe d'Abonnement") of 0.05% per annum in respect to Class A and Q Shares ("Advisers Classes") and 0.01% per annum in respect to Class I, J, S and Z Shares ("Institutional Classes"), as provided by the relevant Luxembourg laws. The Taxe d'Abonnement is payable quarterly on the basis of the value of the net assets of each class at the end of the relevant calendar quarter.

b) Provision for Foreign Taxes

Each Fund is subject to foreign income taxes imposed by certain countries in which it invests. Taxes attributable to income are accrued by each Fund as a reduction of income. Capital gains realised by a Fund upon disposition of securities issued in or by certain foreign countries are subject to capital gains tax imposed by those countries. All taxes are computed in accordance with the applicable foreign tax law, and, to the extent permitted, capital losses are used to offset capital gains. To the extent that tax rates vary based upon holding period, each Fund accrues a deferred tax liability using the minimum applicable tax rate.

Current and deferred tax expenses attributable to net capital gains are reflected net of eligible refunds as a component of realised and/or change in unrealised, respectively gain (loss) from investments. For the period ended 30 June 2022, there were current or deferred tax expense amounts attributable to realised or unrealised Indian capital gains as presented in the Statement of Operations and Changes in Net Assets for the below funds.

Emerging Markets Discovery Equity Fund	USD	48,648
Global Growth Equity Fund	USD	98

As at 30 June 2022, the below Fund did have the following capital loss carry forwards to offset future realised gains on Indian securities subject to Indian capital gain taxes.

Dynamic Global Bond Fund	USD	19,845
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The capital loss carry forwards would be eligible to be off set against the realised gains for a period of 8 years from the year when the loss was first incurred.

9. RELATED PARTY TRANSACTIONS

a) Management Company Fee

The Funds are managed by T. Rowe Price (Luxembourg) Management S.à r.l. (the "Management Company"). The Management Company is entitled to receive from the Company a Management Company Fee. The Management Company pays the Investment Manager out of the Management Company Fee. This fee is payable monthly in arrears and calculated on the daily net assets of each Fund at the following annual rates:

Fund	A*	I**	Q***
Dynamic Credit Fund	0.985%	0.47%	0.47%
Dynamic Emerging Markets Bond Fund	1.15%	0.55%	0.55%
Dynamic Global Bond Fund	0.88%	0.42%	0.42%
Dynamic Global Investment Grade Bond Fund	0.765%	0.365%	0.365%
Emerging Local Markets Bond Fund	0.99%	0.47%	0.47%
Emerging Markets Bond Fund	1.05%	0.50%	0.50%
Global Government Bond Fund	0.585%	0.28%	0.28%
Global High Income Bond Fund	1.15%	0.545%	0.545%
Global High Yield Bond Fund	1.15%	0.545%	0.545%
Responsible Asia Credit Bond Fund	0.65%	0.31%	0.31%
Responsible Diversified Income Bond Fund	0.84%	0.40%	0.40%
Responsible Emerging Markets Corporate Bond Fund	1.05%	0.50%	0.50%

Notes to the Financial Statements continued

As at 30 June 2022

Fund	A*	I**	Q***
Responsible Euro Corporate Bond Fund	0.435%	0.21%	0.21%
Responsible European High Yield Bond Fund	1.15%	0.545%	0.545%
Responsible Global Aggregate Bond Fund	0.65%	0.31%	0.31%
Responsible Global Investment Grade Corporate Bond Fund	0.685%	0.325%	0.325%
Responsible US Aggregate Bond Fund	0.585%	0.28%	0.28%
Responsible US Investment Grade Corporate Bond Fund	0.65%	0.31%	0.31%
US High Yield Bond Fund	1.15%	0.545%	0.545%
Asian Opportunities Equity Fund	1.60%	0.75%	0.75%
China Evolution Equity Fund	1.70%	0.81%	0.81%
China Growth Leaders Equity Fund	1.60%	0.75%	0.75%
Continental European Equity Fund	1.50%	0.65%	0.65%
Emerging Markets Discovery Equity Fund	1.90%	0.905%	0.905%
Emerging Markets Equity Fund	1.90%	0.905%	0.905%
European Equity Fund	1.50%	0.65%	0.65%
Frontier Markets Equity Fund	2.00%	0.955%	0.955%
Global Equity Dividend Fund	1.60%	0.75%	0.75%
Global Focused Growth Equity Fund	1.60%	0.75%	0.75%
Global Growth Equity Fund	1.60%	0.75%	0.75%
Global Impact Equity Fund	1.65%	0.785%	0.785%
Global Natural Resources Equity Fund	1.60%	0.75%	0.75%
Global Real Estate Securities Fund	1.60%	0.75%	0.75%
Global Select Equity Fund	1.65%	0.785%	0.785%
Global Technology Equity Fund	1.75%	0.835%	0.835%
Global Value Equity Fund	1.60%	0.75%	0.75%
Japanese Equity Fund	1.60%	0.75%	0.75%
Middle East & Africa Equity Fund	1.90%	1.00%	1.00%
Responsible Asian ex-Japan Equity Fund	1.60%	0.75%	0.75%
Responsible European Select Equity Fund	1.60%	0.75%	0.75%
Responsible European Smaller Companies Equity Fund	1.60%	0.75%	0.75%
Responsible Global Structured Research Equity Fund	0.75%	0.35%	0.35%
Science and Technology Equity Fund	1.75%	0.835%	0.835%
US Blue Chip Equity Fund	1.50%	0.65%	0.65%
US Equity Fund	1.50%	0.65%	0.65%
US Large Cap Growth Equity Fund	1.50%	0.65%	0.65%
US Large Cap Value Equity Fund	1.50%	0.65%	0.65%
US Select Value Equity Fund	1.55%	0.70%	0.70%
US Smaller Companies Equity Fund	1.60%	0.95%	0.95%
Global Allocation Extended Fund	1.30%	0.62%	0.62%
Global Allocation Fund	1.30%	0.62%	0.62%
Multi-Asset Global Income Fund	1.20%	0.57%	0.57%

* Includes A, A (EUR), A (HKD), A (JPY), A (USD), A0, A 10, A 11, A10, Ab (EUR), Ad, Ad (EUR), Ah (CHF), Ah (EUR), Ah (SGD), Ah (SGD) (NAV H), Ah (USD), An (BRL), An (CHF), An (CNH) (NAV H), An (EUR), An (EUR) 10, An (NOK), An (SEK), An (SGD) (NAV H) and Ax.

** Includes I, I (EUR), I (EUR) 1, I (EUR) 10, I (EUR) 2, I (EUR) 9, I (GBP), I (GBP) 1, I (GBP) 10, I (GBP) 2, I (JPY), I (JPY) 10, I (USD), I 10, I 9, I GBP, I1, I10, I2, I2 (EUR), I9, Ib (EUR), Ib (EUR) (NAV H), Ib (USD), Id, Id (EUR), Id (EUR) 2, Id (GBP) 1, Ih (EUR), Ih (EUR) (NAV H), In (BRL) (NAV H), In (CHF) 9, In (EUR), In (EUR) (NAV H), In (EUR) 1 (NAV H), In (EUR) 10, In (EUR) 2 (NAV H), In (EUR) 2 (NAV H), In (EUR) 9, In (EUR) 9 (NAV H), In (GBP), In (GBP) 1 (NAV H), In (GBP) 10, In (SEK), In (SGD) 10 and In (USD).

*** Includes Q, Q (EUR), Q (EUR) 1, Q (EUR) 10, Q (EUR) 2, Q (GBP), Q (GBP) 1, Q (GBP) 9, Q (JPY) 1, Q (USD), Q (USD) 1, Q 1, Q 10, Q 11, Q 2, Q0, Q1, Q1 (USD), Q10, Q2, Q9, Qb (EUR), Qd, Qd (EUR) 2, Qd (GBP), Qd (GBP) 0, Qd (GBP) 1, Qd (GBP) 10, Qd (GBP) 9, Qd 1, Qd 10, Qd 11, Qd 2, Qd 9, Qd0, Qd1, Qdn (GBP), Qh (EUR), Qh (EUR) 0, Qh (EUR) 1, Qh (USD), Qn (CHF), Qn (EUR), Qn (EUR) 1, Qn (EUR) 1 (NAV H), Qn (EUR) 10, Qn (EUR) 2, Qn (GBP) and Qx.

There is no Management Company Fee charged directly to J, S and Z Share Classes.

b) Total Expense Ratio and Expense Limit

Fund	Class	Total Expense Ratio [^]	Expense Limit ^{^^}
Dynamic Credit Fund	A	1.15	1.16
	I	0.57	0.57
	In (EUR)	0.57	0.57
	Q	0.64	0.64
Dynamic Emerging Markets Bond Fund	A	1.32	1.32
	I	0.65	0.65
	In (EUR)	0.65	0.65
	Q	0.72	0.72
Dynamic Global Bond Fund	A	1.05	1.05
	An (EUR)	1.03	1.05
	I	0.52	0.52
	In (EUR)	0.48	0.52
	In (EUR) 2*	0.45	0.45
	In (GBP)	0.48	0.52
	Q	0.54	0.59
	Q1 (USD)	0.48	0.48
	Qd	0.59	0.59
	Qn (CHF)	0.59	0.59
Qn (EUR)	0.55	0.59	
Dynamic Global Investment Grade Bond Fund	Qn (EUR) 1	0.41	0.48
	Qn (GBP)	0.55	0.59
	S	0.07	0.10
	Sd	0.10	0.10
	Sn (GBP)	0.07	0.10
	Sn (JPY)	0.10	0.10
	A	0.94	0.94
	I	0.46	0.47
	In (EUR)	0.47	0.47
	In (EUR) 9	0.33	0.33
Emerging Local Markets Bond Fund	Q	0.54	0.54
	A (EUR)	1.16	1.16
	I	0.57	0.57
	I (EUR)	0.57	0.57
	I (EUR) 9	0.48	0.48
	Ib (EUR)*	0.57	0.57
	Q (EUR)	0.64	0.64
Q (EUR) 1	0.51	0.51	
Sd	0.10	0.10	

Notes to the Financial Statements continued

As at 30 June 2022

Fund	Class	Total Expense Ratio [^]	Expense Limit ^{^^}	Fund	Class	Total Expense Ratio [^]	Expense Limit ^{^^}
Emerging Markets Bond Fund	A	1.22	1.22	Global High Yield Bond Fund	A	1.24	1.32
	A (EUR)	1.22	1.22		Ad	1.29	1.32
	A 10	1.22	1.22		An (EUR)	1.25	1.32
	Ad (EUR)	1.22	1.22		An (EUR) 10	0.49	0.57
	Ax	1.22	1.22		An (NOK)	1.25	1.32
	I	0.60	0.60		An (SEK)	1.32	1.32
	In (EUR)	0.60	0.60		I	0.59	0.65
	In (GBP) 10	0.40	0.75		Id*	0.63	0.65
	Q	0.67	0.67		In (EUR)	0.62	0.62
	Q (EUR)	0.67	0.67		Jd	0.04	N/A
	Q 10	0.55	0.55		Q	0.72	0.72
	Q 11	0.67	0.67		Q 1	0.48	0.57
	Qd	0.67	0.67		Qd 1	0.57	0.57
	Qd 10	0.55	0.55		Qn (EUR) 1	0.49	0.57
	Qn (EUR) 10	0.55	0.55		S*	0.08	0.10
	Sd	0.10	0.10		Sd	0.10	0.10
	Global Government Bond Fund	A	0.76		0.76	Z	-
I		0.38	0.38	Responsible Asia Credit Bond Fund	A	0.82	0.82
In (EUR)*		0.38	0.38	Ax	0.82	0.82	
Q		0.45	0.45	I	0.41	0.41	
Global High Income Bond Fund	Sn (GBP)	0.10	0.10	I (EUR)*	0.41	0.41	
	A	1.32	1.32	I9	0.35	0.35	
	Ad (EUR)	1.32	1.32	In (EUR)*	0.41	0.41	
	An (EUR)	1.32	1.32	Q	0.48	0.48	
	Ax	1.32	1.32	Responsible Diversified Income Bond Fund	A	1.01	1.01
	I	0.60	0.65	Ax	1.01	1.01	
	I10	0.39	0.43	I	0.50	0.50	
	In (GBP) 10	0.39	0.43	In (EUR)*	0.50	0.57	
	In (SGD) 10	0.41	0.43	Q	0.57	0.57	
	Q	0.72	0.72	S	0.10	0.10	
	Qd (EUR) 2	0.62	0.62	Responsible Emerging Markets Corporate Bond Fund	A	1.22	1.22
	Qdn (GBP)	0.72	0.72	Ax	1.22	1.22	
	Qx	0.72	0.72	I	0.57	0.60	
	S	0.10	0.10	In (EUR)*	0.60	0.60	
	Sd	0.10	0.10	In (EUR) 9	0.52	0.55	
	Sn (GBP)	0.10	0.10	Q	0.67	0.67	
	Sxn (AUD)	0.10	0.10	Q (EUR)	0.65	0.67	
			Q (EUR) 1	0.54	0.54		
			Q 2	0.59	0.59		
			Qd	0.67	0.67		
			Qd 2	0.59	0.59		
			Qdn (GBP)	0.67	0.67		
			Sd	0.10	0.10		

Notes to the Financial Statements continued

As at 30 June 2022

Fund	Class	Total Expense Ratio [^]	Expense Limit ^{^^}	Fund	Class	Total Expense Ratio [^]	Expense Limit ^{^^}
Responsible Euro Corporate Bond Fund	A	0.61	0.61	Responsible US Aggregate Bond Fund	A	0.76	0.76
	I	0.31	0.31		An (EUR)	0.76	0.76
	I2*	0.27	0.27		I	0.37	0.38
	I9	0.29	0.31		In (EUR)	0.35	0.38
	In (USD)	0.29	0.31		Jd	0.05	N/A
	Q	0.38	0.38		Q	0.45	0.45
	Qd 9	0.38	0.38		Q 2	0.40	0.40
	Sd	0.10	0.10		Qn (EUR) 2	0.40	0.40
	Z	-	-		Qn (GBP)	0.45	0.45
Responsible European High Yield Bond Fund	A	1.31	1.32	S	0.05	0.10	
	Ad	1.32	1.32	Sd	0.10	0.10	
	An (CHF)	1.32	1.32	Responsible US Investment Grade Corporate Bond Fund	A	0.82	0.82
	Ax	1.32	1.32		I	0.41	0.41
	I	0.64	0.65		In (EUR)*	0.41	0.41
	I2*	0.55	0.55		Q	0.48	0.48
	Id	0.65	0.65	US High Yield Bond Fund	A	1.32	1.32
	Q	0.70	0.72		Ax	1.32	1.32
	Qn (CHF)	0.72	0.72		I	0.65	0.65
Sd	0.10	0.10	I9		0.50	0.50	
Responsible Global Aggregate Bond Fund	A	0.82	0.82		Id (EUR)	0.65	0.65
	A (EUR)	0.80	0.82		In (CHF) 9	0.50	0.50
	Ab (EUR)	0.82	0.82	In (EUR)*	0.65	0.65	
	I	0.38	0.41	Q	0.72	0.72	
	I2*	0.36	0.36	S*	0.05	0.10	
	Ib (EUR)	0.39	0.41	S (EUR)	0.07	0.10	
	Ib (USD)	0.37	0.41	Asian Opportunities Equity Fund	A	1.74	1.77
	Q	0.48	0.48		Ah (SGD)	1.77	1.77
	Q (EUR)	0.48	0.48		I	0.85	0.85
	Q (EUR) 2	0.43	0.43		I9	0.72	0.73
	Qb (EUR)	0.44	0.48	Q	0.88	0.92	
	S	0.06	0.10	Q (GBP)	0.92	0.92	
	Sb (GBP)	0.10	0.10	Q (GBP) 9*	0.75	0.80	
Sb (JPY)	0.07	0.10	Qd (GBP) 0	0.68	0.68		
Sd	0.10	0.10	Qd0	0.68	0.68		
Responsible Global Investment Grade Corporate Bond Fund	A	0.85	0.86	Qd1	0.72	0.72	
	I	0.43	0.43	China Evolution Equity Fund	A	1.87	1.87
	In (EUR)*	0.43	0.43		A (HKD)	1.87	1.87
	Q	0.50	0.50		An (CNH)	1.87	1.87
	S	0.10	0.10		An (SGD)	1.87	1.87
			I		0.91	0.91	
			I (GBP)		0.91	0.91	
			Q		0.98	0.98	
			Q (GBP)		0.98	0.98	
			Q9		0.87	0.87	
			S		0.10	0.10	

Notes to the Financial Statements continued

As at 30 June 2022

Fund	Class	Total Expense Ratio [^]	Expense Limit ^{^^}	Fund	Class	Total Expense Ratio [^]	Expense Limit ^{^^}
China Growth Leaders Equity Fund	A	1.77	1.77	Global Equity Dividend Fund	A	1.77	1.77
	I	0.80	0.80		Ax	1.77	1.77
	Q	0.87	0.87		I	0.85	0.85
			Q		0.92	0.92	
Continental European Equity Fund	I	0.75	0.75	Global Focused Growth Equity Fund	A	1.72	1.77
	Q (GBP)	0.82	0.82		A (EUR)	1.71	1.77
	Qh (USD)	0.82	0.82		An (EUR)	1.77	1.77
Emerging Markets Discovery Equity Fund	A	2.07	2.07		An (SGD)*	1.77	1.77
	A10*	2.07	2.07		I	0.80	0.85
	I	1.01	1.01		I (EUR) 2*	0.72	0.72
	I9	0.85	0.85		I (EUR) 10	0.55	0.60
	Q	1.08	1.08		I (JPY)	0.80	0.85
	Q10*	1.08	1.08		Q	0.87	0.92
	Qd (GBP) 9	0.92	0.92		Q (EUR)	0.89	0.92
	S*	0.10	0.10	Q (EUR) 2	0.79	0.79	
Emerging Markets Equity Fund	A	2.02	2.07	Q (GBP)	0.88	0.92	
	A (EUR)	2.07	2.07	Q 1	0.68	0.72	
	Ad	2.07	2.07	Q 2	0.79	0.79	
	I	0.97	1.01	Qn (EUR)	0.89	0.92	
	I (EUR)	0.97	1.01	S	0.06	0.10	
	I (EUR) 10	0.55	0.55	Global Growth Equity Fund	A	1.74	1.77
	I 10	0.66	0.70		I	0.82	0.85
	I2*	0.85	0.85		I (GBP)	0.85	0.85
	Jd	0.04	N/A		Q	0.92	0.92
	Q	1.02	1.08	Q (EUR)	0.87	0.92	
	Q (EUR) 1	0.77	0.83	Q (EUR) 2	0.79	0.79	
	Q (EUR) 2	0.86	0.92	Q (GBP)	0.92	0.92	
	Q (GBP)	1.03	1.08	S	0.06	0.10	
	Qd (GBP) 10	1.08	1.08	Global Impact Equity Fund	A	1.82	1.82
	S	0.06	0.10		I	0.89	0.89
	S (GBP)	0.10	0.10		I (EUR) 1*	0.67	0.67
European Equity Fund	A	1.67	1.67		I (GBP) 1*	0.67	0.67
	A (USD)	1.67	1.67	I1*	0.67	0.67	
	Ad	1.67	1.67	Q	0.96	0.96	
	I	0.75	0.75	Global Natural Resources Equity Fund	A	1.77	1.77
	I (USD)	0.75	0.75		I	0.85	0.85
	I2*	0.64	0.64		I (EUR)	0.85	0.85
	Q	0.82	0.82		Q	0.92	0.92
	S (GBP)	0.10	0.10		Q (EUR)	0.92	0.92
Frontier Markets Equity Fund	A	2.17	2.17		Q (EUR) 10	0.92	0.92
	I	1.05	1.06	Q (GBP)	0.92	0.92	
	I (EUR)	1.05	1.06	Q (GBP) 1	0.72	0.72	
	I2 (EUR)*	0.89	0.89	Global Real Estate Securities Fund	A	1.77	1.77
	Q	1.12	1.13		I	0.85	0.85
	Q (GBP)	1.12	1.13		Q	0.92	0.92
	S	0.10	0.10				
Sd	0.10	0.10					

Notes to the Financial Statements continued

As at 30 June 2022

Fund	Class	Total Expense Ratio [^]	Expense Limit ^{^^}	Fund	Class	Total Expense Ratio [^]	Expense Limit ^{^^}
Global Select Equity Fund	A	1.82	1.82	Japanese Equity Fund	A	1.71	1.77
	I	0.89	0.89		A (JPY)	1.72	1.77
	Q	0.96	0.96		A (USD)	1.74	1.77
	S (GBP)*	0.10	0.10		Ah (EUR)	1.76	1.77
Global Technology Equity Fund	A	1.85	1.92		Ah (USD)	1.77	1.77
	A0	0.74	0.74		I	0.81	0.85
	Ah (CHF)	1.92	1.92		I (JPY)	0.81	0.85
	Ah (EUR)	1.89	1.92		I (JPY) 10	0.62	0.65
	I	0.89	0.94		I (USD)	0.81	0.85
	I (EUR)	0.94	0.94		I 10	0.58	0.58
	I (GBP) 10	0.75	0.79		I2*	0.72	0.72
	I9	0.75	0.75		Id	0.85	0.85
	I1*	0.71	0.71		Ih (EUR)	0.85	0.85
	Id (GBP) 1*	0.71	0.71	Q	0.84	0.92	
	Q	0.93	1.01	Q (JPY) 1	0.72	0.72	
	Q (EUR) 1	0.78	0.78	Q (USD)	0.86	0.92	
	Q0	0.74	0.74	Q (USD) 1	0.72	0.72	
	Q 1	0.75	0.78	Q 1	0.65	0.72	
	Qd	1.01	1.01	Q 2	0.79	0.79	
	Qd (GBP)	0.99	1.01	Q 10	0.47	0.55	
	Qd (GBP) 0	0.70	0.74	Qd (GBP)	0.92	0.92	
	Qd (GBP) 1	0.76	0.78	Qd (GBP) 1	0.72	0.72	
	Qd0	0.74	0.74	Qd 10	0.56	0.62	
	Qd 1	0.76	0.78	Qd 11	0.66	0.72	
	Qh (EUR)	0.95	1.01	Qh (EUR)	0.92	0.92	
	Qh (EUR) 0	0.74	0.74	Qh (EUR) 1	0.72	0.72	
	Qh (EUR) 1	0.78	0.78	Qh (USD)	0.92	0.92	
S	0.07	0.10	S (USD)	0.10	0.10		
Global Value Equity Fund	A	1.71	1.77	Middle East & Africa Equity Fund	A	2.07	2.07
	A (EUR)	1.71	1.77	I	1.10	1.10	
	A (HKD)	1.77	1.77	Responsible Asian ex-Japan Equity Fund	A	1.72	1.77
	Ah (SGD)	1.77	1.77		I	0.84	0.85
	I	0.80	0.85		I (EUR)	0.85	0.85
	I (EUR)	0.85	0.85		I (GBP)	0.85	0.85
	I (GBP) 2*	0.72	0.72		I 10	0.72	0.73
	I2*	0.72	0.72		Q	0.92	0.92
	Id (EUR) 2*	0.72	0.72		Q (GBP)	0.92	0.92
	Ih (EUR)*	0.85	0.85		Q 1	0.69	0.72
	Q	0.92	0.92		S	0.10	0.10
	Qd (GBP)	0.85	0.92		Responsible European Select Equity Fund	A	1.77
	S (GBP)	0.08	0.10	I		0.85	0.85
			Q	0.92		0.92	

Notes to the Financial Statements continued

As at 30 June 2022

Fund	Class	Total Expense Ratio [^]	Expense Limit ^{^^}	Fund	Class	Total Expense Ratio [^]	Expense Limit ^{^^}
Responsible European Smaller Companies Equity Fund	A	1.76	1.77	US Large Cap Value Equity Fund	A	1.58	1.67
	I	0.85	0.85		I	0.69	0.75
	I (GBP)	0.85	0.85		I (GBP)	0.70	0.75
	Q	0.92	0.92		I2*	0.64	0.64
	Q (GBP)	0.92	0.92		Q	0.79	0.82
	Qd	0.92	0.92		Q (GBP)	0.82	0.82
Responsible Global Structured Research Equity Fund	A	0.90	0.92		Q (GBP) 9*	0.47	0.55
	I	0.45	0.45		Q 1	0.56	0.65
	Q	0.51	0.52		Q 10	0.57	0.57
Science and Technology Equity Fund	A	1.92	1.92		Q2	0.71	0.71
	I	0.94	0.94	Qd 10	0.54	0.57	
	Q	1.01	1.01	Qdn (GBP)*	0.74	0.82	
US Blue Chip Equity Fund	A	1.58	1.67	Qn (EUR) 1	0.59	0.65	
	A (EUR)	1.62	1.67	US Select Value Equity Fund	A	1.72	1.72
	A 10	0.57	0.57	I	0.80	0.80	
	A 11	1.67	1.67	Q	0.87	0.87	
	Ad	1.64	1.67	US Smaller Companies Equity Fund	A	1.68	1.77
	An (EUR)	1.67	1.67	A (EUR)	1.69	1.77	
	I	0.70	0.75	An (BRL)	1.77	1.77	
	I (EUR)	0.75	0.75	An (EUR)	1.70	1.77	
	Q	0.74	0.82	I	0.99	1.05	
	Q (EUR)	0.73	0.82	I GBP	1.05	1.05	
	Q (EUR) 1	0.65	0.65	I (GBP) 1*	0.66	0.66	
	Q (GBP)	0.78	0.82	I1*	0.66	0.66	
	Q 10	0.82	0.82	Id	1.05	1.05	
	Q 2	0.63	0.71	In (EUR)	0.99	1.05	
	Qd	0.77	0.82	In (EUR) 1*	0.66	0.66	
	US Equity Fund	A	1.61	1.67	In (GBP) 1*	0.66	0.66
	A (EUR)	1.59	1.67	Q	1.04	1.12	
I	0.70	0.75	Q (EUR) 1	0.66	0.73		
I (EUR)	0.75	0.75	Q (GBP)	1.05	1.12		
In (EUR)	0.72	0.75	Q 1	0.66	0.73		
In (EUR) 2*	0.64	0.71	Q 2	0.81	0.81		
Q	0.75	0.82	Qn (EUR)	1.07	1.12		
Q (EUR) 1	0.65	0.65	Qn (EUR) 1	0.73	0.73		
Q (EUR) 2	0.71	0.71	Qn (EUR) 2	0.75	0.81		
Q (GBP)	0.76	0.82	Qn (GBP)	1.06	1.12		
Q1 (USD)	0.60	0.65	S	0.05	0.10		
Qn (EUR)	0.76	0.82	Global Allocation Extended Fund	A	1.47	1.47	
US Large Cap Growth Equity Fund	A	1.59	1.67	An (EUR)	1.47	1.47	
A (EUR)	1.63	1.67	I	0.72	0.72		
A (HKD)	1.67	1.67	In (EUR) 10	0.57	0.58		
An (SGD)*	1.67	1.67	Q	0.79	0.79		
I	0.69	0.75	Global Allocation Fund	A	1.47	1.47	
In (EUR)	0.74	0.75	I	0.72	0.72		
Q	0.76	0.82	In (BRL)*	0.72	0.72		
Q (EUR)	0.77	0.82	Q	0.79	0.79		
Q (GBP)	0.78	0.82	Qn (EUR)	0.79	0.79		

Notes to the Financial Statements continued

As at 30 June 2022

Fund	Class	Total Expense Ratio [^]	Expense Limit ^{^^}
Multi-Asset Global Income Fund	A	1.37	1.37
	Ax	1.37	1.37
	I	0.67	0.67
	Q	0.74	0.74

* Share Class was launched during the period.

[^] The Total Expense Ratio expresses the total fees and expenses borne by a particular Class, net of any expenses waived, during the period ended 30 June 2022 as a percentage of the average net assets of that Class.

^{^^} The expense limit disclosed in the annual report includes the effective management fees and the maximum of operating and administrative expenses. Expense limit not applicable for classes J due to a different fee arrangement.

c) Related Party Shareholder

The Investment Manager or its affiliates may invest in a new Fund for the purpose of providing seed capital ("Direct Investment"), with the intent of remaining invested until the Fund has substantial net assets. Additionally, other Funds and accounts managed by the Investment Manager or its affiliates may invest in the Funds ("Affiliated Accounts"). However, no affiliated party may invest for the purpose of exercising management or control over any Fund or the Company.

As at 30 June 2022, the following Funds had a percentage of their net assets expressed in U.S. Dollars held by the Investment Manager or its affiliates.

Fund Name	Percentage
Dynamic Credit Fund	99.57%
Dynamic Emerging Markets Bond Fund	99.78%
Dynamic Global Investment Grade Bond Fund	73.06%
Emerging Local Markets Bond Fund	19.13%
Global Government Bond Fund	39.52%
Responsible Asia Credit Bond Fund	41.61%
Responsible Diversified Income Bond Fund	71.62%
Responsible Emerging Markets Corporate Bond Fund	41.80%
Responsible Euro Corporate Bond Fund	34.82%
Responsible Global Investment Grade Corporate Bond Fund	78.70%
Responsible US Investment Grade Corporate Bond Fund	99.79%
China Growth Leaders Equity Fund	94.94%
Continental European Equity Fund	9.37%
Global Equity Dividend Fund	65.66%
Global Impact Equity Fund	93.71%
Global Select Equity Fund	90.82%
Middle East & Africa Equity Fund	86.06%
Responsible European Select Equity Fund	96.28%
Responsible Global Structured Research Equity Fund	99.96%
Science and Technology Equity Fund	95.09%
US Select Value Equity Fund	98.89%
Global Allocation Extended Fund	4.81%
Global Allocation Fund	36.49%
Multi-Asset Global Income Fund	99.81%

d) Other Related Parties Transactions

There was no other related parties transactions during the period ended 30 June 2022.

10. CROSS INVESTMENTS BETWEEN FUNDS

As at 30 June 2022 funds of the Company invest in other funds of the Company.

Investment	Fund Currency	Market Value	% of net assets
Responsible Global Aggregate Bond Fund			
Responsible Euro Corporate Bond Fund Class - Sd		1,226,290	0.20
Responsible European High Yield Bond Fund Class - Sd		939,384	0.16
	USD	2,165,674	0.36
Global Allocation Extended Fund			
Dynamic Global Bond Fund Class - Sd		4,108,823	5.42
Emerging Local Markets Bond Fund Class - Sd		1,477,901	1.95
Emerging Markets Bond Fund Class - Sd		1,882,855	2.48
Frontier Markets Equity Fund Class - Sd		461,664	0.61
Global High Income Bond Fund Class - Sd		3,441,903	4.54
Responsible Global Aggregate Bond Fund Class - Sd		9,798,653	12.92
	USD	21,171,799	27.92
Global Allocation Fund			
Dynamic Global Bond Fund Class - Sd		5,356,304	7.61
Frontier Markets Equity Fund Class - Sd		417,012	0.59
Global High Income Bond Fund Class - Sd		1,003,480	1.43
	USD	6,776,796	9.63

The amount of cross investments is presented in the consolidated statement of net assets as at 30 June 2022 and in the statement of operations and changes in net assets for the period ended 30 June 2022.

This amount represents a total of USD 30,114,269 and represents 0.15% of the SICAV's combined net assets. USD 19,528,270,890 is the SICAV's combined net assets amount without the cross investments.

Investments in other SICAV's funds are made only via the share classes Sd for which no management fees are paid by the shareholders.

11. COLLATERAL

As at 30 June 2022, the collateral received or paid which is composed of cash collateral granted to or received from brokers and counterparties for the purpose of transactions in OTC derivatives is as follows:

Fund Name	Currency	Counterparty	Type of Collateral	Collateral received	Collateral paid
Dynamic Credit Fund	USD	Morgan Stanley	Cash	305,914	-
Dynamic Global Bond Fund	USD	Bank of America	Cash	260,000	-
Dynamic Global Bond Fund	USD	Barclays Bank	Cash	-	2,830,000
Dynamic Global Bond Fund	USD	BNP Paribas	Cash	-	8,910,000
Dynamic Global Bond Fund	USD	Canadian Imperial Bank of Commerce	Cash	-	1,640,000
Dynamic Global Bond Fund	USD	Citibank	Cash	8,370,000	-
Dynamic Global Bond Fund	USD	Credit Suisse	Cash	260,000	-
Dynamic Global Bond Fund	USD	Deutsche Bank	Cash	830,000	-
Dynamic Global Bond Fund	USD	Goldman Sachs	Cash	3,780,000	-

Notes to the Financial Statements continued

As at 30 June 2022

Fund Name	Currency	Counterparty	Type of Collateral	Collateral received	Collateral paid	Fund Name	Currency	Counterparty	Type of Collateral	Collateral received	Collateral paid
Dynamic Global Bond Fund	USD	HSBC Bank	Cash	5,938,104	-	Responsible Global Aggregate Bond Fund	USD	Goldman Sachs	Cash	850,000	15,000
Dynamic Global Bond Fund	USD	J.P. Morgan	Cash	1,790,000	-	Responsible Global Aggregate Bond Fund	USD	J.P. Morgan	Cash	-	2,070,000
Dynamic Global Bond Fund	USD	Morgan Stanley	Cash	-	13,810,000	Responsible Global Aggregate Bond Fund	USD	Morgan Stanley	Cash	-	1,277,880
Dynamic Global Bond Fund	USD	NatWest	Cash	-	590,000	Responsible Global Aggregate Bond Fund	USD	RBC	Cash	270,000	-
Dynamic Global Bond Fund	USD	RBC	Cash	-	330,000	Responsible Global Aggregate Bond Fund	USD	Standard Chartered	Cash	600,000	-
Dynamic Global Bond Fund	USD	State Street	Cash	8,880,000	-	Responsible Global Aggregate Bond Fund	USD	State Street	Cash	-	1,050,000
Dynamic Global Bond Fund	USD	UBS	Cash	-	13,010,000	Responsible Global Investment Grade Corporate Bond Fund	USD	Barclays Bank	Cash	270,000	-
Emerging Local Markets Bond Fund	USD	UBS	Cash	-	270,000	Responsible US Aggregate Bond Fund	USD	Goldman Sachs	Cash	-	25,000
Emerging Markets Bond Fund	USD	UBS	Cash	-	2,520,000	Responsible US Aggregate Bond Fund	USD	Morgan Stanley	Cash	-	18,403
Global Government Bond Fund	USD	Morgan Stanley	Cash	253,000	-	Responsible US Aggregate Bond Fund	USD	UBS	Cash	-	1,230,000
Global Government Bond Fund	USD	UBS	Cash	-	270,000	Global Technology Equity Fund	USD	UBS	Cash	-	910,000
Global High Income Bond Fund	USD	BNP Paribas	Cash	-	310,000	Japanese Equity Fund	EUR	Bank of America	Cash	259,200	-
Global High Income Bond Fund	USD	J.P. Morgan	Cash	814,586	-	Japanese Equity Fund	EUR	Standard Chartered	Cash	1,881,600	-
Global High Income Bond Fund	USD	UBS	Cash	-	180,000	US Large Cap Growth Equity Fund	USD	UBS	Cash	-	290,000
Global High Yield Bond Fund	USD	Barclays Bank	Cash	910,000	-	US Large Cap Value Equity Fund	USD	UBS	Cash	-	2,870,000
Global High Yield Bond Fund	USD	J.P. Morgan	Cash	-	20,000	US Smaller Companies Equity Fund	USD	J.P. Morgan	Cash	-	5,190,000
Global High Yield Bond Fund	USD	UBS	Cash	-	5,130,000	Global Allocation Extended Fund	USD	UBS	Cash	-	1,590,000
Responsible Diversified Income Bond Fund	USD	J.P. Morgan	Cash	21,000	-						
Responsible Euro Corporate Bond Fund	EUR	Deutsche Bank	Cash	988,800	-						
Responsible European High Yield Bond Fund	EUR	Morgan Stanley	Cash	540,491	-						
Responsible European High Yield Bond Fund	EUR	UBS	Cash	278,400	-						
Responsible Global Aggregate Bond Fund	USD	Bank of America	Cash	-	930,000						
Responsible Global Aggregate Bond Fund	USD	Barclays Bank	Cash	260,000	-						
Responsible Global Aggregate Bond Fund	USD	BNP Paribas	Cash	270,000	-						
Responsible Global Aggregate Bond Fund	USD	Canadian Imperial Bank of Commerce	Cash	-	1,140,000						
Responsible Global Aggregate Bond Fund	USD	Citibank	Cash	920,000	-						

Notes to the Financial Statements continued

As at 30 June 2022

12. SWING PRICING (DILUTION ADJUSTMENT)

Swing pricing is intended to protect the interests of all shareholders by mitigating the negative impact of dilution on the fund's returns.

The actual total cost of purchasing or selling the underlying securities in a fund may be higher or lower than the mid-market value used in calculating the NAV. The difference can be attributed to a variety of factors including dealing charges, commissions, taxes and dealing spreads as well as other market and trading considerations and can, over time, have a materially disadvantageous effect on a shareholder's interest in a fund if not otherwise accounted for in the calculation of the NAV.

To prevent this effect, known as "dilution", on business days when the amount of trading in a fund's shares will precipitate significant purchases or sales of underlying securities, we will adjust the fund's NAV by an amount estimated to more closely reflect the actual prices and costs of the underlying transactions. This is often referred to as "swing pricing". These adjustment amounts, called swing factors, can vary with market conditions and transaction volumes and this means that the amount of dilution adjustment applied can change at any time.

Ordinarily, we apply the swing pricing process on a systematic basis across all funds. However, we periodically review the principles on which the process is based, including the operational application, the net subscription / redemption related trigger points and the swing factor calculation methodology.

It is not possible to predict accurately whether a price swing will occur at any point in time. In general, the NAV per share applied to all subscription and redemption requests, in the relevant fund on that day, will be adjusted upward when we consider that the demand to buy fund shares is material and downward when we consider that the demand to redeem fund shares is material.

Typically, on any business day, any adjustment is limited to a maximum of 2% of a fund's NAV except in the case of the Frontier Markets Equity Fund for which the maximum adjustment is 4% of the fund's NAV. However, in the event of extreme or exceptional market conditions and on a temporary basis, it may be necessary for any swing factor to be set at a level which exceeds this maximum. We review these estimates on a regular basis and they can change at any time. As at 30 June 2022, there was no swing factor applied to any of the Funds.

13. TRANSACTION COSTS

The transaction costs are costs incurred by the Funds in connection with transactions on securities and derivatives instruments. They consist of commissions and taxes relating to these transactions.

For the period ended 30 June 2022, the amounts are as follows:

Fund	Fund Currency	Total transaction costs
Dynamic Credit Fund	USD	5,509
Dynamic Emerging Markets Bond Fund	USD	120
Dynamic Global Bond Fund	USD	202,815
Dynamic Global Investment Grade Bond Fund	USD	2,684
Emerging Local Markets Bond Fund	USD	1,169
Emerging Markets Bond Fund	USD	1,138
Global Government Bond Fund	USD	2,970
Global High Income Bond Fund	USD	10
Global High Yield Bond Fund	USD	5,341
Responsible Asia Credit Bond Fund	USD	410
Responsible Diversified Income Bond Fund	USD	1,800
Responsible Emerging Markets Corporate Bond Fund	USD	1,796
Responsible Euro Corporate Bond Fund	EUR	2
Responsible European High Yield Bond Fund	EUR	292

Fund	Fund Currency	Total transaction costs
Responsible Global Aggregate Bond Fund	USD	38,884
Responsible Global Investment Grade Corporate Bond Fund	USD	1,296
Responsible US Aggregate Bond Fund	USD	11,963
Responsible US Investment Grade Corporate Bond Fund	USD	775
US High Yield Bond Fund	USD	-
Asian Opportunities Equity Fund	USD	314,175
China Evolution Equity Fund	USD	266,444
China Growth Leaders Equity Fund	USD	3,484
Continental European Equity Fund	EUR	28,251
Emerging Markets Discovery Equity Fund	USD	112,285
Emerging Markets Equity Fund	USD	2,057,957
European Equity Fund	EUR	46,354
Frontier Markets Equity Fund	USD	175,742
Global Equity Dividend Fund	USD	3,132
Global Focused Growth Equity Fund	USD	1,676,741
Global Growth Equity Fund	USD	266,413
Global Impact Equity Fund	USD	2,097
Global Natural Resources Equity Fund	USD	30,229
Global Real Estate Securities Fund	USD	6,255
Global Select Equity Fund	USD	2,346
Global Technology Equity Fund	USD	276,855
Global Value Equity Fund	USD	336,550
Japanese Equity Fund	EUR	593,925
Middle East & Africa Equity Fund	USD	11,497
Responsible Asian ex-Japan Equity Fund	USD	857,467
Responsible European Select Equity Fund	EUR	1,733
Responsible European Smaller Companies Equity Fund	EUR	27,748
Responsible Global Structured Research Equity Fund	USD	4,638
Science and Technology Equity Fund	USD	3,357
US Blue Chip Equity Fund	USD	32,212
US Equity Fund	USD	81,056
US Large Cap Growth Equity Fund	USD	87,852
US Large Cap Value Equity Fund	USD	171,363
US Select Value Equity Fund	USD	1,006
US Smaller Companies Equity Fund	USD	419,340
Global Allocation Extended Fund	USD	19,405
Global Allocation Fund	USD	17,789
Multi-Asset Global Income Fund	USD	4,335

There are no brokerage fees charged separately for transactions on fixed income instruments and derivatives (except for futures). The transaction costs are included in the transaction price, which is known as "marked up".

PERFORMANCE DISCLOSURE

Past performance is not indicative of current or future performance. Investment in the Shares of the Funds is subject to risks, including possible loss of principal amount invested. Performance data provided for the Funds is based on the base currency of denomination of the relevant Fund shares (unless otherwise noted) and include changes in principal value and reinvested dividends but does not take into account any commissions and costs incurred on the issue and redemption of Fund shares. For performance calculation purposes, securities are valued using prices as of the close of each primary market on 30 June 2022.

The Management Company fees and administration agent fees attributable to Class J Shares, Management Company fees to the Class S Shares and Management Company fees to Class Z Shares are not charged directly to

Notes to the Financial Statements continued

As at 30 June 2022

the Share Classes. Therefore, performance of those Shares is shown gross of such charges. Investors should understand that returns would be reduced by such charges if they were, Class J, S and Z Shares are available for an initial purchase of 10 million, 10 million and 25 million in base currency, respectively, and are only available to institutional investors having a professional services arrangement with the Investment Manager. For availability of other Classes of Shares and their respective fees and expenses, please refer to the Prospectus or contact the Funds' Distributor.

14. CREDIT FACILITY

The Funds, together with the other investment funds managed by the Management Company and certain other T.Rowe Price U.S. registered funds, are party to a \$1 billion, 364-day syndicated credit facility (the "facility"). Excluding commitments designated for the foreign investment Funds, the Funds can borrow up to an aggregate commitment amount of \$150 million on a first-come, first-served basis. The facility provides a source of liquidity to the participating funds for temporary and emergency purposes.

During the period ended 30 June 2022, the Funds have not used the facility and therefore have no borrowing outstanding under the facility as at 30 June 2022.

15. OTHER MATTERS

In February 2022, Russian forces entered Ukraine and commenced an armed conflict. Economic sanctions have since been imposed on Russia and certain of its citizens, including the exclusion of Russia from the SWIFT global payments network. As a result, Russia's central bank closed the country's stock market on 28 February 2022, and Russian-related stocks and debt and the Russian ruble have since suffered significant declines in value. In addition, this armed conflict and the related sanctions may cause significant disruptions to global business activity and volatility in global financial markets resulting in increased operational risk, as well as valuation, liquidity and market risk for securities issued by Ukraine, Belarus and Russia, and to a certain extent, most global markets. As of the date of this report, the resolution of this event, and the potential impact on the funds, continues to be uncertain. The Board is closely monitoring the situation with respect to all securities held in our funds and to the increased operational risk. The duration of the conflict and related economic sanctions and their effects on the financial markets cannot be determined with certainty. Market disruptions associated with current geopolitical events could adversely affect performance.

Appendix 1: Performance Summary

PERFORMANCE SUMMARY

Fund	Class	30 June 2022 Period to Date	31 December 2021 Year to Date	31 December 2020 Year to Date	31 December 2019 Year to Date	
Dynamic Credit Fund	A	(5.08%)	6.18%	1.90%	N/A	
	I	(4.93%)	6.83%	2.50%	N/A	
	In (EUR)	(5.40%)	5.92%	1.40%	N/A	
	Q	(4.85%)	6.74%	2.40%	N/A	
Dynamic Emerging Markets Bond Fund	A	(13.30%)	(3.42%)	8.20%	N/A	
	I	(13.07%)	(2.76%)	8.60%	N/A	
	In (EUR)	(13.71%)	(3.52%)	8.10%	N/A	
	Q	(13.08%)	(2.76%)	8.50%	N/A	
Dynamic Global Bond Fund	A	5.87%	(0.81%)	8.03%	(0.77%)	
	An (EUR)	5.27%	(1.60%)	6.48%	(3.88%)	
	I	6.09%	0.26%	8.62%	(0.28%)	
	In (EUR)	5.46%	(0.97%)	7.14%	(3.11%)	
	In (EUR) 2	(0.80%)*	N/A	N/A	N/A	
	In (SEK)	N/A	(1.12%)	7.40%	(3.18%)	
	In (GBP)	6.27%	(0.46%)	7.71%	(1.94%)	
	Q	6.11%	(0.26%)	8.60%	(0.28%)	
	Q1 (USD)	6.11%	(1.80%)	N/A	N/A	
	Qd	6.14%	(0.30%)	8.57%	(0.32%)	
	Qn (CHF)	5.52%	(1.33%)	6.68%	(3.79%)	
	Qn (EUR)	5.60%	(1.11%)	7.12%	(3.34%)	
	Qn (EUR) 1	5.56%	(2.80%)	N/A	N/A	
	Qn (EUR) 10	N/A	(1.19%)	6.91%	(3.09%)	
	Qn (GBP)	6.31%	(0.65%)	7.65%	(1.95%)	
	S	6.40%	(1.60%)	N/A	N/A	
	Sd	6.42%	0.25%	9.21%	0.24%	
	Sn (GBP)	6.54%	0.00%	2.40%	N/A	
	Sn (JPY)	6.03%	(2.05%)	N/A	N/A	
Dynamic Global Investment Grade Bond Fund	A	4.21%	(1.02%)	6.51%	0.10%	
	I	4.39%	(0.46%)	7.02%	0.59%	
	In (EUR)	3.20%	(1.38%)	5.63%	(2.44%)	
	In (EUR) 9	3.93%	(0.80%)	N/A	N/A	
	Q	4.50%	(0.64%)	7.02%	0.49%	
Emerging Local Markets Bond Fund	A (EUR)	(5.52%)	(2.36%)	(5.11%)	15.19%	
	I	(12.97%)	(9.18%)	4.52%	13.77%	
	I (EUR)	(5.20%)	(1.83%)	(4.42%)	15.90%	
	I (EUR) 9	(5.22%)	(1.48%)	1.20%	N/A	
	Ib (EUR)	(4.60%)*	N/A	N/A	N/A	
	Q (EUR)	(5.20%)	(1.90%)	(4.46%)	15.79%	
	Q (EUR) 1	(5.23%)	(0.60%)	N/A	N/A	
	Sd	(12.78%)	(8.66%)	5.20%	14.55%	
Emerging Markets Bond Fund	A	(21.80%)	(2.79%)	1.44%	12.77%	
	A (EUR)	(14.80%)	5.16%	(7.26%)	14.92%	
	A 10	(21.78%)	(2.79%)	3.90%	N/A	
	Ad (EUR)	(14.73%)	5.07%	(7.25%)	14.79%	
	Ax	(21.74%)	(2.84%)	1.46%	12.80%	
	I	(21.52%)	(2.15%)	2.12%	13.49%	
	In (EUR)	(22.13%)	(3.02%)	0.49%	10.15%	
	In (GBP) 10	(21.67%)	(1.95%)	0.79%	11.99%	
	Q	(21.52%)	(2.26%)	2.08%	13.40%	
	Q (EUR)	(14.59%)	5.84%	(6.67%)	15.56%	
	Q 10	(21.47%)	(1.91%)	2.30%	13.82%	
	Q 11	(21.51%)	(2.21%)	4.10%	N/A	
	Qd	(21.55%)	(2.27%)	2.12%	4.12%	
	Qd 10	(21.48%)	(1.89%)	2.35%	0.10%	
	Qn (EUR) 10	(22.15%)	(2.82%)	0.57%	10.44%	
	Sd	(21.34%)	(1.54%)	2.82%	14.22%	
	Global Government Bond Fund	A	(1.81%)	(1.22%)	7.91%	(1.40%)
		I	(1.60%)	(0.75%)	8.31%	(1.30%)
		In (EUR)	(2.50%)*	N/A	N/A	N/A
Q		(1.70%)	(0.75%)	8.21%	(1.30%)	
Sn (GBP)		(1.50%)	(0.50%)	0.50%	N/A	

Appendix 1: Performance Summary continued

Fund	Class	30 June 2022 Period to Date	31 December 2021 Year to Date	31 December 2020 Year to Date	31 December 2019 Year to Date
Global High Income Bond Fund	A	(17.16%)	2.84%	2.14%	14.93%
	Ad (EUR)	(9.76%)	11.20%	(6.53%)	17.09%
	An (EUR)	(17.82%)	2.02%	8.90%	N/A
	Ax	(17.16%)	2.76%	2.21%	14.88%
	I	(16.82%)	3.47%	2.82%	15.62%
	I10	(16.68%)	3.73%	17.90%	N/A
	In (GBP) 10	(16.93%)	3.41%	1.54%	4.10%
	In (SGD) 10	(16.79%)	3.75%	6.80%	N/A
	Q	(16.90%)	3.41%	2.76%	15.49%
	Qd (EUR) 2	(9.51%)	12.00%	1.94%	N/A
	Qdn (GBP)	(17.13%)	3.12%	1.17%	13.40%
	Qx	(16.82%)	3.35%	1.46%	N/A
	S	(16.65%)	4.15%	18.20%	N/A
	Sd	(16.64%)	4.09%	3.39%	16.33%
	Sn (GBP)	(16.83%)	3.77%	0.80%	N/A
	Sxn (AUD)	(17.01%)	3.83%	17.63%	N/A
Global High Yield Bond Fund	A	(15.63%)	4.46%	3.88%	15.01%
	Ad	(15.70%)	4.46%	3.88%	15.01%
	An (EUR)	(16.03%)	3.58%	2.11%	11.67%
	An (EUR) 10	(15.95%)	4.37%	2.90%	12.42%
	An (NOK)	(15.84%)	4.38%	2.35%	13.75%
	An (SEK)	(16.17%)	3.75%	2.21%	11.94%
	I	(15.36%)	5.08%	4.48%	15.70%
	Id	(14.18%)*	N/A	N/A	N/A
	In (EUR)	(16.05%)	4.20%	2.85%	12.44%
	Jd	(15.11%)	5.75%	5.12%	16.42%
	Q	(15.41%)	4.95%	4.47%	15.58%
	Q 1	(15.28%)	5.22%	4.66%	15.87%
	Qd 1	(15.31%)	5.09%	4.63%	15.84%
	Qn (EUR) 1	(15.98%)	4.42%	2.94%	12.61%
	S	(8.10%)*	N/A	N/A	N/A
	Sd	(15.05%)	5.57%	5.05%	16.33%
Z	(15.12%)	5.76%	5.17%	16.43%	
Responsible Asia Credit Bond Fund	A	(13.45%)	(2.16%)	8.00%	11.65%
	Ax	(13.50%)	(2.17%)	7.97%	11.56%
	I	(13.26%)	(1.64%)	8.55%	12.19%
	I (EUR)	0.00%*	N/A	N/A	N/A
	I9	(13.28%)	(0.60%)	N/A	N/A
	In (EUR)	(5.30%)*	N/A	N/A	N/A
	Q	(13.29%)	(1.73%)	8.47%	12.20%
Responsible Diversified Income Bond Fund	A	(10.39%)	0.57%	3.46%	10.55%
	Ax	(10.38%)	0.49%	3.46%	10.53%
	I	(10.10%)	1.12%	3.98%	11.16%
	In (EUR)	(6.10%)*	N/A	N/A	N/A
	Q	(10.13%)	1.04%	3.91%	11.08%
S	(9.94%)	1.59%	12.90%	N/A	
Responsible Emerging Markets Corporate Bond Fund	A	(14.15%)	(2.13%)	5.84%	12.87%
	Ax	(14.05%)	(2.20%)	5.86%	12.85%
	I	(13.82%)	(1.46%)	6.67%	13.60%
	In (EUR)	(6.60%)*	N/A	N/A	N/A
	In (EUR) 9	(14.48%)	(1.97%)	5.24%	1.10%
	Q	(13.90%)	(1.52%)	5.20%	N/A
	Q (EUR)	(6.21%)	6.47%	(2.52%)	15.67%
	Q (EUR) 1	(6.19%)	1.70%	N/A	N/A
	Q 2	(13.88%)	(1.37%)	6.72%	1.55%
	Qd	(13.93%)	(1.50%)	4.12%	N/A
	Qd 2	(13.88%)	(1.40%)	6.77%	0.11%
	Qdn (GBP)	(13.98%)	(1.73%)	3.46%	N/A
	Sd	(13.67%)	(0.73%)	7.35%	14.49%

Appendix 1: Performance Summary continued

Fund	Class	30 June 2022 Period to Date	31 December 2021 Year to Date	31 December 2020 Year to Date	31 December 2019 Year to Date
Responsible Euro Corporate Bond Fund	A	(10.97%)	(1.69%)	3.31%	6.47%
	I	(10.89%)	(1.23%)	3.72%	6.95%
	I2	(6.30%)*	N/A	N/A	N/A
	I 9	(10.86%)	(1.05%)	3.90%	7.20%
	In (USD)	(10.31%)	(0.41%)	5.15%	10.08%
	Q	(10.90%)	(1.28%)	3.55%	6.88%
	Qd 9	(10.86%)	(1.14%)	3.85%	7.03%
	Sd	(10.74%)	(0.92%)	4.19%	7.40%
	Z	(10.75%)	(0.74%)	4.22%	7.50%
Responsible European High Yield Bond Fund	A	(17.50%)	2.71%	3.36%	13.03%
	Ad	(17.53%)	2.73%	3.31%	12.96%
	An (CHF)	(17.55%)	2.47%	3.08%	12.45%
	Ax	(17.46%)	2.66%	3.32%	13.05%
	I	(17.26%)	3.37%	3.99%	13.72%
	I2	(2.90%)*	N/A	N/A	N/A
	Id	(17.33%)	3.35%	4.04%	13.67%
	Q	(17.26%)	3.24%	3.98%	13.66%
	Qn (CHF)	(17.32%)	3.19%	3.56%	13.18%
	Sd	(17.11%)	3.98%	4.59%	14.44%
Responsible Global Aggregate Bond Fund	A	(12.90%)	(6.20%)	13.33%	5.12%
	A (EUR)	(5.21%)	1.61%	3.62%	7.14%
	Ab (EUR)	(8.66%)	(3.00%)	N/A	N/A
	I	(12.78%)	(5.80%)	13.75%	5.56%
	I2	0.30%*	N/A	N/A	N/A
	Ib (EUR)	(8.46%)	(3.12%)	8.41%	3.81%
	Ib (USD)	(7.96%)	(2.00%)	N/A	N/A
	Q	(12.80%)	(5.90%)	13.70%	5.35%
	Q (EUR)	(5.02%)	1.89%	3.92%	7.56%
	Q (EUR) 2	(5.06%)	1.99%	4.05%	6.20%
	Qb (EUR)	(8.45%)	(3.19%)	8.30%	3.68%
	S	(12.65%)	(5.35%)	14.26%	6.07%
	Sb (GBP)	(7.81%)	(2.09%)	0.70%	N/A
	Sb (JPY)	(8.19%)	(2.22%)	8.80%	4.43%
	Sd	(12.62%)	(5.42%)	14.20%	6.06%
Responsible Global Investment Grade Corporate Bond Fund	A	(14.50%)	(0.83%)	5.43%	12.08%
	I	(14.29%)	(0.44%)	5.93%	12.47%
	In (EUR)	(8.30%)*	N/A	N/A	N/A
	Q	(14.28%)	(0.52%)	5.79%	12.40%
	S	(14.13%)	0.00%	11.10%	N/A
Responsible US Aggregate Bond Fund	A	(11.08%)	(1.69%)	6.50%	N/A
	An (EUR)	(11.59%)	(2.38%)	0.80%	N/A
	I	(10.87%)	(1.15%)	6.94%	9.18%
	In (EUR)	(11.42%)	(1.97%)	5.40%	5.99%
	Jd	(10.77%)	(0.70%)	7.39%	9.72%
	Q	(10.92%)	(1.36%)	6.87%	3.40%
	Q 2	(10.92%)	(1.11%)	7.06%	9.22%
	Qn (EUR) 2	(11.46%)	(2.04%)	5.27%	6.00%
	Qn (GBP)	(10.96%)	(1.38%)	5.66%	7.25%
	S	(10.72%)	(0.75%)	7.47%	9.67%
	Sd	(10.74%)	(0.83%)	7.42%	9.56%
Responsible US Investment Grade Corporate Bond Fund	A	(15.70%)	(0.97%)	7.67%	14.24%
	I	(15.54%)	(0.56%)	8.14%	14.70%
	In (EUR)	(8.70%)*	N/A	N/A	N/A
	Q	(15.58%)	(0.64%)	8.06%	14.71%
US High Yield Bond Fund	A	(16.96%)	4.12%	7.89%	16.24%
	Ax	(17.02%)	4.12%	7.98%	16.21%
	I	(16.65%)	4.80%	8.53%	17.02%
	I 10	N/A	5.08%	8.73%	17.24%
	I 9	(16.68%)	5.00%	3.90%	N/A
	Id (EUR)	(9.34%)	12.39%	N/A	N/A
	In (CHF) 9	(17.28%)	3.72%	2.10%	N/A
	In (EUR)	(12.10%)*	N/A	N/A	N/A
	Q	(16.71%)	4.64%	8.54%	16.93%
	S	(12.80%)*	N/A	N/A	N/A
	S (EUR)	(8.98%)	1.30%	N/A	N/A

Appendix 1: Performance Summary continued

Fund	Class	30 June 2022 Period to Date	31 December 2021 Year to Date	31 December 2020 Year to Date	31 December 2019 Year to Date
Asian Opportunities Equity Fund	A	(16.00%)	(5.51%)	26.78%	23.72%
	Ah (SGD)	(13.74%)	(4.75%)	23.02%	11.20%
	I	(15.62%)	(4.67%)	27.96%	24.89%
	I9	(15.55%)	(4.55%)	28.07%	11.50%
	Q	(15.64%)	(4.74%)	27.88%	24.91%
	Q (GBP)	(6.27%)	(3.76%)	23.72%	20.95%
	Q (GBP) 9	(3.20%)*	N/A	N/A	N/A
	Qd (GBP) 0	(6.25%)	(6.38%)	N/A	N/A
	Qd0	(15.56%)	(12.08%)	N/A	N/A
	Qd1	(15.56%)	(4.58%)	N/A	N/A
China Evolution Equity Fund	A	(16.72%)	2.85%	15.70%	N/A
	A (HKD)	(16.18%)	(7.62%)	N/A	N/A
	An (CNH)	(16.03%)	(3.50%)	N/A	N/A
	An (SGD)	(16.89%)	(4.70%)	N/A	N/A
	I	(16.27%)	3.79%	16.10%	N/A
	I (GBP)	(6.58%)	1.80%	N/A	N/A
	Q	(16.29%)	3.71%	16.00%	N/A
	Q (GBP)	(6.58%)	1.80%	N/A	N/A
	Q9	(16.33%)	(5.70%)	N/A	N/A
	S	(15.87%)	0.80%	N/A	N/A
China Growth Leaders Equity Fund	A	(19.50%)	(24.60%)	N/A	N/A
	I	(19.19%)	(23.90%)	N/A	N/A
	Q	(19.08%)	(24.00%)	N/A	N/A
Continental European Equity Fund	I	(21.14%)	23.99%	6.80%	29.47%
	Q (GBP)	(19.56%)	15.76%	12.92%	23.01%
	Qh (USD)	(20.75%)	24.30%	8.36%	32.34%
Emerging Markets Discovery Equity Fund	A	(15.88%)	4.10%	6.45%	16.12%
	A10	(10.60%)*	N/A	N/A	N/A
	I	(15.44%)	5.12%	7.50%	17.23%
	I9	(15.34%)	5.45%	7.80%	17.51%
	Q	(15.51%)	5.08%	7.40%	17.21%
	Q10	(10.30%)*	N/A	N/A	N/A
	Qd (GBP) 9	(6.00%)	6.45%	4.22%	3.81%
	S	(2.90%)*	N/A	N/A	N/A
Emerging Markets Equity Fund	A	(21.25%)	(11.13%)	16.34%	25.01%
	A (EUR)	(14.23%)	(3.91%)	6.30%	27.39%
	Ad	(21.24%)	(11.16%)	16.24%	24.93%
	I	(20.82%)	(10.27%)	17.49%	26.22%
	I (EUR)	(13.79%)	(2.96%)	7.42%	28.66%
	I (EUR) 10	(13.56%)	0.30%	N/A	N/A
	I 10	(20.74%)	(9.89%)	17.94%	26.81%
	I2	(0.10%)*	N/A	N/A	N/A
	Jd	(20.50%)	(9.33%)	18.69%	27.48%
	Q	(20.89%)	(10.31%)	17.40%	26.16%
	Q (EUR) 1	(13.69%)	(2.64%)	7.76%	29.04%
	Q (EUR) 2	(13.76%)	(2.76%)	7.69%	14.50%
	Q (GBP)	(12.02%)	(9.38%)	13.55%	22.19%
	Qd (GBP) 10	(12.07%)	(9.34%)	13.95%	5.00%
	S	(20.50%)	(9.32%)	18.65%	27.44%
	S (GBP)	(11.69%)	(8.41%)	(0.10%)	N/A
European Equity Fund	A	(21.38%)	22.50%	1.81%	28.22%
	A (USD)	(27.85%)	5.20%	N/A	N/A
	Ad	(21.36%)	22.56%	1.75%	28.33%
	I	(20.97%)	23.58%	2.74%	29.45%
	I (USD)	(27.47%)	14.31%	12.38%	27.02%
	I2	(0.10%)*	N/A	N/A	N/A
	Q	(21.06%)	23.57%	2.65%	29.37%
	Q 1	N/A	23.63%	2.77%	12.00%
	S (GBP)	(19.15%)	16.34%	1.00%	N/A
Frontier Markets Equity Fund	A	(22.31%)	36.71%	(2.52%)	13.42%
	I	(21.90%)	38.15%	(1.50%)	14.47%
	I (EUR)	(14.90%)	49.43%	(10.02%)	16.71%
	I2 (EUR)	0.40%*	N/A	N/A	N/A
	Q	(21.96%)	38.09%	(1.69%)	14.42%
	Q (GBP)	(13.21%)	39.55%	(4.90%)	10.86%
	S	(21.52%)	39.68%	(0.56%)	15.81%
	Sd	(21.51%)	39.65%	(0.53%)	15.92%

Appendix 1: Performance Summary continued

Fund	Class	30 June 2022 Period to Date	31 December 2021 Year to Date	31 December 2020 Year to Date	31 December 2019 Year to Date
Global Equity Dividend Fund	A	(19.90%)	15.51%	7.35%	24.40%
	Ax	(19.88%)	15.43%	7.29%	8.79%
	I	(19.50%)	16.50%	8.40%	25.60%
	Q	(19.56%)	16.38%	8.33%	25.39%
Global Focused Growth Equity Fund	A	(30.92%)	8.67%	49.83%	33.07%
	A (EUR)	(24.75%)	17.54%	36.90%	35.62%
	An (EUR)	(31.94%)	7.40%	47.23%	29.07%
	An (SGD)	(14.20%)*	N/A	N/A	N/A
	I	(30.59%)	9.66%	51.20%	34.31%
	I (EUR) 2	2.00%*	N/A	N/A	N/A
	I (EUR) 10	(24.34%)	18.92%	38.54%	15.20%
	I (JPY)	(18.05%)	22.47%	43.43%	32.63%
	Q	(30.64%)	9.56%	51.01%	34.17%
	Q (EUR)	(24.47%)	18.54%	38.20%	36.83%
	Q (EUR) 2	(24.40%)	18.54%	38.29%	17.00%
	Q (GBP)	(22.88%)	10.75%	46.18%	30.02%
	Q 1	(30.54%)	9.74%	9.80%	N/A
	Q 2	(30.63%)	9.69%	25.90%	N/A
Qn (EUR)	(31.63%)	8.32%	48.57%	30.22%	
S	(30.33%)	10.49%	52.25%	13.30%	
Global Growth Equity Fund	A	(32.68%)	8.23%	42.51%	29.15%
	I	(32.37%)	9.24%	43.81%	30.40%
	I (GBP)	(24.79%)	10.35%	39.16%	26.32%
	Q	(32.41%)	9.11%	43.58%	30.24%
	Q (EUR)	(26.37%)	18.10%	31.47%	32.83%
	Q (EUR) 2	(26.34%)	18.18%	31.57%	15.00%
	Q (GBP)	(24.88%)	10.34%	39.07%	26.19%
	S	(32.12%)	10.05%	44.94%	31.35%
Global Impact Equity Fund	A	(30.26%)	3.10%	N/A	N/A
	I	(29.91%)	3.30%	N/A	N/A
	I (EUR) 1	(8.10%)*	N/A	N/A	N/A
	I (GBP) 1	(6.20%)*	N/A	N/A	N/A
	I1	(14.70%)*	N/A	N/A	N/A
	Q	(29.91%)	3.30%	N/A	N/A
Global Natural Resources Equity Fund	A	(6.75%)	22.92%	(4.05%)	14.97%
	I	(6.30%)	24.12%	(3.19%)	15.99%
	I (EUR)	2.07%	34.26%	(11.50%)	18.27%
	Q	(6.34%)	24.03%	(3.23%)	15.96%
	Q (EUR)	2.05%	34.16%	(11.54%)	18.18%
	Q (EUR) 10	2.06%	34.07%	(11.42%)	18.34%
	Q (GBP)	4.11%	25.33%	(6.35%)	12.29%
	Q (GBP) 1	4.24%	25.58%	12.60%	N/A
Global Real Estate Securities Fund	A	(23.38%)	28.12%	(5.30%)	21.42%
	I	(23.05%)	29.32%	(4.45%)	22.52%
	Q	(23.09%)	29.19%	(4.54%)	22.46%
Global Select Equity Fund	A	(24.47%)	23.09%	(0.40%)	N/A
	I	(24.15%)	24.30%	(0.40%)	N/A
	Q	(24.17%)	24.20%	(0.40%)	N/A
	S (GBP)	(4.70%)*	N/A	N/A	N/A

Appendix 1: Performance Summary continued

Fund	Class	30 June 2022 Period to Date	31 December 2021 Year to Date	31 December 2020 Year to Date	31 December 2019 Year to Date	
Global Technology Equity Fund	A	(52.40%)	7.01%	72.31%	31.85%	
	A0	(52.14%)	9.90%	N/A	N/A	
	Ah (CHF)	(52.69%)	5.97%	67.96%	28.24%	
	Ah (EUR)	(52.82%)	6.34%	68.78%	28.36%	
	I	(52.15%)	8.02%	74.00%	33.05%	
	I (EUR)	(47.91%)	16.78%	58.97%	35.63%	
	I (GBP) 10	(46.86%)	9.40%	22.30%	N/A	
	I 9	(52.13%)	8.18%	74.26%	33.36%	
	I1	(29.20%)*	N/A	N/A	N/A	
	Id (GBP) 1	(24.10%)*	N/A	N/A	N/A	
	Q	(52.16%)	7.95%	73.90%	33.05%	
	Q (EUR) 1	(47.89%)	16.96%	59.25%	35.81%	
	Q0	(52.14%)	9.90%	N/A	N/A	
	Q 1	(52.15%)	8.18%	74.31%	33.37%	
	Qd	(52.19%)	7.87%	73.73%	32.98%	
	Qd (GBP)	(46.84%)	9.09%	68.15%	28.94%	
	Qd (GBP) 0	(46.77%)	11.60%	N/A	N/A	
	Qd (GBP) 1	(46.79%)	9.34%	68.60%	28.95%	
	Qd0	(52.17%)	3.70%	N/A	N/A	
	Qd 1	(52.10%)	8.15%	74.21%	33.26%	
	Qh (EUR)	(52.61%)	7.29%	70.18%	29.67%	
	Qh (EUR) 0	(52.51%)	11.60%	N/A	N/A	
	Qh (EUR) 1	(52.57%)	7.42%	70.50%	29.91%	
	S	(51.97%)	8.91%	75.32%	34.25%	
	Global Value Equity Fund	A	(13.76%)	15.33%	9.63%	23.93%
		A (EUR)	(6.08%)	24.75%	0.23%	26.35%
A (HKD)		(13.25%)	2.81%	N/A	N/A	
Ah (SGD)		(11.17%)	4.70%	N/A	N/A	
I		(13.35%)	16.40%	10.61%	25.12%	
I (EUR)		(5.30%)*	N/A	N/A	N/A	
I (GBP) 2		(2.70%)*	N/A	N/A	N/A	
I2		(12.50%)*	N/A	N/A	N/A	
Id (EUR) 2		0.20%*	N/A	N/A	N/A	
Ih (EUR)		(7.30%)*	N/A	N/A	N/A	
Q		(13.37%)	6.20%	N/A	N/A	
Qd (GBP)		(3.73%)	17.31%	N/A	N/A	
S (GBP)		(3.42%)	18.46%	(1.40%)	N/A	
Japanese Equity Fund		A	(26.84%)	(4.59%)	22.30%	26.62%
	A (JPY)	(20.71%)	(1.49%)	26.91%	22.68%	
	A (USD)	(32.82%)	(11.83%)	33.73%	24.13%	
	Ah (EUR)	(21.36%)	(3.11%)	26.09%	21.41%	
	Ah (USD)	(20.89%)	(2.28%)	28.13%	24.91%	
	I	(26.56%)	(3.73%)	23.43%	27.81%	
	I (JPY)	(20.35%)	(0.57%)	28.06%	23.72%	
	I (JPY) 10	(20.28%)	0.96%	N/A	N/A	
	I (USD)	(32.57%)	(11.00%)	34.97%	25.42%	
	I 10	(26.49%)	(3.49%)	23.77%	28.06%	
	I2	(12.50%)*	N/A	N/A	N/A	
	Id	(26.53%)	(3.79%)	44.09%	N/A	
	Ih (EUR)	(20.85%)	(1.35%)	26.73%	22.67%	
	Q	(26.58%)	(3.77%)	23.37%	27.72%	
	Q (JPY) 1	(20.32%)	0.40%	N/A	N/A	
	Q (USD)	(32.48%)	(11.04%)	34.88%	25.26%	
	Q (USD) 1	(32.55%)	(10.93%)	35.22%	25.42%	
	Q 1	(26.53%)	(3.54%)	23.65%	27.88%	
	Q 2	(26.52%)	(3.69%)	23.90%	28.13%	
	Q 10	(26.43%)	(3.41%)	23.56%	16.30%	
	Qd (GBP)	(25.11%)	(10.11%)	30.57%	21.27%	
	Qd (GBP) 1	(24.94%)	(9.98%)	30.63%	21.64%	
	Qd 10	(26.46%)	(3.46%)	23.76%	21.18%	
	Qd 11	(26.47%)	(3.59%)	23.66%	27.96%	
	Qh (EUR)	(20.61%)	(1.64%)	26.10%	23.75%	
	Qh (EUR) 1	(21.14%)	(1.05%)	23.80%	N/A	
Qh (USD)	(20.41%)	(0.41%)	28.85%	5.75%		
S (USD)	(32.35%)	(5.10%)	N/A	N/A		

Appendix 1: Performance Summary continued

Fund	Class	30 June 2022 Period to Date	31 December 2021 Year to Date	31 December 2020 Year to Date	31 December 2019 Year to Date
Middle East & Africa Equity Fund	A	(4.39%)	28.87%	(5.46%)	6.56%
	I	(3.86%)	30.15%	(4.56%)	7.61%
Responsible Asian ex-Japan Equity Fund	A	(19.90%)	(4.72%)	27.90%	25.68%
	I	(19.56%)	(3.86%)	29.01%	26.87%
	I (EUR)	(12.43%)	4.00%	16.08%	29.22%
	I (GBP)	(10.56%)	(1.50%)	N/A	N/A
	I 10	(19.50%)	(3.74%)	28.97%	26.89%
	Q	(19.60%)	(3.88%)	28.97%	26.69%
	Q (GBP)	(10.61%)	(2.93%)	24.63%	22.74%
	Q 1	(19.45%)	(3.76%)	29.23%	27.09%
Responsible European Select Equity Fund	S	(19.25%)	(3.17%)	35.70%	N/A
	A	(24.46%)	22.29%	7.66%	11.32%
	I	(24.15%)	23.45%	8.64%	11.68%
Responsible European Smaller Companies Equity Fund	Q	(24.13%)	23.41%	8.56%	11.59%
	A	(34.55%)	18.32%	27.05%	16.29%
	I	(34.25%)	19.15%	27.99%	17.14%
Responsible Global Structured Research Equity Fund	I (GBP)	(32.89%)	11.35%	35.42%	8.70%
	Q	(34.27%)	19.07%	27.92%	17.01%
	Q (GBP)	(32.92%)	11.25%	35.33%	11.28%
	Qd	(34.22%)	11.70%	N/A	N/A
	A	(21.69%)	1.90%	N/A	N/A
Science and Technology Equity Fund	I	(21.57%)	2.00%	N/A	N/A
	Q	(21.49%)	1.90%	N/A	N/A
	A	(34.54%)	3.11%	43.47%	43.87%
US Blue Chip Equity Fund	I	(34.25%)	4.09%	44.84%	45.23%
	Q	(34.27%)	4.04%	44.71%	45.12%
	A	(35.81%)	17.52%	32.94%	28.64%
US Equity Fund	A (EUR)	(30.11%)	27.08%	21.59%	30.95%
	A 10	(35.48%)	18.74%	34.32%	30.13%
	A 11	(35.83%)	17.49%	6.90%	N/A
	Ad	(35.84%)	17.44%	32.87%	28.51%
	An (EUR)	(36.74%)	16.18%	30.78%	24.62%
	I	(35.50%)	18.57%	34.09%	29.77%
	I (EUR)	(29.80%)	28.20%	22.62%	32.16%
	Q	(35.55%)	18.53%	34.08%	29.69%
	Q (EUR)	(29.81%)	28.17%	22.64%	32.19%
	Q (EUR) 1	(29.75%)	27.75%	6.30%	N/A
	Q (GBP)	(28.36%)	19.73%	29.67%	25.55%
	Q 10	(35.59%)	18.47%	7.20%	N/A
	Q 2	(35.53%)	18.63%	34.18%	14.40%
	Qd	(35.54%)	18.51%	34.06%	29.63%
	US Large Cap Growth Equity Fund	A	(19.51%)	25.12%	13.45%
A (EUR)		(12.35%)	35.37%	3.81%	30.37%
I		(19.14%)	26.26%	14.54%	29.12%
I (EUR)		(11.91%)	36.41%	9.60%	N/A
In (EUR)		(20.00%)	25.00%	12.54%	25.31%
In (EUR) 2		2.50%*	N/A	N/A	N/A
Q		(19.13%)	26.18%	14.41%	29.11%
Q (EUR) 1		(11.95%)	36.53%	4.81%	12.30%
Q (EUR) 2		(11.95%)	36.47%	4.80%	18.80%
Q (GBP)		(10.18%)	27.55%	10.74%	24.90%
Q1 (USD)		(19.19%)	20.40%	N/A	N/A
Qn (EUR)		(20.04%)	24.96%	12.41%	25.16%
US Large Cap Growth Equity Fund		A	(33.16%)	17.61%	37.70%
	A (EUR)	(27.24%)	27.18%	25.74%	29.50%
	A (HKD)	(32.78%)	17.34%	N/A	N/A
	An (SGD)	(13.00%)*	N/A	N/A	N/A
	I	(32.86%)	18.68%	38.92%	28.52%
	In (EUR)	(33.76%)	17.29%	36.62%	24.58%
	Q	(32.88%)	18.61%	38.87%	28.46%
	Q (EUR)	(26.91%)	28.25%	26.97%	30.92%
	Q (GBP)	(25.41%)	19.85%	34.34%	24.42%
	Q 1	N/A	18.70%	16.60%	N/A

Appendix 1: Performance Summary continued

Fund	Class	30 June 2022 Period to Date	31 December 2021 Year to Date	31 December 2020 Year to Date	31 December 2019 Year to Date
US Large Cap Value Equity Fund	A	(11.59%)	25.18%	0.39%	24.11%
	I	(11.22%)	26.36%	1.34%	25.17%
	I (GBP)	(1.26%)	10.70%	N/A	N/A
	I2	(11.60%)*	N/A	N/A	N/A
	Q	(11.25%)	26.16%	1.20%	25.14%
	Q (GBP)	(1.36%)	27.52%	(2.14%)	21.14%
	Q (GBP) 9	(0.60%)*	N/A	N/A	N/A
	Q 1	(11.07%)	26.32%	1.41%	25.28%
	Q 10	(11.15%)	26.49%	1.46%	25.44%
	Q2	(11.25%)	8.40%	N/A	N/A
	Qd 10	(11.11%)	26.48%	1.44%	25.00%
	Qdn (GBP)	(14.56%)*	N/A	N/A	N/A
Qn (EUR) 1	(12.10%)	25.06%	18.90%	N/A	
US Select Value Equity Fund	A	(9.50%)	25.65%	18.90%	N/A
	I	(9.11%)	26.80%	19.40%	N/A
	Q	(9.12%)	26.82%	19.30%	N/A
US Smaller Companies Equity Fund	A	(23.40%)	15.91%	27.93%	36.61%
	A (EUR)	(16.58%)	25.35%	17.00%	39.13%
	An (BRL)	(16.26%)	10.71%	23.30%	N/A
	An (EUR)	(24.30%)	14.73%	25.63%	32.56%
	I	(23.14%)	16.72%	28.82%	37.55%
	I GBP	(14.57%)	9.10%	N/A	N/A
	I (GBP) 1	(7.90%)*	N/A	N/A	N/A
	I1	(14.00%)*	N/A	N/A	N/A
	Id	(23.15%)	16.18%	50.20%	N/A
	In (EUR)	(24.04%)	15.51%	26.50%	33.33%
	In (EUR) 1	(14.50%)*	N/A	N/A	N/A
	In (GBP) 1	(14.30%)*	N/A	N/A	N/A
	Q	(23.16%)	16.67%	28.78%	37.48%
	Q (EUR) 1	(16.14%)	26.60%	18.08%	40.63%
	Q (GBP)	(14.60%)	17.92%	24.55%	33.17%
	Q 1	(23.03%)	17.14%	29.08%	38.06%
	Q 2	(23.07%)	16.97%	28.94%	16.10%
	Qn (EUR)	(24.03%)	15.44%	26.30%	33.29%
	Qn (EUR) 1	(23.94%)	5.70%	N/A	N/A
	Qn (EUR) 2	(23.92%)	15.72%	26.81%	13.40%
Qn (GBP)	(23.60%)	15.91%	25.60%	34.80%	
S	(22.80%)	17.86%	30.01%	38.95%	
Global Allocation Extended Fund	A	(16.50%)	6.99%	13.47%	18.01%
	An (EUR)	(17.23%)	6.03%	11.56%	14.67%
	I	(16.17%)	7.88%	14.45%	18.99%
	In (EUR) 10	(16.82%)	7.04%	12.64%	6.00%
Q	(16.23%)	7.83%	14.31%	18.91%	
Global Allocation Fund	A	(16.33%)	6.57%	13.49%	17.51%
	I	(15.97%)	7.41%	14.41%	18.54%
	In (BRL)	(10.30%)*	N/A	N/A	N/A
	Q	(16.04%)	7.37%	14.31%	18.50%
Qn (EUR)	(16.85%)	6.38%	12.42%	8.70%	
Multi-Asset Global Income Fund	A	(13.52%)	6.38%	5.00%	N/A
	Ax	(13.49%)	6.41%	8.92%	N/A
	I	(13.26%)	7.10%	5.60%	N/A
	Q	(13.20%)	7.01%	5.50%	N/A

* Returns for the T. Rowe Price Funds SICAV are presented for the period since inception for those classes with operations less than one year.

Appendix 2: Risk Measurement and Global Exposure

The global exposure is calculated for all Funds regardless of their investment strategies. The methods used to measure the global exposure are the commitment approach or the (absolute or relative) VaR approach according to the CSSF Circular 11/512. The commitment approach is used by all of the equity Funds. The Funds in the table hereafter use the VaR approach.

Funds	Global Exposure Methodology	Level of Leverage % (Av)	Relative VaR ratio / Absolute VaR %			Reference Portfolio
			Lowest	Highest	Average	
Dynamic Credit Fund	Absolute VaR	222%	0.02	0.03	0.02	N/A
Dynamic Emerging Markets Bond Fund	Absolute VaR	81%	0.03	0.06	0.04	N/A
Dynamic Global Bond Fund	Absolute VaR	472%	0.02	0.04	0.03	N/A
Dynamic Global Investment Grade Bond Fund	Absolute VaR	505%	0.02	0.04	0.03	N/A
Emerging Local Markets Bond Fund	Relative VaR	127%	1.01	1.15	1.09	JP Morgan GBI-Emerging Markets Global Diversified
Emerging Markets Bond Fund	Relative VaR	64%	1.13	1.43	1.24	JPMorgan Emerging Markets Bond Index Global Diversified
Global Government Bond Fund	Relative VaR	285%	0.35	1.24	0.62	FTSE World Government Bond Index Hedged to USD
Global High Income Bond Fund	Relative VaR	71%	1.01	1.24	1.09	ICE BofAML Global High Yield Index Hedged to USD
Global High Yield Bond Fund	Relative VaR	25%	0.96	1.11	1.06	JPMorgan Global High Yield Index
Responsible Asia Credit Bond Fund	Relative VaR	8%	1.04	1.18	1.11	JP Morgan Asia Credit Index Diversified
Responsible Diversified Income Bond Fund	Relative VaR	111%	0.54	0.77	0.66	Bloomberg Global Aggregate Bond USD Hedged Index
Responsible Emerging Markets Corporate Bond Fund	Relative VaR	53%	1.03	1.33	1.19	JP Morgan CEMBI Broad Diversified Index
Responsible Euro Corporate Bond Fund	Relative VaR	77%	0.73	0.90	0.85	Bloomberg Euro-Aggregate Corporates Bond Index EUR
Responsible European High Yield Bond Fund	Relative VaR	54%	1.04	1.38	1.18	ICE BofAML European Currency High Yield Constrained Ex. Subordinated Financials Index Hedged to EUR
Responsible Global Aggregate Bond Fund	Relative VaR	289%	0.85	1.13	1.00	Bloomberg Global Aggregate Bond Index
Responsible Global Investment Grade Corporate Bond Fund	Relative VaR	99%	0.85	1.04	0.93	Bloomberg Global Aggregate Corporate Bond Index Hedged to USD
Responsible US Aggregate Bond Fund	Relative VaR	59%	0.97	1.07	1.01	Bloomberg U.S. Aggregate Bond Index
Responsible US Investment Grade Corporate Bond Fund	Relative VaR	58%	0.94	1.09	1.02	Bloomberg US Corporate Investment Grade Bond Index
US High Yield Bond Fund	Relative VaR	1%	0.98	1.75	1.24	ICE BofA Merrill Lynch US High Yield Constrained Index
Global Allocation Extended Fund	Relative VaR	9%	0.90	1.14	1.04	60% MSCI All Country World Net Index, 23% Bloomberg Global Aggregate Bond with Developed Markets Hedged to USD, 17% ICE BofA US 3-Month Treasury Bill Index
Global Allocation Fund	Relative VaR	148%	0.86	1.09	0.98	60% MSCI All Country World Net Index, 28% Bloomberg Global Aggregate Bond with Developed Markets Hedged to USD, 12% ICE BofA US 3-Month Treasury Bill Index
Multi-Asset Global Income Fund	Relative VaR	75%	0.62	1.10	0.83	60% Bloomberg Global Aggregate (USD Hedged), 40% Equity MSCI All Country World Net Index

Further Information

STATEMENT OF CHANGES IN PORTFOLIO

A statement giving the changes in the portfolio of investments for the period ended 30 June 2022 can be obtained free of charge from the registered office of the Company. Additional information regarding the portfolio of each Fund may be requested from the registered office of the Company.

DEALING COMMISSIONS AND INVESTMENT RESEARCH

In choosing broker-dealers to execute trades involving portfolio securities, the investment manager and the Company have fiduciary and regulatory requirements to seek broker-dealers that offer "best execution".

Because price is not the only factor to be assessed when determining which firm offers "best execution", the investment manager may choose a broker-dealer who charges a higher commission on trades if the investment manager determines, in good faith, that the commission paid is reasonable in relation to the value of the brokerage services provided.

The investment manager and investment sub-managers may acquire equity and fixed income research designed to assist in the investment decision-making process from independent providers and broker-dealers (i.e. "third party research").

Third party research utilised by the equity and fixed income investment staff of the investment manager and investment sub-managers will be borne by the investment manager or the relevant investment sub-manager. The Funds will not pay for third party research.

No soft commissions / soft dollars were paid by the Funds for the period ended 30 June 2022.

GENERAL INFORMATION

The Company's articles of incorporation ("Articles of Incorporation") may be amended from time to time by a meeting of Shareholders, subject to the quorum and majority requirements as provided for by Luxembourg law. Any amendment thereto shall be published in the Recueil électronique des sociétés et associations, in a Luxembourg daily newspaper and, if necessary, in the official publications specified for the respective countries in which Company shares are sold. Such amendments become legally binding on all Shareholders, following their approval by the General Meeting of Shareholders.

Any amendments affecting the rights of the holders of shares of any Class vis-à-vis those of any other Class shall be subject further to the said quorum and majority requirements in respect of each relevant Class.

The Company is a single legal entity. However, each Fund is regarded as being separate from the others and is liable for all of its own obligations, unless other terms have been specifically agreed with its creditors.

The Annual General Meeting of Shareholders of the Company will be held each year in accordance with Luxembourg law, in the commune of Niederanven in the Grand-Duchy of Luxembourg at the registered office of the Company, or at such other place in the Grand-Duchy of Luxembourg as may be specified in the notice of meeting, within six months of the Company's accounting year end. The annual general meeting may be held abroad if, in the absolute and final judgement of the Board, exceptional circumstances so require.

Notices of all Annual General Meetings are sent by mail to all registered Shareholders at their registered address at least eight days prior to each such meeting, and notices of all extraordinary general meetings at least 21 days prior to each such meeting. Such notice will indicate the time and place of such meeting and the conditions of admission thereto, will contain the agenda and will refer to the requirements of Luxembourg law with regard to the

necessary quorum and majorities at such meeting. To the extent required by Luxembourg law, further notices will be published in the Recueil électronique des sociétés et associations and in one Luxembourg newspaper.

The annual report, containing the audited combined financial accounts of the Company expressed in US dollars and of each Fund expressed in the relevant currency of denomination, with respect to the preceding financial year will be made available at troweprice.com and at the registered office within four months of the end of the financial year.

Unaudited semi-annual reports will also be sent, on demand, to Shareholders whose names appear in the register and will be made available at the Company's registered office within two months of the end of the year to which they relate.

The list of countries where the Company has regulatory approvals to market its Funds to institutional and / or retail clients can be obtained from www.troweprice.lu/luxfundregistrations. Information in relation to facilities for investors located in the respective countries, is available at www.eifs.lu/troweprice.

Copies of the Company's latest Prospectus, Key Investor Information Document, Application Form, Articles of Incorporation and the latest annual and (where applicable) semi-annual reports may be obtained free of charge from the offices of the Administrator or the Distributor. Furthermore, the Company's latest Prospectus, Key Investor Information Document, Application Form, Articles of Incorporation and the latest annual and (where applicable) semi-annual reports may be downloaded from the Distributor's website at www.troweprice.com, where the daily issue and redemption prices are also published.

KIID is available to the investors at www.trpfundssicavkiid.com.

Brexit Financial Impact:

The Company applied for the Temporary Permission Regime, allowing UCITS and AIFs with a passport to continue temporarily marketing in the United Kingdom.

Additional Information on the Management Company:

The Management Company has committed to adhere to the Association of the Luxembourg Fund Industry (ALFI) Code of Conduct for Luxembourg Investment Funds. The purpose of the ALFI Code of Conduct is to provide persons responsible for the management and supervision of a Fund with a framework of high-level principles and best practice recommendations for the governance of Luxembourg investment funds.

Additional Information for Investors in the Federal Republic of Germany:

REPRESENTATIVE AND PAYING AGENT

JP Morgan AG
Junghofstraße 14
60311 Frankfurt am Main, Germany

1. The Company has appointed the above party as paying and information agent in the Federal Republic of Germany (the "German Paying and Information Agent").
2. Requests for the transfer, redemption and conversion of shares can be filed at the German Paying and Information Agent. Redemption proceeds, distributions or other payments, will be paid to the shareholder, in Euro, through the German Paying and Information Agent, on request.
3. The current Prospectus, the key investor information document for each fund, the articles of incorporation of the Company, as well as, the semi-annual and annual reports, are obtainable from the German Paying and Information Agent, free of charge in hard copy. Further information, as required under applicable law, including the documents listed in "Notices and Publications", under "The Company", in the current prospectus, is

Further Information continued

also available to shareholders or potential investors, free of charge. Notices to shareholders will be communicated by mail.

4. The NAV of all funds as well as the purchase, redemption and conversion prices are available free of charge on every bank business day at the German Paying and Information Agent. Any notices to shareholders will be available upon request at the German Paying and Information Agent free of charge. In addition, the subscription, conversion and redemption prices together with the interim profit and total profit value, which are calculated for the holders of the foreign investment shares after 31st December 1993, are published on every day the stock exchange is open on the website "www.fundinfo.com".

5. In addition, shareholders in the Federal Republic of Germany will be informed by an additional publication on the Company's website troweprice.com/institutional in any of the following cases:

- suspension of the redemption of shares
- termination of the management of the fund or its liquidation
- any amendments to the articles of incorporation that are inconsistent with the previous investment principles, that affect material shareholder rights or that relate to remuneration and reimbursement of expenses that may be paid or made out of the asset pool
- merger of the fund with one or more other funds
- the change of the fund into a feeder fund or the modification to a master fund.

Additional Information for Investors in Switzerland:

REPRESENTATIVE

First Independent Fund Services Ltd
Klausstrasse 33
CH-8008 Zurich, Switzerland

PAYING AGENT

Helvetische Bank AG
Seefeldstrasse 215
CH-8008 Zurich, Switzerland

LOCATION WHERE THE RELEVANT DOCUMENTS MAY BE OBTAINED

The prospectus, the key investor information documents or the key information documents respectively, articles of incorporation as well as the annual and semi-annual reports may be obtained free of charge from the Representative.

PUBLICATIONS

Publications concerning the SICAV are made in Switzerland on www.fundinfo.com.

The net asset value together with the reference stating "excluding commissions" shall be published daily on the fundinfo.com website.

PLACE OF PERFORMANCE AND PLACE OF JURISDICTION

In respect of the shares offered in Switzerland, the place of performance is at the registered office of the Representative. The place of jurisdiction is at the registered office of the Representative or at the registered office or place of residence of the investor.

PAYMENT OF RETROCESSIONS AND REBATES

The management company and/or its agents may pay retrocessions as remuneration for distribution activity in respect of fund shares in Switzerland. This remuneration may be deemed payment for the following services in particular: Any activity aimed at promoting the distribution of fund shares.

Retrocessions are not deemed to be rebates even if they are ultimately passed on, in full or in part, to the investors.

Disclosure of the receipt of retrocessions is based on the applicable provisions of Federal Act on Financial Services.

In the case of distribution activity in Switzerland, the management company and/or its agents may, upon request, pay rebates directly to investors. The purpose of rebates is to reduce the fees or costs incurred by the investor in question. Rebates are permitted provided that:

- they are paid from fees received by the management company or the investment manager and therefore do not represent an additional charge on the fund assets; and
- they are granted on the basis of objective criteria; and
- all investors who meet these objective criteria and demand rebates are also granted these within the same timeframe and to the same extent.

The objective criteria for the granting of rebates by the management company and/or its agents are as follows:

- Agree to the terms and conditions set out in a written agreement to be entered into between the investor and the management company or the investment manager
- Amount invested
- Investment behaviour shown by the investor
- Investment period
- Share class purchased

At the request of the investor, the investment manager must disclose the amounts of such rebates free of charge.

The portfolio turnover ratios, the total expense ratio and the performance summary disclosed in the financial statements notes have been calculated in accordance with the Swiss Funds & Asset Management Association Guidelines.

Additional Information for Investors in Hong Kong:

REPRESENTATIVE AGENT

T. Rowe Price Hong Kong Limited
6/F, Chater House, 8 Connaught Road
Central, Hong Kong

Information about Remuneration:

As required by the law of 17 December 2010 relating to Undertakings for Collective Investment, as amended, (the "Law of 2010") the Management Company shall provide general information relating to the financial and nonfinancial criteria of the remuneration policies and practices for relevant categories of staff to enable investors to assess the incentives created. In accordance with the principles set out in art. 111bis and 111ter of the Law of 2010, the Management Company shall disclose at least the information necessary to provide an understanding of the risk profile of the Company and the measures it adopts to avoid or manage conflicts of interest. As such, the Management Company has established a Remuneration Policy Statement (RPS) setting out policies, practices and procedures to comply with the Law of 2010.

The RPS is designed to reward individuals who contribute to the long-term value creation for all clients and investors. The Management Company seeks to accomplish this through a balance of short-term fixed and variable compensations, and long-term equity-based incentives. Further, the RPS is intended to be consistent with, and promotes sound and effective risk management and does not encourage risk-taking that is inconsistent with the risk profile, rules or governing documents of the funds managed. The Board of the Management Company reviews the RPS annually to ensure remuneration practices are consistent with the firm's risk profile. The RPS is available on request to all investors in the funds the Management Company manages.

Further Information continued

The Management Company has paid the following amounts to its identified staff, as defined in the Law of 2010, for the year ended 31 December 2021. As required by Article 151(3) a) and b) of the Law of 2010, the aggregate amount of remuneration is to be broken down by a) fixed and variable amounts and b) senior management and non-senior management identified staff of the Management Company whose actions have a material impact on the risk profile of the funds.

However, the Management Company's compensation systems do not allow for such amounts to be identified per fund managed. Therefore, the figures show the total remuneration of the staff of the Management Company and the relevant delegates fully or partly involved in the activities of the funds the Management Company manages and which is attributable to such activities are:

- Number of identified staff is 54.
- Total gross amount of the remuneration of the identified staff fully or partly involved in the activities of the funds the Management Company manages (including the Company) which is attributable to such activities is EUR 30,229,488.

(a) Aggregate amount of senior management is EUR 1,145,182.

- Including a fixed compensation of EUR 412,700 and
- A short-term variable compensation of EUR 518,757 and a long-term variable compensation of EUR 213,724.

(b) Aggregate amount of non-senior management having a material impact on the risk profile of the Company is EUR 29,084,306.

- Including a fixed compensation of EUR 4,580,379 and
- A short-term variable compensation of EUR 15,400,450 and a long-term variable compensation of EUR 9,103,477.

(c) Combined is EUR 30,229,488.

- Including a fixed compensation of EUR 4,993,079 and
- A short-term variable compensation of EUR 15,919,208 and a long-term variable compensation of EUR 9,317,201.

Securities Financing Transactions Regulation

The Company engages in Securities Financing Transactions (as defined in Article 3 of Regulation (EU) 2015/2365, securities financing transactions include repurchase transactions, securities or commodities lending and securities or commodities borrowing, buy-sell back transactions or sell-buy back transactions and margin lending transactions). In accordance with Article 13 of the Regulation, the Company's only involvement in exposures related to securities financing transactions is its engagement on Total Return Swaps for the period ended 30 June 2022 as detailed below:

TOTAL RETURN SWAPS

GLOBAL DATA

Amount of assets engaged in Total Return Swaps

The following table represents the total value engaged in Total Return Swaps as at the reporting date:

Fund Name	Fund Currency	Unrealised Gain and Loss in Fund Currency (in absolute value)	% of Total Net Asset Value
Dynamic Credit Fund	USD	45,287	0.17
Responsible Diversified Income Bond Fund	USD	171,133	0.16
Multi-Asset Global Income Fund	USD	42,745	0.09

CONCENTRATION DATA

Ten largest collateral issuers

This disclosure is applicable for collateral received in respect of total return swap contracts.

At the time of writing, it is not possible to identify the value of cash collateral specific to the different types of derivatives where multiple types of OTC derivatives are traded with the same counterparty. This is a consequence of counterparties calculating and recording cash collateral based on the aggregated position of all OTC derivatives traded between the counterparty and its client. This calculation methodology is compliant with the International Swaps and Derivatives Associations, Inc. Master Agreement ("ISDA Master Agreement") in place and is considered standard market practice within the industry. As a result, it is not practically possible to disclose cash collateral values specific to individual positions held by the Funds in total return swaps. Therefore the ten largest collateral issuers disclosure is not reflected. The collateral issuers for OTC derivatives are disclosed in the note 11 to the financial statements on Collateral.

Top ten counterparties

The following table provides details of the top ten counterparties (based on gross volume of outstanding transactions) in respect of the total return swaps as at the reporting date. It also includes all counterparties in respect of the total return swaps at the reporting date.

Unrealised Gain and Loss in Fund Currency (in absolute value)				
Counterparties	Incorporation Country	Dynamic Credit Fund	Responsible Diversified Income Bond Fund	Multi-Asset Global Income Fund
		USD	USD	USD
Barclays Bank PLC	United Kingdom	-	70,256	19,184
Citibank	United States of America	8,628	-	-
Goldman Sachs International	United States of America	-	10,346	3,018

Unrealised Gain and Loss in Fund Currency (in absolute value)

Counterparties	Incorporation Country	Dynamic Credit Fund	Responsible Diversified Income Bond Fund	Multi-Asset Global Income Fund
		USD	USD	USD
JPMorgan Chase Bank N.A.	United States of America	30,982	90,531	20,543
Morgan Stanley & Co. International PLC	United States of America	5,677	-	-

AGGREGATE TRANSACTION DATA

Type, quality and currency of collateral

This disclosure is required for collateral received only where there is a counterparty risk.

At the time of writing, it is not possible to identify the value of cash collateral specific to the different types of OTC derivatives where multiple types of OTC derivatives are traded with the same counterparty. This is a consequence of counterparties calculating and recording cash collateral based on the aggregated position of all OTC derivatives traded between the counterparty and its client. This calculation methodology is compliant with the International Swaps and Derivatives Associations, Inc. Master Agreement ("ISDA Master Agreement") in place and is considered standard market practice within the industry. As a result, it is not practically possible to disclose cash collateral values specific to individual positions held by the Funds in total return swaps. Any cash collateral disclosures provided below are in respect of all OTC derivative transactions entered into by the Funds under the ISDA Master Agreement, not just total return swaps.

Maturity tenor of total return swaps transactions

The following table provides an analysis of the maturity tenor in respect of the total return swaps as at the reporting date:

Maturity	Unrealised Gain and Loss in Fund Currency (in absolute value)		
	Dynamic Credit Fund	Responsible Diversified Income Bond Fund	Multi-Asset Global Income Fund
	USD	USD	USD
1 day	-	-	-
2 to 6 days	-	-	-
1 to 4 weeks	-	-	-
1 to 3 months	30,982	90,531	20,543
3 to 12 months	-	80,602	22,202
more than 1 year	14,305	-	-

The above maturity tenor analysis has been based on the contractual maturity date.

Country in which counterparties are established

The country in which counterparties are established is disclosed under the section "Top Ten Counterparties".

Settlement and clearing

OTC derivative transactions are entered into by the Funds under an ISDA Master Agreement, a bilateral agreement between the Funds and a counterparty that governs OTC derivative transactions (including total return swaps) entered into by the parties.

Securities Financing Transactions Regulation continued

RE-USE OF COLLATERAL

Cash collateral received in respect of OTC derivative transactions is not reinvested.

SAFEKEEPING OF COLLATERAL

Collateral received is safe-kept at J.P. Morgan SE-Luxembourg Branch. The collateral granted are safe-kept in segregated accounts.

RETURN AND COST

All returns from OTC derivative transactions will accrue to the Funds and are not subject to any returns sharing arrangements with the Fund's Manager or any other third parties. Returns from those instruments are disclosed in the statement of operations and changes in net assets.

Sustainable Finance Disclosure Regulation

The below funds of the Company apply Environmental, Social and Governance (ESG) integration into the investment process, in line with Article 6 of the Sustainable Finance Disclosure Regulation (SFDR). The investments underlying these financial products do not take into account the EU criteria for environmentally sustainable economic activities.

Fixed Income Funds

Dynamic Credit Fund
Dynamic Emerging Markets Bond Fund
Dynamic Global Bond Fund
Dynamic Global Investment Grade Bond Fund
Emerging Local Markets Bond Fund
Emerging Markets Bond Fund
Global Government Bond Fund
Global High Income Bond Fund
Global High Yield Bond Fund
US High Yield Bond Fund

Multi-Asset Funds

Global Allocation Extended Fund
Global Allocation Fund
Multi-Asset Global Income Fund

Equity Funds

Asian Opportunities Equity Fund
China Evolution Equity Fund
China Growth Leaders Equity Fund
Continental European Equity Fund
Emerging Markets Discovery Equity Fund
Emerging Markets Equity Fund
European Equity Fund
Frontier Markets Equity Fund
Global Equity Dividend Fund
Global Focused Growth Equity Fund
Global Growth Equity Fund
Global Natural Resources Equity Fund
Global Real Estate Securities Fund
Global Select Equity Fund
Global Technology Equity Fund
Global Value Equity Fund
Japanese Equity Fund
Middle East & Africa Equity Fund
Science and Technology Equity Fund
US Blue Chip Equity Fund
US Equity Fund
US Large Cap Growth Equity Fund
US Large Cap Value Equity Fund
US Select Value Equity Fund
US Smaller Companies Equity Fund

All other funds of T. Rowe Price Funds SICAV are classified as Article 8 under the SFDR, except Global Impact Equity Fund which is classified under Article 9.

Further details are available in the last audited annual report of the Company for the year ended 31 December 2021.