

Global Multi-Asset Income Fund

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
FUNDS				Brazil			
	Guernsey			45,200	AES Tiete SA (Unit) (Pref)	185,911	0.01
2,432,982	Alcentra European Floating Rate Income Fund Ltd	3,891,728	0.14	38,900	Ambev SA	197,297	0.01
1,319,167	Picton Property Income Ltd	1,472,754	0.05	76,454	BB Seguridade Participacoes SA	595,811	0.02
		5,364,482	0.19	506,091	CCR SA	2,026,453	0.07
	Ireland			82,027	CETIP SA - Mercados Organizados	713,645	0.03
3,406,000	Carador Income Fund Plc	2,826,980	0.10	39,000	Cia Energetica de Minas Gerais (Pref)	81,480	0.00
903,443	iShares \$ High Yield Corporate Bond UCITS ETF*~	93,289,524	3.23	56,300	Cia Energetica de Sao Paulo (Pref)	238,007	0.01
1,187,737	iShares \$ High Yield Corporate Bond UCITS ETF - ETF~	122,990,850	4.25	8,400	Cia Paranaense de Energia (Pref)	68,940	0.00
39,700	Source Morningstar US Energy Infrastructure MLP UCITS ETF B - ETF	3,166,472	0.11	15,400	EDP - Energias do Brasil SA	47,066	0.00
		222,273,826	7.69	240,698	Itau Unibanco Holding SA ADR	1,720,991	0.06
	Jersey			415,114	Marcopolo SA (Pref)	228,407	0.01
2,573,000	CVC Credit Partners European Opportunities Ltd	4,071,122	0.14	46,728	Multiplan Empreendimentos Imobiliarios SA	529,239	0.02
	Luxembourg			8,500	Natura Cosmeticos SA	51,168	0.00
54	BlackRock Global Funds - Asian Tiger Bond Fund ^{oo}	549	0.00	171,757	Souza Cruz SA	1,237,458	0.04
5,188,084	BlackRock Global Funds - US Dollar High Yield Bond Fund ^{oo}	51,310,149	1.77	21,000	Telefonica Brasil SA (Pref)	226,748	0.01
		51,310,698	1.77	84,100	Transmissora Alianca de Energia Eletrica SA (Unit)	410,969	0.01
	United States					8,559,590	0.30
251,598	BlackRock Credit Allocation Income Trust~	3,072,012	0.11		Canada		
257,246	Morgan Stanley Emerging Markets Domestic Debt Fund Inc	1,913,910	0.06	6,918	Amaya Inc	141,344	0.01
		4,985,922	0.17	1,834	BCE Inc	73,345	0.00
Total Funds		288,006,050	9.96	140,500	First Capital Realty Inc	1,825,121	0.06
	COMMON / PREFERRED STOCKS (SHARES) & WARRANTS			7,576	Franco-Nevada Corp	322,091	0.01
	Australia			26,312	Goldcorp Inc	351,479	0.01
1,072,249	Charter Hall Retail REIT	3,059,529	0.11	46,982	National Bank of Canada*	1,513,062	0.05
1,321,245	Federation Centres	2,654,011	0.09	115,854	Rogers Communications Inc 'B'*	3,925,088	0.14
1,745,121	National Storage REIT (Reit)	1,957,111	0.07	109,854	TELUS Corp (Unit)	3,544,463	0.12
		7,670,651	0.27			11,695,993	0.40
	Belgium				Cayman Islands		
25,405	Anheuser-Busch InBev SA/NV	2,774,619	0.10	110,000	ANTA Sports Products Ltd	277,039	0.01
	Bermuda			256,000	Belle International Holdings Ltd	234,182	0.01
38,119	Axis Capital Holdings Ltd	2,104,931	0.07	20,000	China Resources Cement Holdings Ltd	9,832	0.00
4,144	Bunge Ltd	299,445	0.01	152,800	Chow Tai Fook Jewellery Group Ltd*	135,440	0.01
4,570	Credicorp Ltd	504,437	0.02	43,000	Country Garden Holdings Co Ltd	15,091	0.00
5,287	Invesco Ltd	180,287	0.00	345,000	Evergrande Real Estate Group Ltd*	227,017	0.01
870,000	Li & Fung Ltd	573,599	0.02	195,500	Hengan International Group Co Ltd	1,918,290	0.07
208,000	NWS Holdings Ltd	262,196	0.01	17,281	Himax Technologies Inc ADR	119,757	0.00
20,658	PartnerRe Ltd	2,855,349	0.10	328,800	Sands China Ltd	1,141,175	0.04
57,000	Yue Yuen Industrial Holdings Ltd	204,083	0.01	58,000	Shimao Property Holdings Ltd	81,419	0.00
		6,984,327	0.24	199,500	SOHO China Ltd	85,200	0.00
				911,000	Want Want China Holdings Ltd*	734,627	0.03
				33,000	Zhen Ding Technology Holding Ltd	93,616	0.00
						5,072,685	0.18
					Chile		
				10,248,647	Banco de Chile	1,048,373	0.04
				21,252	Sociedad Quimica y Minera de Chile SA ADR	327,493	0.01
						1,375,866	0.05
					China		
				1,024,000	Bank of China Ltd 'H'	467,704	0.02
				750,000	Beijing Capital International Airport Co Ltd 'H'*	807,041	0.03
				2,290,000	China Construction Bank Corp 'H'	1,610,276	0.06
				420,500	China Shenhua Energy Co Ltd 'H'	729,178	0.02

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Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
178,700	China Vanke Co Ltd 'H'	406,255	0.01	16,000	Hysan Development Co Ltd	64,408	0.00
276,000	Chongqing Rural Commercial Bank Co Ltd 'H'	161,315	0.01	368,000	Link REIT	1,951,452	0.07
936,000	Datang International Power Generation Co Ltd 'H'	377,997	0.01	1,759,000	PCCW Ltd	928,234	0.03
82,400	Guangzhou R&F Properties Co Ltd 'H'	75,271	0.00	102,500	Power Assets Holdings Ltd	882,100	0.03
370,000	Huaneng Power International Inc 'H'	426,306	0.01	154,000	SJM Holdings Ltd	139,286	0.01
4,533,000	Industrial & Commercial Bank of China Ltd 'H'	2,678,672	0.09			9,812,220	0.34
1,320,000	Jiangsu Expressway Co Ltd 'H'	1,560,047	0.05		India		
21,000	Sinopec Engineering Group Co Ltd 'H'	18,127	0.00	67,600	Axis Bank Ltd	516,343	0.02
456,000	Zhejiang Expressway Co Ltd 'H'	489,504	0.02	200,049	Coal India Ltd	1,102,489	0.04
2,874,000	Zijin Mining Group Co Ltd 'H'	741,626	0.03	31,894	Hero MotoCorp Ltd	1,150,151	0.04
		10,549,319	0.36	54,687	Indiabulls Housing Finance Ltd	621,157	0.02
				35,504	Infosys Ltd ADR	611,734	0.02
				202,141	ITC Ltd	988,735	0.03
						4,990,609	0.17
	Czech Republic				Indonesia		
1,517	Komerčni banka as	345,417	0.01	374,635	Bank Central Asia Tbk PT	343,971	0.01
	Denmark			2,442,009	Media Nusantara Citra Tbk PT	329,367	0.01
81,449	Novo Nordisk A/S 'B'	4,572,192	0.16	331,200	Telekomunikasi Indonesia Persero Tbk PT	67,654	0.01
13,893	Pandora A/S	1,584,875	0.05			740,992	0.03
		6,157,067	0.21		Ireland		
	Finland			6,015	Eaton Corp Plc	339,246	0.01
73,477	Kone OYJ 'B'	2,866,127	0.10	3,988	Seagate Technology Plc	200,596	0.01
45,083	Sampo Oyj 'A'	2,170,729	0.07			539,842	0.02
635,155	Sponda OYJ	2,561,022	0.09		Israel		
		7,597,878	0.26	801,301	Bezeq The Israeli Telecommunication Corp Ltd	1,437,933	0.05
	France				Italy		
108,007	AXA SA	2,703,966	0.09	61,502	Atlantia SpA	1,654,375	0.05
62,676	Eutelsat Communications SA*	1,877,781	0.06	562,409	Enel SpA	2,530,477	0.09
50,782	Klepierre (Reit)	2,245,507	0.08	428,230	Intesa Sanpaolo Rsp	1,404,427	0.05
37,463	Lagardere SCA	1,022,464	0.04	153,647	Intesa Sanpaolo SpA	560,505	0.02
40,372	Sanofi	3,999,338	0.14			6,149,784	0.21
57,951	SPIE SA	1,122,115	0.04		Japan		
11,087	Unibail-Rodamco SE (Reit)	2,865,921	0.10	103,500	Canon Inc	3,167,330	0.11
45,526	Vinci SA	2,925,302	0.10	189,800	Citizen Holdings Co Ltd	1,435,232	0.05
		18,762,394	0.65	26,900	ITOCHU Corp	323,218	0.01
	Germany			13,600	Japan Airlines Co Ltd	484,451	0.02
126,483	Deutsche Post AG	3,476,773	0.12	3,833	Japan Rental Housing Investments Inc	2,455,449	0.08
181,741	Deutsche Telekom AG	3,098,588	0.11	920	Japan Senior Living Investment Corp	1,347,323	0.05
19,416	HUGO BOSS AG	2,205,794	0.07	98,500	Japan Tobacco Inc	3,520,500	0.12
81,661	LEG Immobilien AG	6,082,729	0.21	208,900	JX Holdings Inc	808,628	0.03
2,270	MAN SE	237,568	0.01	21,200	Lawson Inc	1,515,598	0.05
4,660	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	853,648	0.03	95,700	Marubeni Corp	525,526	0.02
		15,955,100	0.55	92,100	Mitsui & Co Ltd	1,200,147	0.04
	Greece			40,100	Nippon Telegraph & Telephone Corp	1,532,529	0.05
23,556	OPAP SA	185,993	0.01	32,500	Nitori Holdings Co Ltd	2,589,053	0.09
	Hong Kong			47,000	Otsuka Holdings Co Ltd	1,604,561	0.06
70,500	BOC Hong Kong Holdings Ltd	238,319	0.01	17,200	Showa Shell Sekiyu KK	147,244	0.00
439,297	China Merchants Holdings International Co Ltd	1,468,001	0.05	7,000	Sumitomo Metal Mining Co Ltd	89,049	0.00
169,500	China Mobile Ltd	2,053,542	0.07	140,000	TonenGeneral Sekiyu KK	1,398,440	0.05
17,829	China Mobile Ltd ADR	1,057,260	0.04			24,144,278	0.83
128,000	China Resources Power Holdings Co Ltd	313,454	0.01		Jersey		
33,000	CLP Holdings Ltd	273,136	0.01	184,588	Glencore Plc	421,538	0.01
108,000	CNOOC Ltd	133,911	0.00	136,052	United Business Media Ltd	1,031,820	0.04
190,000	Franshion Properties China Ltd	47,558	0.00			1,453,358	0.05
226,000	HKT Trust & HKT Ltd	261,559	0.01				

The notes on pages 504 to 515 form an integral part of these financial statements.

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Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
Kazakhstan				Singapore			
8,917	KCell JSC GDR	52,610	0.00	29,600	Ascendas Real Estate Investment Trust (Unit) (Reit)	46,733	0.00
Luxembourg				360,200	CapitaLand Commercial Trust Ltd (Unit) (Reit)	339,171	0.01
3,000	Concrete Investment I.S.C.A.Npv	404,335	0.01	446,300	CapitaLand Mall Trust (Unit) (Reit)	606,668	0.02
124,162	SES SA	3,664,128	0.13	918,400	CapitaLand Retail China Trust (Unit) (Reit)	916,799	0.03
		4,068,463	0.14	2,801,495	Croesus Retail Trust (Unit)	1,775,155	0.06
Malaysia				154,900	DBS Group Holdings Ltd	1,947,680	0.07
416,100	Berjaya Sports Toto Bhd	292,262	0.01	661,100	Hutchison Port Holdings Trust	347,077	0.01
73,000	British American Tobacco Malaysia Bhd	1,080,753	0.04	725,400	Parkway Life Real Estate Investment Trust (Unit) (Reit)	1,170,943	0.04
258,600	DiGi.Com Bhd	322,020	0.01	466,200	Singapore Telecommunications Ltd	1,234,432	0.05
36,200	Malayan Banking Bhd	75,503	0.00	1,441,400	SPH REIT (Reit)	979,668	0.04
1,221,300	YTL Corp Bhd	453,628	0.02	60,300	Suntec Real Estate Investment Trust (Unit) (Reit)	65,318	0.00
		2,224,166	0.08	436,400	Yangzijiang Shipbuilding Holdings Ltd	339,861	0.01
Mexico						9,769,505	0.34
441,286	Bolsa Mexicana de Valores SAB de CV	662,157	0.02	South Africa			
11,013	Fomento Economico Mexicano SAB de CV ADR	953,285	0.03	4,530	Kumba Iron Ore Ltd	29,845	0.00
178,987	Grupo Aeroportuario del Pacifico SAB de CV 'B'	1,425,535	0.05	39,201	Mr Price Group Ltd	696,499	0.03
7,886	Grupo Aeroportuario del Sureste SAB de CV ADR	1,144,416	0.04	225,105	Sanlam Ltd	1,077,892	0.04
654,009	Kimberly-Clark de Mexico SAB de CV 'A'	1,415,872	0.05	61,526	Truworths International Ltd	405,407	0.01
210,610	Mexico Real Estate Management SA de CV (Reit)	289,335	0.01			2,209,643	0.08
		5,890,600	0.20	South Korea			
Netherlands				1,598	GS Home Shopping Inc	270,218	0.01
15,872	ASML Holding NV	1,447,528	0.05	33,873	Hyundai Marine & Fire Insurance Co Ltd	801,897	0.03
75,200	Eurocommercial Properties NV	3,364,510	0.12	21,259	SK Hynix Inc	643,477	0.02
849,392	Koninklijke KPN NV	3,297,017	0.11	6,503	SK Telecom Co Ltd	1,341,561	0.05
9,864	LyondellBasell Industries NV 'A'	816,838	0.03	17,878	SK Telecom Co Ltd ADR	401,361	0.01
278,296	RELX NV	4,288,449	0.15			3,458,514	0.12
45,690	Vastned Retail NV	2,094,499	0.07	Spain			
37,330	Wereldhave NV	2,130,328	0.07	52,580	Endesa SA	1,095,774	0.04
		17,439,169	0.60	16,000	Santander Finance Preferred SAU (Pref)	360,320	0.01
Norway				89,961	Telefonica SA	1,267,042	0.04
109,609	DNB ASA	1,546,869	0.05			2,723,136	0.09
Panama				Sweden			
5,240	Carnival Corp	258,122	0.01	56,493	Assa Abloy AB 'B'	1,074,303	0.04
Philippines				53,032	Atlas Copco AB 'A'	1,328,601	0.04
1,385,100	Alliance Global Group Inc	586,756	0.02	176,265	Atrium Ljungberg AB 'B'	2,445,909	0.08
Poland				36,777	Hennes & Mauritz AB 'B'	1,413,053	0.05
7,578	KGHM Polska Miedz SA	155,285	0.01	62,327	Hexagon AB 'B'	2,001,618	0.07
37,045	Powszechna Kasa Oszczednosci Bank Polski SA	288,030	0.01	93,929	Nordea Bank AB	1,111,812	0.04
		443,315	0.02	58,243	Svenska Cellulosa AB SCA 'B'	1,659,656	0.06
Portugal				71,930	Svenska Handelsbanken AB 'A'	1,070,206	0.04
647,806	EDP - Energias de Portugal SA	2,270,795	0.08			12,105,158	0.42
Russian Federation				Switzerland			
33,825	Lukoil PJSC ADR	1,275,879	0.04	1,489	Garmin Ltd	55,986	0.00
4,358	Magnit PJSC	783,763	0.03	2,273	Givaudan SA	3,908,845	0.13
20,875	Magnit PJSC GDR	1,043,646	0.04	2,311	Helvetia Holding AG	1,214,270	0.04
6,820	NOVATEK OAO GDR	653,356	0.02	151,469	Kasikornbank PCL (Wts 7/3/2018)	762,733	0.03
		3,756,644	0.13	59,671	Nestle SA	4,398,683	0.15
				90,189	Novartis AG	8,833,322	0.31
				7,308	Roche Holding AG	1,986,884	0.07
				732	SGS SA	1,289,124	0.04
				5,772	Syngenta AG	1,958,911	0.07
				13,488	Zurich Insurance Group AG	3,697,812	0.13
						28,106,570	0.97

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Taiwan							
165,000	Asia Cement Corp	177,242	0.01	73,466	Inmarsat Plc	1,109,808	0.04
456,270	Chicony Electronics Co Ltd	1,133,102	0.04	197,652	Jupiter Fund Management Plc	1,358,378	0.05
89,000	China Motor Corp	60,453	0.00	341,998	Legal & General Group Plc	1,330,826	0.05
216,000	Chipbond Technology Corp	314,679	0.01	4,991,311	Lloyds Banking Group Plc	5,947,519	0.21
73,000	Chunghwa Telecom Co Ltd	221,674	0.01	38,282	London Stock Exchange Group Plc	1,485,551	0.05
38,000	Cleanaway Co Ltd	166,431	0.01	23,108	National Grid Plc	306,058	0.01
104,000	CTCI Corp	134,251	0.00	68,257	Prudential Plc	1,490,445	0.05
54,000	Delta Electronics Inc	270,531	0.01	19,372	Rightmove Plc	1,110,009	0.04
37,000	Eclat Textile Co Ltd	556,660	0.02	22,954	Rio Tinto Plc	844,083	0.03
1,681,617	Far Eastone Telecommunications	3,690,295	0.13	5,000	Royal Bank of Scotland Group Plc (Pref)	126,250	0.00
39,000	Kinsus Interconnect Technology Corp	69,523	0.00	313,215	Royal Dutch Shell Plc 'B'	8,230,787	0.29
486,025	Lite-On Technology Corp	445,154	0.01	10,340	Royal Mail Plc	73,881	0.00
32,818	Makalot Industrial Co Ltd	276,375	0.01	66,928	Severn Trent Plc	2,140,607	0.07
222,000	Pegatron Corp	574,514	0.02	49,025	SSE Plc	1,110,511	0.04
178,000	Quanta Computer Inc	327,158	0.01	10,777	Tate & Lyle Plc	89,948	0.00
89,000	Realtek Semiconductor Corp	159,749	0.00	864,840	Tritax Big Box REIT Plc (Reit)	1,579,476	0.06
139,000	Siliconware Precision Industries Co Ltd	170,888	0.01	69,687	Unilever Plc	2,814,768	0.10
177,000	Simplo Technology Co Ltd	587,534	0.02	1,062,408	Vodafone Group Plc	3,708,817	0.13
543,000	Synnex Technology International Corp	577,446	0.02			83,156,101	2.88
427,000	Taiwan Cement Corp	457,369	0.02	United States			
194,000	Taiwan Mobile Co Ltd	583,145	0.02	33,999	AbbVie Inc	2,156,217	0.07
142,778	Taiwan Semiconductor Manufacturing Co Ltd ADR	2,828,432	0.10	10,280	Aflac Inc	596,446	0.02
205,000	Tripod Technology Corp	287,312	0.01	2,644	Air Products & Chemicals Inc	366,591	0.01
185,000	Vanguard International Semiconductor Corp	210,382	0.01	3,520	Allstate Corp/The	205,568	0.01
75,244	Wistron Corp	37,233	0.00	80,000	Allstate Corp/The (Pref)	2,094,000	0.07
257,321	Yageo Corp	364,201	0.01	163	Ally Financial Inc (Pref)	4,231	0.00
		14,681,733	0.51	189,013	Altria Group Inc	10,165,119	0.35
Thailand				23,145	American Capital Agency Corp (Reit)	446,120	0.02
220,400	Advanced Info Service PCL NVDR	1,463,390	0.05	6,135	American Electric Power Co Inc	332,701	0.01
696,900	BEC World PCL NVDR	719,356	0.02	2,348	American Water Works Co Inc	122,824	0.00
2,900	Delta Electronics Thailand PCL NVDR	7,039	0.00	35,538	AmerisourceBergen Corp 'A'	3,584,007	0.12
49,600	Kasikornbank PCL NVDR	249,764	0.01	3,888	Analog Devices Inc	216,756	0.01
60,900	PTT PCL NVDR	455,327	0.02	62,172	Annaly Capital Management Inc (Reit)	629,181	0.02
28,956	Siam City Cement PCL NVDR	275,464	0.01	15,016	Anthem Inc	2,133,774	0.07
100,600	Siam Commercial Bank PCL/The NVDR	398,527	0.01	12,749	Archer-Daniels-Midland Co	568,223	0.02
368,600	Thai Oil PCL NVDR	529,583	0.02	2,234	Arthur J Gallagher & Co	97,559	0.00
		4,098,450	0.14	170,854	AT&T Inc	5,646,725	0.20
Turkey				6,466	Automatic Data Processing Inc	501,891	0.02
497,377	Eregli Demir ve Celik Fabrikalari TAS	671,193	0.02	6,909	Baxalta Inc	244,579	0.01
27,140	Tupras Turkiye Petrol Rafinerileri AS	698,940	0.03	12,985	Baxter International Inc	501,611	0.02
8,178	Turk Telekomunikasyon AS	17,326	0.00	6,464	Best Buy Co Inc	233,027	0.01
		1,387,459	0.05	1,528	BlackRock Inc	464,512	0.02
United Kingdom				20,618	Bristol-Myers Squibb Co	1,246,977	0.04
1,269	Alliant Energy Corp	72,358	0.00	4,108	CA Inc	111,532	0.00
3,017,127	Assura Plc (Reit)	2,369,498	0.08	2,425	Cablevision Systems Corp 'A'	60,358	0.00
150,240	AstraZeneca Plc	9,531,809	0.33	5,815	Campbell Soup Co	277,201	0.01
410,306	Aviva Plc	3,056,795	0.11	26,212	Cardinal Health Inc	2,183,984	0.08
262,505	BP Plc	1,457,254	0.05	5,253	Caterpillar Inc	395,026	0.01
81,918	British American Tobacco Plc	4,388,603	0.15	24,759	CenturyTel Inc	664,284	0.02
448,961	BT Group Plc	3,023,641	0.10	57,015	Chevron Corp	4,459,143	0.15
209,089	Diageo Plc	5,570,187	0.19	5,937	Chubb Corp/The	716,596	0.03
178,568	Direct Line Insurance Group Plc	970,943	0.03	9,015	Cincinnati Financial Corp	472,296	0.02
198,950	DS Smith Plc	1,209,215	0.04	63,070	Cisco Systems Inc	1,634,144	0.06
696,280	Empiric Student Property Plc	1,168,700	0.04	91,881	Citizens Financial Group Inc	2,264,867	0.08
111,160	GlaxoSmithKline Plc	2,294,605	0.08	12,175	Clorox Co/The	1,352,034	0.05
135,439	HSBC Holdings Plc GBP	1,081,814	0.04	3,947	CME Group Inc/IL	372,597	0.01
184,348	HSBC Holdings Plc HKD	1,458,032	0.05	3,289	Coach Inc	99,098	0.00
126,359	IG Group Holdings Plc	1,410,707	0.05	204,948	Coca-Cola Co	8,025,764	0.28
189,827	Imperial Tobacco Group Plc	9,234,218	0.32	10,724	Colgate-Palmolive Co	671,001	0.02
				3,800	Columbia Pipeline Group Inc	95,988	0.00
				59,044	Community Healthcare Trust Inc (Reit)	1,063,973	0.04
				34,292	ConocoPhillips	1,570,917	0.05
				5,509	Consolidated Edison Inc	347,453	0.01
				87,730	CyrusOne Inc	2,825,783	0.10

The notes on pages 504 to 515 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
BONDS				USD 100,000	Novartis Securities Investment Ltd 5.125% 10/2/2019	111,204	0.00
Argentina						3,593,962	0.12
USD 680,000	YPF SA '144A' 8.5% 28/7/2025	639,200	0.02	Brazil			
Australia				USD 3,072,000	Brazilian Government International Bond 4.875% 22/1/2021	3,136,286	0.11
USD 250,000	Australia & New Zealand Banking Group Ltd/New York NY 1.25% 10/1/2017	250,421	0.01	British Virgin Islands			
USD 165,000	Australia & New Zealand Banking Group Ltd/New York NY 2.25% 13/6/2019	165,987	0.01	USD 1,000,000	Caifu Holdings Ltd 8.75% 24/1/2020	962,500	0.03
USD 75,000	BHP Billiton Finance USA Ltd 1.625% 24/2/2017	75,364	0.00	USD 350,000	Central Plaza Development Ltd FRN 2/12/2019 (Perpetual)	352,625	0.01
USD 160,000	BHP Billiton Finance USA Ltd 1.875% 21/11/2016	161,497	0.01	USD 350,000	China Energy Reserve and Chemicals Group Overseas Co Ltd 5.25% 11/5/2018	345,188	0.01
USD 100,000	BHP Billiton Finance USA Ltd 3.85% 30/9/2023	101,526	0.00	CNY 3,750,000	China New Town Finance I Ltd 5.5% 6/5/2018	561,651	0.02
USD 155,000	BHP Billiton Finance USA Ltd 5% 30/9/2043	160,387	0.01	USD 200,000	FPC Finance Ltd 6% 28/6/2019	212,606	0.01
USD 500,000	Commonwealth Bank of Australia/New York NY 1.9% 18/9/2017	504,631	0.02	USD 300,000	FPC Treasury Ltd 4.5% 16/4/2023	294,463	0.01
USD 125,000	FMG Resources August 2006 Pty Ltd '144A' 9.75% 1/3/2022*	114,375	0.00	USD 1,250,000	Huarong Finance II Co Ltd 5.5% 16/1/2025	1,289,050	0.04
USD 250,000	National Australia Bank Ltd/New York 1.3% 25/7/2016	251,292	0.01	USD 1,200,000	Minmetals Bounteous Finance BVI Ltd 4.75% 30/7/2025	1,199,580	0.04
USD 105,000	Rio Tinto Finance USA Ltd 3.5% 2/11/2020	108,779	0.00	USD 1,000,000	PCCW Capital No 4 Ltd 5.75% 17/4/2022	1,079,120	0.04
USD 85,000	Rio Tinto Finance USA Ltd 3.75% 20/9/2021	86,158	0.00	USD 4,431,000	Sinochem Offshore Capital Co Ltd 3.25% 29/4/2019	4,489,383	0.16
USD 55,000	Rio Tinto Finance USA Ltd 6.5% 15/7/2018	61,281	0.00	USD 1,200,000	SmarTone Finance Ltd 3.875% 8/4/2023	1,131,516	0.04
USD 235,691	Virgin Australia 2013-1A Trust '144A' 5% 23/10/2023	244,235	0.01	CNY 5,000,000	Start Plus Investments Ltd 5.55% 24/6/2018	748,868	0.03
USD 62,907	Virgin Australia 2013-1C Trust '144A' 7.125% 23/10/2018	64,244	0.00	USD 300,000	Sun Hung Kai & Co BVI Ltd 6.375% 26/9/2017	307,500	0.01
USD 50,000	Westpac Banking Corp 0.95% 12/1/2016	50,085	0.00	CNY 6,000,000	UA Finance BVI Ltd 6.9% 2/5/2018	945,691	0.03
USD 320,000	Westpac Banking Corp 1.2% 19/5/2017	319,951	0.01	CNY 3,000,000	Unican Ltd 5.8% 30/5/2017	455,202	0.02
USD 250,000	Westpac Banking Corp 2% 14/8/2017	253,032	0.01	USD 2,450,000	Wanda Properties International Co Ltd 7.25% 29/1/2024	2,633,505	0.09
USD 150,000	Westpac Banking Corp 4.875% 19/11/2019	164,849	0.01	USD 500,000	Yingde Gases Investment Ltd 8.125% 22/4/2018	402,500	0.01
		3,138,094	0.11	Canada			
Austria				USD 810,000	1011778 BC ULC / New Red Finance Inc '144A' 6% 1/4/2022	837,378	0.03
EUR 200,000	UNIQA Insurance Group AG FRN 27/7/2046	232,493	0.01	USD 230,000	Bank of Montreal 1.3% 15/7/2016	231,179	0.01
EUR 500,000	Vienna Insurance Group AG Wiener Versicherung Gruppe FRN 9/10/2043	613,214	0.02	USD 100,000	Bank of Montreal 1.3% 14/7/2017	100,073	0.00
		845,707	0.03	USD 130,000	Bank of Montreal 1.4% 11/9/2017	130,124	0.00
Barbados				USD 150,000	Bank of Montreal 1.8% 31/7/2018	149,624	0.01
USD 405,000	Columbus International Inc '144A' 7.375% 30/3/2021	428,794	0.02	USD 150,000	Bank of Montreal 2.375% 25/1/2019	151,613	0.01
Bermuda				USD 350,000	Bank of Nova Scotia/The 0.95% 15/3/2016	350,736	0.01
USD 732,000	Aircastle Ltd 7.625% 15/4/2020	833,565	0.03	USD 210,000	Bank of Nova Scotia/The 1.375% 15/7/2016	211,027	0.01
USD 1,064,000	Digicel Ltd '144A' 6% 15/4/2021	978,752	0.03	USD 160,000	Bank of Nova Scotia/The 1.375% 18/12/2017	159,220	0.01
CNY 5,500,000	IT Ltd 6.25% 15/5/2018	802,191	0.03	USD 130,000	Bank of Nova Scotia/The 2.05% 30/10/2018	130,888	0.00
USD 400,000	Noble Group Ltd FRN 24/6/2019 (Perpetual)	242,000	0.01	USD 60,000	Bank of Nova Scotia/The 2.8% 21/7/2021	60,220	0.00
USD 750,000	Noble Group Ltd 6.75% 29/1/2020	626,250	0.02	USD 128,000	Bombardier Inc '144A' 7.5% 15/3/2025	96,320	0.00

The notes on pages 504 to 515 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 200,000	Canadian Imperial Bank of Commerce/Canada 1.35% 18/7/2016	200,928	0.01	USD 225,000	Toronto-Dominion Bank/The 2.625% 10/9/2018	230,242	0.01
USD 130,000	Canadian National Railway Co 2.85% 15/12/2021	131,271	0.00	USD 200,000	Total Capital Canada Ltd 1.45% 15/1/2018	199,362	0.01
USD 175,000	Canadian National Railway Co 2.95% 21/11/2024	173,446	0.01	USD 1,000,000	TransCanada PipeLines Ltd FRN 15/5/2067	842,500	0.03
USD 75,000	Canadian National Railway Co 6.2% 1/6/2036	96,385	0.00	USD 30,000	TransCanada PipeLines Ltd 1.875% 12/1/2018	30,128	0.00
USD 436,000	Concordia Healthcare Corp '144A' 7% 15/4/2023	451,304	0.02	USD 70,000	TransCanada PipeLines Ltd 2.5% 1/8/2022	65,501	0.00
USD 75,000	Conoco Funding Co 7.25% 15/10/2031	97,850	0.00	USD 130,000	TransCanada PipeLines Ltd 3.8% 1/10/2020	137,582	0.00
USD 175,000	First Quantum Minerals Ltd '144A' 7% 15/2/2021	125,563	0.00	USD 130,000	TransCanada PipeLines Ltd 4.625% 1/3/2034	125,534	0.00
USD 105,000	First Quantum Minerals Ltd '144A' 7.25% 15/5/2022	74,025	0.00	USD 180,000	TransCanada PipeLines Ltd 5% 16/10/2043	173,164	0.01
USD 349,000	Masonite International Corp '144A' 5.625% 15/3/2023	352,490	0.01	EUR 775,000	Valeant Pharmaceuticals International Inc 4.5% 15/5/2023	845,306	0.03
USD 194,000	MEG Energy Corp '144A' 6.375% 30/1/2023	163,930	0.01	USD 2,003,000	Valeant Pharmaceuticals International Inc '144A' 5.375% 15/3/2020	2,038,093	0.07
USD 1,257,000	MEG Energy Corp '144A' 6.5% 15/3/2021	1,039,916	0.04	USD 300,000	Valeant Pharmaceuticals International Inc '144A' 5.5% 1/3/2023	305,157	0.01
USD 657,000	MEG Energy Corp '144A' 7% 31/3/2024	540,382	0.02	USD 1,029,000	Valeant Pharmaceuticals International Inc '144A' 5.625% 1/12/2021	1,049,580	0.04
USD 274,000	MPL 2 Acquisition Canco Inc '144A' 9.875% 15/8/2018	287,015	0.01	USD 1,917,000	Valeant Pharmaceuticals International Inc '144A' 5.875% 15/5/2023	1,963,727	0.07
USD 880,000	Norbord Inc '144A' 5.375% 1/12/2020	880,000	0.03	USD 1,276,000	Valeant Pharmaceuticals International Inc '144A' 6.125% 15/4/2025	1,319,384	0.05
USD 434,000	Novelis Inc 8.375% 15/12/2017	433,457	0.01	USD 107,000	Valeant Pharmaceuticals International Inc '144A' 6.75% 15/8/2018	112,617	0.00
USD 1,246,000	Novelis Inc 8.75% 15/12/2020	1,246,779	0.04				
USD 413,000	Open Text Corp '144A' 5.625% 15/1/2023	417,130	0.01			23,348,986	0.81
USD 196,000	Paramount Resources Ltd '144A' 6.875% 30/6/2023	176,400	0.01	Cayman Islands			
USD 175,000	Petro-Canada 6.8% 15/5/2038	214,998	0.01	CNY 4,500,000	Agile Property Holdings Ltd 6.5% 28/2/2017	659,866	0.02
USD 115,000	Potash Corp of Saskatchewan Inc 3.625% 15/3/2024	114,289	0.00	USD 200,000	Alibaba Group Holding Ltd '144A' 2.5% 28/11/2019	196,708	0.01
USD 100,000	Potash Corp of Saskatchewan Inc 5.625% 1/12/2040	108,645	0.00	USD 200,000	Alibaba Group Holding Ltd '144A' 3.125% 28/11/2021	194,024	0.01
USD 183,000	Precision Drilling Corp 5.25% 15/11/2024	143,655	0.00	USD 200,000	Alibaba Group Holding Ltd '144A' 3.6% 28/11/2024	189,693	0.01
USD 500,000	Rogers Communications Inc 6.8% 15/8/2018	562,666	0.02	USD 300,000	Baidu Inc 2.75% 9/6/2019	297,309	0.01
USD 420,000	Royal Bank of Canada 1.2% 23/1/2017	420,919	0.01	USD 250,000	Baidu Inc 3% 30/6/2020	248,304	0.01
USD 180,000	Royal Bank of Canada 1.4% 13/10/2017	179,168	0.01	GBP 700,000	Brakes Capital 7.125% 15/12/2018	1,117,242	0.04
USD 150,000	Royal Bank of Canada 1.5% 16/1/2018	149,557	0.01	USD 550,000	CAR Inc 6% 11/2/2021	534,036	0.02
USD 180,000	Royal Bank of Canada 2.2% 27/7/2018	181,678	0.01	USD 500,000	CCBL Cayman Corp Ltd 3.25% 28/7/2020	494,210	0.02
USD 161,000	Seven Generations Energy Ltd '144A' 6.75% 1/5/2023	148,120	0.01	USD 200,000	China Aoyuan Property Group Ltd 10.875% 26/5/2018	200,100	0.01
USD 1,105,000	Seven Generations Energy Ltd '144A' 8.25% 15/5/2020	1,099,475	0.04	USD 1,400,000	CIFI Holdings Group Co Ltd 7.75% 5/6/2020	1,267,676	0.04
USD 100,000	Suncor Energy Inc 6.1% 1/6/2018	110,730	0.00	CNY 4,000,000	Fantasia Holdings Group Co Ltd 7.875% 27/5/2016	602,231	0.02
USD 300,000	Toronto-Dominion Bank/The 1.625% 13/3/2018	299,949	0.01	USD 800,000	Fantasia Holdings Group Co Ltd 10.75% 22/1/2020	705,000	0.02
USD 165,000	Toronto-Dominion Bank/The 1.75% 23/7/2018	164,590	0.01	CNY 7,000,000	Far East Consortium International Ltd/HK 5.875% 4/3/2016	1,081,350	0.04
USD 200,000	Toronto-Dominion Bank/The 2.25% 5/11/2019	201,076	0.01				
USD 310,000	Toronto-Dominion Bank/The 2.375% 19/10/2016	314,921	0.01				

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 650,000	Global A&T Electronics Ltd 10% 1/2/2019	553,313	0.02				
USD 1,355,000	Global A&T Electronics Ltd 10% 1/2/2019	1,144,975	0.04	EUR 600,000	Cyprus Aroundtown Property Holdings Plc 3% 9/12/2021	628,819	0.02
CNY 4,000,000	Greenland Hong Kong Holdings Ltd 5.5% 23/1/2018	594,389	0.02	EUR 583,000	Czech Republic CE Energy AS 7% 1/2/2021	687,539	0.02
CNY 4,000,000	Kaisa Group Holdings Ltd 6.875% 22/4/2016	335,618	0.01	EUR 800,000	Denmark Danske Bank A/S FRN 6/4/2022 (Perpetual)	913,888	0.03
CNY 4,500,000	Lai Fung Holdings Ltd 6.875% 25/4/2018	642,223	0.02	EUR 100,000	Finland Nokia OYJ 5% 26/10/2017	263,380	0.01
USD 750,000	Logan Property Holdings Co Ltd 9.75% 8/12/2017	759,375	0.02	USD 85,000	Nokia OYJ 6.625% 15/5/2039	92,225	0.00
USD 500,000	MIE Holdings Corp 6.875% 6/2/2018	320,000	0.01			355,605	0.01
USD 500,000	Nexteer Automotive Group Ltd '144A' 5.875% 15/11/2021	492,500	0.02	EUR 479,000	France 3AB Optique Developpement SAS 5.625% 15/4/2019	521,735	0.02
USD 169,000	Offshore Group Investment Ltd 7.5% 1/11/2019	79,852	0.00	USD 3,475,000	AXA SA '144A' FRN 14/12/2036 (Perpetual)	3,705,219	0.13
GBP 128,382	Punch Taverns Finance B Ltd 5.267% 30/3/2024	189,160	0.01	EUR 800,000	BNP Paribas Cardif SA FRN 25/11/2025 (Perpetual)	882,237	0.03
GBP 800,000	Punch Taverns Finance B Ltd 5.943% 30/9/2022	1,191,883	0.04	USD 4,510,000	BNP Paribas SA '144A' FRN 19/8/2025 (Perpetual)	4,623,878	0.16
USD 200,000	Sable International Finance Ltd '144A' 6.875% 1/8/2022	203,000	0.01	USD 250,000	BNP Paribas SA 1.25% 12/12/2016	249,760	0.01
CNY 1,900,000	Shui On Development Holding Ltd 6.875% 26/2/2017	283,080	0.01	USD 150,000	BNP Paribas SA 2.375% 14/9/2017	152,069	0.01
USD 500,000	Shui On Development Holding Ltd 8.7% 24/11/2017	508,750	0.02	USD 270,000	BNP Paribas SA 2.4% 12/12/2018	272,301	0.01
USD 600,000	Shui On Development Holding Ltd 9.625% 10/6/2019	615,000	0.02	USD 325,000	BNP Paribas SA 3.25% 3/3/2023	325,859	0.01
USD 200,000	Sun Hung Kai Properties Capital Market Ltd 4.5% 14/2/2022	213,525	0.01	USD 200,000	BPCE SA 1.613% 25/7/2017	200,837	0.01
CNY 2,000,000	Tingyi Cayman Islands Holding Corp 4.375% 6/8/2018	305,140	0.01	USD 250,000	BPCE SA 1.625% 10/2/2017	251,342	0.01
USD 272,000	Transocean Inc 3% 15/10/2017	248,880	0.01	USD 2,075,000	Credit Agricole SA '144A' FRN 23/9/2019 (Perpetual)	2,041,032	0.07
USD 47,000	Transocean Inc 4.3% 15/10/2022	32,113	0.00	EUR 330,000	Credit Agricole SA FRN 23/6/2021 (Perpetual)	379,734	0.01
USD 361,000	Transocean Inc 6% 15/3/2018	342,838	0.01	USD 1,975,000	Credit Agricole SA '144A' FRN 23/1/2024 (Perpetual)	2,017,297	0.07
USD 138,000	Transocean Inc 6.5% 15/11/2020*	113,160	0.00	EUR 383,000	Crown European Holdings SA 4% 15/7/2022	443,578	0.02
CNY 4,500,000	Universal Number One Co Ltd 5.7% 30/1/2017	693,389	0.02	EUR 150,000	Horizon Holdings I SASU 7.25% 1/8/2023	173,148	0.01
EUR 750,000	UPCB Finance IV Ltd 4% 15/1/2027	783,817	0.03	EUR 300,000	Kerneos Corporate SAS 5.75% 1/3/2021	339,274	0.01
USD 3,485,000	XLIT Ltd FRN 15/4/2017 (Perpetual)	2,753,150	0.09	EUR 567,000	Novafives SAS 4.5% 30/6/2021	593,339	0.02
USD 1,500,000	Yuzhou Properties Co Ltd 8.75% 4/10/2018	1,483,575	0.05	USD 1,720,000	Numericable-SFR SAS '144A' 4.875% 15/5/2019	1,736,340	0.06
		22,670,454	0.78	EUR 661,000	Numericable-SFR SAS 5.375% 15/5/2022	769,317	0.03
	Chile			USD 200,000	Numericable-SFR SAS '144A' 6% 15/5/2022*	201,500	0.01
USD 560,000	AES Gener SA '144A' 5% 14/7/2025	568,764	0.02	EUR 300,000	Orange SA FRN 1/10/2021 (Perpetual)	348,342	0.01
	China			EUR 752,000	Orange SA FRN 1/10/2026 (Perpetual)	884,041	0.03
USD 1,000,000	Bank of China Ltd 5% 13/11/2024	1,023,356	0.03	USD 100,000	Sanofi 2.625% 29/3/2016	101,233	0.00
USD 200,000	Industrial & Commercial Bank of China Ltd FRN 10/12/2019 (Perpetual)	208,000	0.01	EUR 770,000	SGD Group SAS 5.625% 15/5/2019	882,774	0.03
		1,231,356	0.04	USD 580,000	Societe Generale SA FRN 29/11/2018 (Perpetual)	619,150	0.02
	Colombia			USD 2,075,000	Societe Generale SA '144A' FRN 18/12/2023 (Perpetual)	2,087,969	0.07
USD 565,000	Ecopetrol SA 5.375% 26/6/2026	525,987	0.02	USD 2,000,000	Societe Generale SA '144A' 4.25% 14/4/2025	1,910,656	0.07
	Croatia			EUR 290,000	THOM Europe SAS 7.375% 15/7/2019	345,749	0.01
USD 5,024,000	Croatia Government International Bond 6.625% 14/7/2020	5,496,407	0.19				

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 140,000	Total Capital International SA 1.55% 28/6/2017	140,938	0.00				
USD 200,000	Total Capital SA 2.125% 10/8/2018	202,374	0.01	USD 250,000	Hong Kong Zoomlion HK SPV Co Ltd 6.125% 20/12/2022	208,750	0.01
USD 110,000	Total Capital SA 4.45% 24/6/2020	121,196	0.00				
EUR 336,000	WFS Global Holding SAS 9.5% 15/7/2022	390,784	0.01	USD 4,871,000	Hungary Hungary Government International Bond 6.25% 29/1/2020	5,504,230	0.19
		27,915,002	0.97				
	Germany			USD 200,000	India Bank of India/London 6.25% 16/2/2021	224,467	0.01
EUR 100,000	Allianz SE FRN 18/9/2024 (Perpetual)	110,826	0.00	USD 700,000	ICICI Bank Ltd FRN 30/4/2022	716,107	0.02
EUR 1,200,000	Commerzbank AG 7.75% 16/3/2021	1,635,457	0.06	USD 300,000	JSW Steel Ltd 4.75% 12/11/2019	261,900	0.01
USD 6,475,000	Commerzbank AG '144A' 8.125% 19/9/2023	7,608,125	0.26	USD 550,000	Lodha Developers International Ltd 12% 13/3/2020	536,250	0.02
USD 2,600,000	Deutsche Bank AG FRN 30/4/2025 (Perpetual)*	2,561,000	0.09	USD 230,000	NTPC Ltd 5.625% 14/7/2021	255,302	0.01
USD 6,100,000	Deutsche Bank AG FRN 24/5/2028	5,826,406	0.20			1,994,026	0.07
EUR 600,000	Deutsche Bank AG 2.75% 17/2/2025	641,529	0.02	USD 2,975,000	Indonesia Indonesia Government International Bond 5.875% 13/3/2020	3,293,414	0.11
USD 250,000	Deutsche Bank AG/London 1.35% 30/5/2017	248,524	0.01	USD 500,000	Pertamina Persero PT 6.45% 30/5/2044	465,000	0.02
USD 250,000	Deutsche Bank AG/London 1.875% 13/2/2018	248,996	0.01	USD 2,526,000	Perusahaan Listrik Negara PT 5.5% 22/11/2021	2,590,413	0.09
USD 300,000	Deutsche Bank AG/London 2.5% 13/2/2019	301,960	0.01	USD 450,000	Perusahaan Penerbit SBSN Indonesia III 4.35% 10/9/2024	433,688	0.02
USD 50,000	Deutsche Bank AG/London 3.7% 30/5/2024	49,810	0.00			6,782,515	0.24
USD 170,000	Deutsche Bank AG/London 6% 1/9/2017	183,814	0.01				
EUR 1,177,000	HSN Nordbank AG FRN 14/2/2017	912,147	0.03	USD 1,220,000	Ireland AerCap Ireland Capital Ltd / AerCap Global Aviation Trust 5% 1/10/2021	1,262,700	0.05
EUR 600,000	Pfleiderer GmbH 7.875% 1/8/2019	685,348	0.02	EUR 589,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc 4.25% 15/1/2022	667,779	0.02
EUR 231,000	ProGroup AG 5.125% 1/5/2022	268,737	0.01	USD 380,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc '144A' 6% 30/6/2021	378,974	0.01
EUR 274,000	Trionista Holdco GmbH 5% 30/4/2020	317,746	0.01	EUR 810,000	Bank of Ireland FRN 18/6/2020 (Perpetual)	932,498	0.03
EUR 343,000	Trionista TopCo GmbH 6.875% 30/4/2021	407,393	0.02	EUR 1,438,000	Bank of Ireland FRN 11/6/2024	1,656,724	0.06
EUR 105,000	TUI AG 4.5% 1/10/2019	124,455	0.01	USD 1,038,000	Endo Ltd / Endo Finance LLC / Endo Finco Inc '144A' 6% 15/7/2023	1,083,413	0.04
EUR 299,000	Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH 3.5% 15/1/2027	322,390	0.01	USD 265,000	Grifols Worldwide Operations Ltd 5.25% 1/4/2022	270,300	0.01
EUR 503,000	Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH 4% 15/1/2025	566,184	0.02			6,252,388	0.22
USD 370,000	Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH '144A' 5.5% 15/1/2023	382,487	0.01				
EUR 90,000	Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH 5.625% 15/4/2023	108,791	0.00				
EUR 698,400	Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH 5.75% 15/1/2023	844,026	0.03	EUR 249,087	Italy Asset Backed European Securitisation Transaction Ten Srl 0.552% 10/12/2028	280,386	0.01
		24,356,151	0.84	EUR 515,000	Astaldi SpA 7.125% 1/12/2020*	610,238	0.02
	Guernsey			EUR 900,000	Banca Monte dei Paschi di Siena SpA 3.625% 1/4/2019	1,029,776	0.04
USD 3,472,446	Doric Nimrod Air Alpha 2013-1 Class A Pass Through Trust '144A' 5.25% 30/5/2023	3,646,068	0.12	EUR 250,000	Banco Popolare SC 2.75% 27/7/2020	280,457	0.01
USD 1,100,000	Pershing Square Holdings Ltd '144A' 5.5% 15/7/2022	1,084,259	0.04	EUR 270,000	Banco Popolare SC 3.5% 14/3/2019	312,677	0.01
		4,730,327	0.16				

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 400,000	Intesa Sanpaolo SpA 2.375% 13/1/2017	401,081	0.01	USD 266,000	Altice Financing SA '144A' 6.625% 15/2/2023	266,000	0.01
EUR 425,000	Intesa Sanpaolo SpA 2.855% 23/4/2025	452,495	0.02	USD 1,130,000	Altice Financing SA '144A' 7.875% 15/12/2019*	1,180,850	0.04
EUR 800,000	Intesa Sanpaolo SpA 3.928% 15/9/2026	912,234	0.03	EUR 376,000	Altice Luxembourg SA 6.25% 15/2/2025	398,551	0.01
EUR 100,000	Officine Maccaferri SpA 5.75% 1/6/2021	110,671	0.00	EUR 949,000	Altice Luxembourg SA 7.25% 15/5/2022	1,073,078	0.04
EUR 100,000	Rhino Bondco S.P.A. 7.25% 15/11/2020	120,550	0.00	USD 1,025,000	Altice Luxembourg SA '144A' 7.75% 15/5/2022	1,007,063	0.04
EUR 294,000	Snai SpA 7.625% 15/6/2018	338,528	0.01	USD 325,000	Altice US Finance SA '144A' 7.75% 15/7/2025	314,438	0.01
EUR 675,000	Telecom Italia SpA 3.25% 16/1/2023	761,089	0.03	USD 499,000	ArcelorMittal 6.125% 1/6/2018	520,207	0.02
GBP 250,000	Telecom Italia SpA 5.875% 19/5/2023	412,308	0.01	USD 240,000	ArcelorMittal 6.25% 1/3/2021*	238,800	0.01
GBP 100,000	Telecom Italia SpA 6.375% 24/6/2019	168,542	0.01	USD 350,000	Beverage Packaging Holdings Luxembourg II SA / Beverage Packaging Holdings II Is '144A' 6% 15/6/2017	348,687	0.01
EUR 100,000	Twin Set-Simona Barbieri SpA FRN 15/7/2019	105,312	0.00	EUR 214,220	Bilbao Luxembourg SA 10.688% 1/12/2018	254,437	0.01
EUR 300,000	UniCredit SpA FRN 10/9/2021 (Perpetual)	328,671	0.01	USD 37,000	Capsugel SA '144A' 7% 15/5/2019	37,508	0.00
EUR 900,000	UniCredit SpA FRN 28/10/2025	1,099,509	0.04	EUR 200,000	Cirsa Funding Luxembourg SA 5.875% 15/5/2023	200,636	0.01
EUR 110,000	UniCredit SpA 6.95% 31/10/2022	145,193	0.01	EUR 328,000	CNH Industrial Finance Europe SA 2.75% 18/3/2019	366,761	0.01
		7,869,717	0.27	USD 752,000	ContourGlobal Power Holdings SA '144A' 7.125% 1/6/2019	772,680	0.03
	Japan			USD 115,000	Covidien International Finance SA 3.2% 15/6/2022	116,287	0.00
USD 1,150,000	Fukoku Mutual Life Insurance Co FRN 28/7/2025 (Perpetual)	1,150,000	0.04	USD 75,000	Covidien International Finance SA 6.55% 15/10/2037	94,074	0.00
USD 1,000,000	ORIX Corp 2.95% 23/7/2020	1,007,660	0.03	EUR 100,000	Findus Bondco SA 9.125% 1/7/2018	118,179	0.00
USD 671,000	SoftBank Group Corp '144A' 4.5% 15/4/2020	673,516	0.02	GBP 200,000	Findus Bondco SA 9.5% 1/7/2018	324,617	0.01
USD 1,390,000	SoftBank Group Corp 5.375% 30/7/2022	1,401,648	0.05	EUR 214,286	gategroup Finance Luxembourg SA 6.75% 1/3/2019	251,397	0.01
USD 250,000	Sumitomo Mitsui Banking Corp 2.25% 11/7/2019	249,558	0.01	USD 495,000	Gazprom OAO Via Gaz Capital SA '144A' 9.25% 23/4/2019	548,856	0.02
USD 250,000	Sumitomo Mitsui Banking Corp 2.45% 16/1/2020	250,796	0.01	EUR 660,000	INEOS Group Holdings SA 5.75% 15/2/2019	747,304	0.03
USD 250,000	Sumitomo Mitsui Banking Corp 2.5% 19/7/2018	254,134	0.01	USD 250,000	INEOS Group Holdings SA '144A' 5.875% 15/2/2019	248,437	0.01
		4,987,312	0.17	EUR 100,000	INEOS Group Holdings SA 6.5% 15/8/2018	114,289	0.00
	Jersey			USD 1,215,000	Intelsat Jackson Holdings SA 7.25% 15/10/2020	1,173,994	0.04
GBP 425,000	AA Bond Co Ltd 5.5% 31/7/2022	651,185	0.02	EUR 1,076,000	Intralot Capital Luxembourg SA 6% 15/5/2021	1,066,731	0.04
GBP 100,000	CPUK Finance Ltd 7% 28/8/2020	155,163	0.01	EUR 600,000	Intralot Finance Luxembourg SA 9.75% 15/8/2018	694,446	0.02
GBP 200,000	Enterprise Funding Ltd 3.5% 10/9/2020	285,267	0.01	EUR 125,000	JH-Holding Finance SA 8.25% 1/12/2022	146,132	0.01
		1,091,615	0.04	EUR 225,000	LSF9 Balta Issuer SA 7.75% 15/9/2022	253,587	0.01
	Luxembourg			EUR 1,148,000	Magnolia BC SA 9% 1/8/2020	1,390,113	0.05
USD 670,000	Accudyne Industries Borrower / Accudyne Industries LLC '144A' 7.75% 15/12/2020	587,925	0.02	USD 422,000	Mallinckrodt International Finance SA / Mallinckrodt CB LLC '144A' 4.875% 15/4/2020	427,803	0.02
USD 670,000	Actavis Funding SCS 2.35% 12/3/2018	670,224	0.02	EUR 775,000	Matterhorn Telecom SA 3.875% 1/5/2022	802,898	0.03
USD 450,000	Actavis Funding SCS 2.45% 15/6/2019	447,130	0.02	EUR 600,000	Monitchem HoldCo 3 SA 5.25% 15/6/2021	667,153	0.02
USD 235,000	Aguila 3 SA '144A' 7.875% 31/1/2018	239,994	0.01	USD 106,000	Pacific Drilling SA '144A' 5.375% 1/6/2020	76,280	0.00
EUR 100,000	Aldesa Financial Services SA 7.25% 1/4/2021	99,879	0.00				
EUR 910,000	Altice Financing SA 5.25% 15/2/2023	1,037,401	0.04				
USD 630,000	Altice Financing SA '144A' 6.5% 15/1/2022	639,450	0.02				

The notes on pages 504 to 515 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
EUR 400,000	Play Finance 2 SA 5.25% 1/2/2019	461,055	0.02	EUR 356,000	Constellium NV 4.625% 15/5/2021	343,129	0.01
USD 115,000	Telecom Italia Capital SA 6% 30/9/2034	112,987	0.00	USD 310,000	Constellium NV '144A' 5.75% 15/5/2024	241,800	0.01
USD 115,000	Telecom Italia Capital SA 6.375% 15/11/2033	117,568	0.00	USD 1,370,000	Constellium NV '144A' 8% 15/1/2023	1,219,300	0.04
EUR 262,000	Telecom Italia Finance SA 7.75% 24/1/2033	392,845	0.01	EUR 800,000	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA/Netherlands FRN 29/6/2020 (Perpetual)	921,256	0.03
EUR 137,000	Telenet Finance V Luxembourg SCA 6.25% 15/8/2022	166,869	0.01	USD 260,000	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA/Netherlands 3.375% 19/1/2017	266,863	0.01
EUR 600,000	Telenet Finance V Luxembourg SCA 6.75% 15/8/2024	739,590	0.03	USD 400,000	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA/Netherlands 3.875% 8/2/2022	419,853	0.01
EUR 601,000	Telenet Finance VI Luxembourg SCA 4.875% 15/7/2027	646,327	0.02	USD 400,000	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA/Netherlands 4.375% 4/8/2025	401,059	0.01
EUR 500,000	Trinseo Materials Operating SCA / Trinseo Materials Finance Inc 6.375% 1/5/2022	565,693	0.02	USD 110,000	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA/Netherlands 4.5% 11/1/2021	120,248	0.00
USD 100,000	Tyco Electronics Group SA 2.35% 1/8/2019	100,190	0.00	USD 300,000	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA/Netherlands 4.625% 1/12/2023	309,636	0.01
USD 100,000	Tyco Electronics Group SA 3.5% 3/2/2022	102,457	0.00	USD 205,000	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA/Netherlands 5.25% 24/5/2041	225,610	0.01
EUR 1,219,000	Wind Acquisition Finance SA 4% 15/7/2020	1,391,373	0.05	USD 1,795,000	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA/Netherlands 5.25% 4/8/2045	1,843,328	0.06
		24,761,230	0.86	USD 375,000	Fiat Chrysler Automobiles NV 5.25% 15/4/2023	375,000	0.01
				EUR 700,000	Gas Natural Fenosa Finance BV FRN 18/11/2022 (Perpetual)	785,704	0.03
				EUR 1,100,000	Gas Natural Fenosa Finance BV (Restricted) FRN 24/4/2024 (Perpetual)	1,128,366	0.04
				EUR 250,000	Generali Finance BV FRN 8/2/2017 (Perpetual)	290,064	0.01
				USD 1,000,000	Greenko Dutch BV 8% 1/8/2019	1,006,000	0.03
				EUR 500,000	Hema Bondco I BV 6.25% 15/6/2019	359,409	0.01
				USD 400,000	ICTSI Treasury BV 4.625% 16/1/2023	406,312	0.01
				USD 2,390,000	ING Groep NV FRN 16/4/2025 (Perpetual)	2,318,300	0.08
				USD 200,000	Jababeka International BV 7.5% 24/9/2019	192,003	0.01
				USD 1,360,000	NXP BV / NXP Funding LLC '144A' 4.125% 15/6/2020	1,365,100	0.05
				EUR 100,000	Petrobras Global Finance BV 3.25% 1/4/2019	100,663	0.00
				EUR 320,000	Petrobras Global Finance BV 3.75% 14/1/2021	310,889	0.01
				EUR 255,000	Petrobras Global Finance BV 4.25% 2/10/2023	240,408	0.01
				USD 1,650,000	Petrobras Global Finance BV 5.875% 1/3/2018	1,618,865	0.06
				GBP 570,000	Petrobras Global Finance BV 6.25% 14/12/2026	716,897	0.02
				EUR 931,000	PortAventura Entertainment Barcelona BV 7.25% 1/12/2020	1,082,254	0.04
Malaysia							
USD 1,000,000	1MDB Global Investments Ltd 4.4% 9/3/2023	798,265	0.03				
Mexico							
USD 300,000	America Movil SAB de CV 5% 30/3/2020	331,227	0.01				
USD 140,000	America Movil SAB de CV 5.625% 15/11/2017	152,039	0.00				
USD 145,000	America Movil SAB de CV 6.125% 15/11/2037	164,817	0.01				
EUR 147,000	Cemex SAB de CV 4.375% 5/3/2023	157,674	0.01				
USD 400,000	Cemex SAB de CV '144A' 6.5% 10/12/2019	408,000	0.01				
USD 5,152,000	Mexico Government International Bond 3.625% 15/3/2022	5,164,542	0.18				
USD 3,304,000	Petroleos Mexicanos 5.5% 21/1/2021	3,549,983	0.12				
		9,928,282	0.34				
Mongolia							
USD 650,000	Development Bank of Mongolia LLC 5.75% 21/3/2017	615,063	0.02				
CNY 2,000,000	Mongolia Government International Bond 7.5% 30/6/2018	290,921	0.01				
USD 1,000,000	Trade & Development Bank of Mongolia LLC 9.375% 19/5/2020	984,088	0.04				
		1,890,072	0.07				
Netherlands							
USD 500,000	ABN AMRO Bank NV '144A' 1.8% 4/6/2018	499,620	0.02				
EUR 900,000	Achmea BV FRN 4/4/2043	1,134,834	0.04				
USD 650,000	AE-Rotor Holding BV 4.969% 28/3/2018	670,475	0.02				

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
EUR 400,000	Samvardhana Motherson Automotive Systems Group BV 4.125% 15/7/2021	447,015	0.02	USD 8,150,000	Puerto Rico Popular Inc 7% 1/7/2019	7,915,687	0.27
EUR 250,000	Schaeffler Finance BV 3.25% 15/5/2025	266,543	0.01	USD 3,724,000	Romania Romanian Government International Bond 6.75% 7/2/2022	4,380,355	0.15
USD 306,000	Schaeffler Finance BV '144A' 4.75% 15/5/2021	304,088	0.01	USD 1,200,000	Singapore Berau Capital Resources Pte Ltd (Defaulted) 12.5% 8/7/2015	648,000	0.02
USD 200,000	Schaeffler Finance BV '144A' 4.75% 15/5/2023	194,500	0.01	CNY 2,000,000	ITNL International Pte Ltd 8% 17/7/2017	312,486	0.01
EUR 190,000	Schaeffler Holding Finance BV 5.75% 15/11/2021	230,185	0.01	USD 800,000	Oversea-Chinese Banking Corp Ltd FRN 15/10/2024	817,033	0.03
USD 740,000	Schaeffler Holding Finance BV '144A' 6.75% 15/11/2022	795,500	0.03	USD 1,200,000	Pacific Emerald Pte Ltd 9.75% 25/7/2018	1,161,000	0.04
EUR 200,000	Schaeffler Holding Finance BV 6.875% 15/8/2018	233,897	0.01	USD 550,000	Pakuwon Prima Pte Ltd 7.125% 2/7/2019	536,525	0.02
USD 1,310,000	Schaeffler Holding Finance BV '144A' 6.875% 15/8/2018	1,355,195	0.05	USD 800,000	Pratama Agung Pte Ltd 6.25% 24/2/2020	760,000	0.03
EUR 190,000	Selecta Group BV 6.5% 15/6/2020	200,920	0.01			4,235,044	0.15
USD 332,000	Sensata Technologies BV '144A' 5% 1/10/2025	324,115	0.01	USD 6,197,000	Slovenia Slovenia Government International Bond 4.75% 10/5/2018	6,622,362	0.23
USD 200,000	Shell International Finance BV 1.9% 10/8/2018	201,674	0.01	USD 2,442,000	South Africa South Africa Government International Bond 5.875% 30/5/2022	2,642,702	0.09
USD 200,000	Shell International Finance BV 2.125% 11/5/2020	198,531	0.01				
USD 185,000	Shell International Finance BV 3.25% 11/5/2025	181,947	0.01	EUR 882,000	Spain Abengoa Finance SAU 6% 31/3/2021	624,092	0.02
USD 50,000	Shell International Finance BV 4.125% 11/5/2035	48,727	0.00	USD 426,000	Abengoa Greenfield SA '144A' 6.5% 1/10/2019	251,340	0.01
USD 240,000	Shell International Finance BV 4.3% 22/9/2019	259,641	0.01	USD 200,000	Banco Bilbao Vizcaya Argentaria SA FRN 9/5/2018 (Perpetual)	215,698	0.01
USD 200,000	Shell International Finance BV 4.375% 11/5/2045	199,874	0.01	EUR 600,000	Banco Bilbao Vizcaya Argentaria SA FRN 19/2/2019 (Perpetual)	685,685	0.02
USD 365,000	Shell International Finance BV 6.375% 15/12/2038	468,799	0.02	EUR 1,000,000	Banco Bilbao Vizcaya Argentaria SA FRN 18/2/2020 (Perpetual)	1,129,589	0.04
EUR 400,000	Telefonica Europe BV FRN 18/9/2018 (Perpetual)	489,190	0.02	EUR 600,000	Banco Popular Espanol SA FRN 10/4/2020 (Perpetual)	671,722	0.02
EUR 600,000	Telefonica Europe BV FRN 4/12/2019 (Perpetual)	687,279	0.02	EUR 1,500,000	Banco Santander SA FRN 12/3/2019 (Perpetual)	1,676,307	0.06
EUR 300,000	TMF Group Holding BV 9.875% 1/12/2019	364,203	0.01	EUR 1,700,000	Bankia SA FRN 22/5/2024	1,887,976	0.06
EUR 1,100,000	United Group BV 7.875% 15/11/2020	1,304,964	0.04	EUR 700,000	Ibercaja Banco SA FRN 28/7/2025	770,248	0.03
EUR 787,000	Ziggo Bond Finance BV 4.625% 15/1/2025	844,004	0.03	EUR 443,000	Obrascon Huarte Lain SA 5.5% 15/3/2023	419,451	0.01
USD 1,030,000	Ziggo Bond Finance BV '144A' 5.875% 15/1/2025	997,813	0.03	EUR 700,000	Santander Issuances SAU 2.5% 18/3/2025	741,339	0.03
		31,511,849	1.09			9,073,447	0.31
EUR 583,000	Norway Silk Bidco AS 7.5% 1/2/2022	676,080	0.02	USD 600,000	Sri Lanka Sri Lanka Government International Bond 6.25% 4/10/2020	609,702	0.02
USD 851,000	Panama Panama Government International Bond 5.2% 30/1/2020	933,441	0.03	USD 2,250,000	SriLankan Airlines Ltd 5.3% 27/6/2019	2,191,050	0.08
USD 100,000	Philippines Rizal Commercial Banking Corp 4.25% 22/1/2020	104,560	0.00			2,800,752	0.10
EUR 200,000	Portugal Novo Banco SA 2.625% 8/5/2017	218,381	0.01				
EUR 1,600,000	Novo Banco SA 4% 21/1/2019	1,800,218	0.06				
EUR 200,000	Novo Banco SA 4.75% 15/1/2018	228,572	0.01				
		2,247,171	0.08				

The notes on pages 504 to 515 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
Sweden				United Kingdom			
USD 610,000	Nordea Bank AB '144A' FRN 23/9/2019 (Perpetual)	605,425	0.02	USD 345,000	Abbey National Treasury Services Plc/London 2% 24/8/2018	345,305	0.01
EUR 242,000	Ovako AB 6.5% 1/6/2019	263,649	0.01	GBP 337,205	Annington Finance No 5 Plc 13% 15/1/2023	608,814	0.02
USD 500,000	Skandinaviska Enskilda Banken AB FRN 13/5/2020 (Perpetual)	502,415	0.02	USD 250,000	AstraZeneca Plc 1.95% 18/9/2019	248,842	0.01
USD 250,000	Svenska Handelsbanken AB 2.5% 25/1/2019	255,011	0.01	USD 75,000	AstraZeneca Plc 4% 18/9/2042	73,290	0.00
USD 250,000	Svenska Handelsbanken AB 3.125% 12/7/2016	254,976	0.01	USD 125,000	AstraZeneca Plc 6.45% 15/9/2037	159,955	0.01
USD 500,000	Swedbank AB '144A' 1.6% 2/3/2018	499,232	0.02	GBP 300,000	Bakkavor Finance 2 Plc 8.75% 15/6/2020	504,698	0.02
USD 200,000	Swedbank AB '144A' 2.2% 4/3/2020	198,921	0.00	USD 200,000	Barclays Bank Plc 2.5% 20/2/2019	201,965	0.01
		2,579,629	0.09	USD 200,000	Barclays Bank Plc 3.75% 15/5/2024	201,317	0.01
Switzerland				USD 300,000	Barclays Bank Plc 5.125% 8/1/2020	333,767	0.01
USD 1,825,000	Credit Suisse AG '144A' 6.5% 8/8/2023	2,005,219	0.07	USD 1,800,000	Barclays Plc FRN 15/12/2018 (Perpetual)	1,911,256	0.07
USD 3,950,000	Credit Suisse Group AG '144A' FRN 11/12/2023 (Perpetual)	4,190,662	0.14	EUR 400,000	Barclays Plc FRN 15/12/2020 (Perpetual)	486,800	0.02
USD 1,895,000	Credit Suisse Group AG '144A' FRN 18/12/2024 (Perpetual)	1,826,354	0.06	GBP 400,000	Barclays Plc FRN 15/9/2022 (Perpetual)	617,500	0.02
USD 650,000	Credit Suisse/New York NY 1.375% 26/5/2017	649,197	0.02	USD 650,000	Barclays Plc 2% 16/3/2018	647,431	0.02
USD 395,000	Credit Suisse/New York NY 1.7% 27/4/2018	392,708	0.01	USD 4,625,000	Barclays Plc 4.375% 11/9/2024	4,472,162	0.15
USD 250,000	Credit Suisse/New York NY 1.75% 29/1/2018	249,696	0.01	GBP 100,000	BIBBY Offshore Services Plc 7.5% 15/6/2021	129,747	0.00
USD 250,000	Credit Suisse/New York NY 2.3% 28/5/2019	250,433	0.01	GBP 300,000	Boparan Finance Plc 5.5% 15/7/2021	424,130	0.01
USD 250,000	Credit Suisse/New York NY 3% 29/10/2021	249,328	0.01	USD 350,000	BP Capital Markets Plc 1.846% 5/5/2017	352,380	0.01
USD 500,000	Credit Suisse/New York NY 3.625% 9/9/2024	499,171	0.02	USD 150,000	BP Capital Markets Plc 2.237% 10/5/2019	150,404	0.00
USD 150,000	Credit Suisse/New York NY 5.3% 13/8/2019	166,392	0.01	USD 200,000	BP Capital Markets Plc 2.241% 26/9/2018	201,496	0.01
EUR 900,000	UBS AG FRN 12/2/2026	1,087,824	0.04	USD 130,000	BP Capital Markets Plc 3.062% 17/3/2022	129,701	0.00
USD 470,000	UBS AG/Stamford CT 1.375% 1/6/2017	467,991	0.02	USD 130,000	BP Capital Markets Plc 3.994% 26/9/2023	133,209	0.00
USD 300,000	UBS AG/Stamford CT 1.375% 14/8/2017	299,168	0.01	USD 130,000	BP Capital Markets Plc 4.5% 1/10/2020	141,841	0.00
USD 360,000	UBS AG/Stamford CT 1.8% 26/3/2018	359,189	0.01	USD 150,000	BP Capital Markets Plc 4.742% 11/3/2021	164,305	0.01
USD 500,000	UBS AG/Stamford CT 2.35% 26/3/2020	498,873	0.02	GBP 408,000	Care UK Health & Social Care Plc FRN 15/7/2019	606,918	0.02
USD 350,000	UBS AG/Stamford CT 5.75% 25/4/2018	383,800	0.01	USD 100,000	CEVA Group Plc '144A' 4% 1/5/2018	86,250	0.00
USD 100,000	UBS AG/Stamford CT 5.875% 20/12/2017	109,159	0.00	GBP 175,000	Cognita Financing Plc 7.75% 15/8/2021	274,360	0.01
USD 500,000	UBS Group AG FRN 19/2/2020 (Perpetual)	518,682	0.02	GBP 296,000	Debenhams Plc 5.25% 15/7/2021	451,284	0.02
EUR 1,075,000	UBS Group AG FRN 19/2/2022 (Perpetual)	1,250,337	0.04	USD 170,000	Diageo Capital Plc 1.5% 11/5/2017	170,493	0.01
USD 275,000	UBS Group AG FRN 19/2/2025 (Perpetual)	284,866	0.01	USD 205,000	Diageo Capital Plc 2.625% 29/4/2023	195,826	0.01
		15,739,049	0.54	USD 50,000	Diageo Capital Plc 3.875% 29/4/2043	45,562	0.00
United Arab Emirates				EUR 239,000	EC Finance Plc 5.125% 15/7/2021	274,809	0.01
USD 800,000	National Bank of Abu Dhabi PJSC FRN 17/6/2020 (Perpetual)	814,400	0.03	EUR 667,000	Eco-Bat Finance Plc 7.75% 15/2/2017	742,510	0.03
				EUR 425,000	Ephios Bondco Plc 6.25% 1/7/2022	486,119	0.02
				EUR 225,000	Ephios Holdco II Plc 8.25% 1/7/2023	255,885	0.01
				GBP 90,000	Gala Group Finance Plc 8.875% 1/9/2018	145,568	0.00

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 260,000	GlaxoSmithKline Capital Plc 1.5% 8/5/2017	261,410	0.01	GBP 800,000	Santander UK Group Holdings Plc FRN 24/6/2022 (Perpetual)	1,259,047	0.04
USD 116,346	Granite Master Issuer Plc '2007-1 2A1' FRN 20/12/2054	115,741	0.00	USD 790,000	Sky Plc '144A' 6.1% 15/2/2018	861,995	0.03
EUR 800,000	HSBC Holdings Plc FRN 16/9/2022 (Perpetual)	903,321	0.03	GBP 150,000	Stonegate Pub Co Financing Plc 5.75% 15/4/2019	232,165	0.01
USD 200,000	HSBC Holdings Plc 4.25% 14/3/2024	200,968	0.01	GBP 187,000	Travis Perkins Plc 4.375% 15/9/2021	293,340	0.01
USD 150,000	HSBC Holdings Plc 5.1% 5/4/2021	165,464	0.01	GBP 813,223	Unique Pub Finance Co Plc/The 5.659% 30/6/2027	1,271,067	0.04
USD 200,000	HSBC Holdings Plc 5.25% 14/3/2044	206,373	0.01	GBP 80,760	Unique Pub Finance Co Plc/The 6.542% 30/3/2021	130,062	0.00
USD 270,000	HSBC Holdings Plc 6.1% 14/1/2042	336,035	0.01	USD 750,000	Vedanta Resources Plc 6% 31/1/2019	661,875	0.02
USD 200,000	HSBC Holdings Plc 6.5% 2/5/2036	234,671	0.01	USD 470,000	Vedanta Resources Plc 8.25% 7/6/2021	413,306	0.01
USD 150,000	HSBC Holdings Plc 6.5% 15/9/2037	178,409	0.01	USD 440,000	Virgin Media Finance Plc '144A' 5.75% 15/1/2025	440,000	0.01
USD 100,000	HSBC Holdings Plc 6.8% 1/6/2038	122,931	0.00	GBP 100,000	Virgin Media Finance Plc 7% 15/4/2023	163,614	0.01
GBP 100,000	IDH Finance Plc FRN 1/12/2018	153,990	0.01	GBP 1,162,000	Virgin Media Secured Finance Plc 6.25% 28/3/2029	1,851,777	0.06
GBP 355,000	IDH Finance Plc 6% 1/12/2018	556,231	0.02	GBP 248,000	Vougeot Bidco Plc 7.875% 15/7/2020	408,609	0.01
USD 250,000	Inmarsat Finance Plc '144A' 4.875% 15/5/2022	242,500	0.01	GBP 221,000	Voyage Care Bondco Plc 6.5% 1/8/2018	352,015	0.01
EUR 100,000	International Game Technology Plc 4.125% 15/2/2020	112,242	0.00	GBP 100,000	Voyage Care Bondco Plc 11% 1/2/2019	163,245	0.01
EUR 710,000	International Game Technology Plc 4.75% 15/2/2023	761,674	0.03			56,213,146	1.95
USD 200,000	International Game Technology Plc '144A' 6.25% 15/2/2022	195,000	0.01				
USD 90,000	Invesco Finance Plc 3.125% 30/11/2022	90,594	0.00		United States		
USD 160,000	Invesco Finance Plc 4% 30/1/2024	166,563	0.01	USD 125,000	3M Co 3.875% 15/6/2044	121,709	0.00
GBP 300,000	Jaguar Land Rover Automotive Plc 5% 15/2/2022	463,423	0.02	USD 95,000	ABB Finance USA Inc 4.375% 8/5/2042	93,773	0.00
USD 755,000	Lloyds Bank Plc 1.75% 14/5/2018	750,805	0.03	USD 100,000	Abbott Laboratories 2.55% 15/3/2022	97,752	0.00
USD 200,000	Lloyds Bank Plc 2% 17/8/2018	200,007	0.01	USD 165,000	Abbott Laboratories 2.95% 15/3/2025	159,621	0.01
USD 200,000	Lloyds Bank Plc 3.5% 14/5/2025	197,355	0.01	USD 100,000	Abbott Laboratories 5.3% 27/5/2040	112,047	0.00
GBP 1,505,000	Lloyds Banking Group Plc FRN 27/6/2019 (Perpetual)	2,354,978	0.08	USD 115,000	Abbott Laboratories 6% 1/4/2039	142,382	0.01
USD 2,625,000	Lloyds Banking Group Plc FRN 27/6/2024 (Perpetual)	2,746,406	0.09	USD 800,000	AbbVie Inc 2% 6/11/2018	798,766	0.03
EUR 250,000	Merlin Entertainments Plc 2.75% 15/3/2022	269,636	0.01	USD 58,000	Acadia Healthcare Co Inc 5.625% 15/2/2023	59,160	0.00
GBP 600,000	Nationwide Building Society FRN 20/6/2019 (Perpetual)	922,917	0.03	USD 180,000	ACE INA Holdings Inc 2.7% 13/3/2023	173,473	0.01
GBP 200,000	New Look Secured Issuer Plc 6.5% 1/7/2022	298,272	0.01	USD 90,000	ACE INA Holdings Inc 3.35% 15/5/2024	88,526	0.00
GBP 100,000	Pension Insurance Corp Plc 6.5% 3/7/2024	155,553	0.01	USD 100,000	ACE INA Holdings Inc 4.15% 13/3/2043	96,014	0.00
GBP 283,000	Punch Taverns Finance Plc '144A' FRN 15/10/2027	404,375	0.01	USD 3,000,000	ACE Securities Corp Home Equity Loan Trust Series 2006-CW1 0.431% 25/7/2036	1,685,214	0.06
EUR 205,000	R&R Ice Cream Plc 4.75% 15/5/2020	236,663	0.01	USD 450,000	ACI Worldwide Inc '144A' 6.375% 15/8/2020	471,938	0.02
EUR 577,500	R&R Pik Plc 9.25% 15/5/2018	655,918	0.02	USD 5,846,210	Adjustable Rate Mortgage Trust '2005-12 4A1' FRN 25/3/2036	4,386,744	0.15
USD 350,000	Rio Tinto Finance USA Plc 2.875% 21/8/2022	333,387	0.01	USD 900,954	Adjustable Rate Mortgage Trust 2005-8 0.435% 25/11/2035	828,057	0.03
USD 1,400,000	Royal Bank of Scotland Group Plc FRN 10/8/2020 (Perpetual)	1,423,100	0.05	USD 1,466,522	Adjustable Rate Mortgage Trust 2005-8 2.644% 25/11/2035	1,317,231	0.05
EUR 400,000	Royal Bank of Scotland Group Plc FRN 25/3/2024	462,030	0.02	USD 554,000	ADS Waste Holdings Inc 8.25% 1/10/2020	576,853	0.02
USD 4,130,000	Royal Bank of Scotland Group Plc FRN 10/8/2020 (Perpetual)	4,228,088	0.15				
USD 4,775,000	Royal Bank of Scotland Group Plc 5.125% 28/5/2024*	4,824,863	0.17				
USD 5,050,000	Royal Bank of Scotland Group Plc 6% 19/12/2023	5,403,237	0.19				

The notes on pages 504 to 515 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 35,000	Advanced Micro Devices Inc 7% 1/7/2024	22,925	0.00	USD 1,000,000	ALM VI LTD '2012-6A CR' 4.039% 15/7/2026	989,339	0.03
USD 50,000	Advanced Micro Devices Inc 7.5% 15/8/2022	33,250	0.00	USD 1,000,000	ALM XVI Ltd/ALM XVI LLC '2015-16A C1' 3.758% 15/7/2027	960,200	0.03
USD 347,000	AES Corp/VA 4.875% 15/5/2023	324,445	0.01	USD 1,000,000	ALM XVI Ltd/ALM XVI LLC '2015-16A D' 5.608% 15/7/2027	927,800	0.03
USD 100,000	Aetna Inc 1.5% 15/11/2017	99,738	0.00	USD 2,476,347	Alternative Loan Trust '2005-72 A3' FRN 25/1/2036	2,037,776	0.07
USD 60,000	Aetna Inc 2.2% 15/3/2019	59,621	0.00	USD 3,680,641	Alternative Loan Trust '2006-OA2 A1' FRN 20/5/2046	2,763,694	0.10
USD 310,000	Aetna Inc 2.75% 15/11/2022	295,739	0.01	USD 4,233,286	Alternative Loan Trust '2006-OA9 2A1B' FRN 20/7/2046	3,191,068	0.11
USD 170,000	Aetna Inc 4.125% 15/11/2042	155,739	0.01	USD 3,889,873	Alternative Loan Trust '2006-OA16 A2' FRN 25/10/2046	3,433,474	0.12
USD 100,000	Aetna Inc 6.625% 15/6/2036	122,905	0.00	USD 5,440,447	Alternative Loan Trust '2007-OA4 A1' FRN 25/5/2047	4,712,711	0.16
USD 253,000	Affinia Group Inc 7.75% 1/5/2021	269,445	0.01	USD 569,739	Alternative Loan Trust '2007-OA7 A1A' FRN 25/5/2047	484,695	0.02
USD 150,000	Aflac Inc 2.65% 15/2/2017	152,465	0.01	USD 3,506,086	Alternative Loan Trust '2007-OA7 A1B' FRN 25/5/2047	2,972,751	0.10
USD 300,000	Aflac Inc 3.25% 17/3/2025	289,261	0.01	USD 3,680,340	Alternative Loan Trust '2007-OA8 2A1' FRN 25/6/2047	2,920,240	0.10
USD 100,000	Aflac Inc 3.625% 15/6/2023	100,545	0.00	USD 5,425,706	Alternative Loan Trust '2005-80CB 4A1' 6% 25/2/2036	4,630,471	0.16
USD 100,000	Aflac Inc 3.625% 15/11/2024	100,445	0.00	USD 3,135,339	Alternative Loan Trust '2006-36T2 1A11' 6% 25/12/2036	2,531,206	0.09
USD 75,000	Aflac Inc 6.45% 15/8/2040	91,339	0.00	USD 1,083,776	Alternative Loan Trust '2007-25 1A3' 6.5% 25/11/2037	921,707	0.03
USD 250,000	Aflac Inc 6.9% 17/12/2039	32,075	0.00	USD 1,184,224	Alternative Loan Trust '2005-16 A1' 1.759% 25/6/2035	1,069,901	0.04
USD 750,000	Air Lease Corp 2.125% 15/1/2018	744,375	0.03	USD 1,787,157	Alternative Loan Trust '2005-56 4A1' 0.481% 25/11/2035	1,504,890	0.05
USD 315,000	Air Lease Corp 2.625% 4/9/2018	314,642	0.01	USD 2,216,187	Alternative Loan Trust '2005-61 1A1' 0.431% 25/12/2035	1,984,631	0.07
USD 213,000	Air Medical Merger Sub Corp '144A' 6.375% 15/5/2023	201,285	0.01	USD 3,555,098	Alternative Loan Trust '2006-OA14 1A1' 1.851% 25/11/2046	3,029,850	0.11
USD 100,000	Air Products & Chemicals Inc 1.2% 15/10/2017	99,684	0.00	USD 1,246,342	Alternative Loan Trust '2006-OA14 3A1' 0.984% 25/11/2046	1,003,549	0.04
USD 100,000	Air Products & Chemicals Inc 3.35% 31/7/2024	99,517	0.00	USD 3,866,478	Alternative Loan Trust '2006-OA6 1A2' 0.366% 25/7/2046	3,389,494	0.12
USD 4,001,958	Ajax Mortgage Loan Trust '2015-B A' 3.875% 25/7/2060	4,014,596	0.14	USD 5,804,979	Alternative Loan Trust '2006-OA8 1A1' 0.345% 25/7/2046	4,808,729	0.17
USD 145,000	Alabama Power Co 3.75% 1/3/2045	127,605	0.00	USD 2,344,207	Alternative Loan Trust '2007-13 1A' 1.011% 25/10/2047	1,981,066	0.07
USD 50,000	Alabama Power Co 4.15% 15/8/2044	47,515	0.00	USD 3,771,480	Alternative Loan Trust '2007-9T1 1A1' 6% 25/5/2037	3,220,014	0.11
USD 618,000	Alcatel-Lucent USA Inc 6.45% 15/3/2029	649,283	0.02	USD 1,234,000	Altice US Finance I Corp '144A' 5.375% 15/7/2023	1,223,203	0.04
USD 1,902,000	Alcatel-Lucent USA Inc (Restricted) '144A' 6.75% 15/11/2020	2,037,518	0.07	USD 316,000	Altice US Finance II Corp '144A' 7.75% 15/7/2025	309,680	0.01
USD 525,000	Alcoa Inc 5.125% 1/10/2024	517,850	0.02	USD 53,000	AMC Networks Inc 4.75% 15/12/2022	52,602	0.00
USD 470,000	Alcoa Inc 5.87% 23/2/2022	488,800	0.02				
USD 19,000	Alcoa Inc 5.9% 1/2/2027	19,095	0.00				
USD 24,000	Alcoa Inc 5.95% 1/2/2037	23,430	0.00				
USD 180,000	Alcoa Inc 6.15% 15/8/2020	191,925	0.01				
USD 140,000	Alere Inc 3% 15/5/2016	173,687	0.01				
USD 247,000	Alere Inc '144A' 6.375% 1/7/2023	255,410	0.01				
USD 730,000	Alere Inc 6.5% 15/6/2020	758,587	0.03				
USD 100,000	Alere Inc 7.25% 1/7/2018	104,750	0.00				
USD 158,000	Alllegion US Holding Co Inc 5.75% 1/10/2021	162,740	0.01				
USD 4,500,000	Allstate Corp/The FRN 15/8/2053	4,665,938	0.16				
USD 1,225,000	Allstate Corp/The FRN 15/5/2057	1,362,812	0.05				
USD 80,000	Allstate Corp/The 3.15% 15/6/2023	79,702	0.00				
USD 235,000	Allstate Corp/The 4.5% 15/6/2043	237,185	0.01				
USD 1,150,000	Ally Financial Inc 4.625% 30/3/2025	1,116,213	0.04				
USD 79,000	Ally Financial Inc 5.125% 30/9/2024	79,889	0.00				
USD 2,749,000	Ally Financial Inc 8% 1/11/2031	3,267,874	0.11				
USD 1,500,000	ALM V Ltd '2012-5A CR' '144A' FRN 18/10/2027	1,339,420	0.05				
USD 4,000,000	ALM V Ltd '2012-5A A2R' 2.414% 18/10/2027	3,998,390	0.14				
USD 8,250,000	ALM VI LTD '2012-6A A2R' 2.239% 15/7/2026	8,247,343	0.29				

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 290,000	AMC Networks Inc 7.75% 15/7/2021	311,941	0.01	USD 190,000	Ameriprise Financial Inc 4% 15/10/2023	197,340	0.01
USD 90,000	Ameren Illinois Co 4.3% 1/7/2044	91,331	0.00	USD 160,000	AmerisourceBergen Corp 3.25% 1/3/2025	154,767	0.01
USD 222,053	American Airlines 2013-2 Class C Pass Through Trust '144A' 6% 15/1/2017	229,270	0.01	USD 75,000	AmerisourceBergen Corp 3.4% 15/5/2024	74,168	0.00
USD 200,000	American Airlines 2015-1 Class A Pass Through Trust 3.375% 1/5/2027	194,250	0.01	USD 90,000	AmerisourceBergen Corp 4.25% 1/3/2045	84,532	0.00
USD 439,000	American Airlines Group Inc '144A' 4.625% 1/3/2020	433,512	0.02	USD 187,000	Amgen Inc 2.125% 1/5/2020	182,980	0.01
USD 20,000	American Builders & Contractors Supply Co Inc '144A' 5.625% 15/4/2021	20,150	0.00	USD 29,000	Amgen Inc 2.2% 22/5/2019	28,824	0.00
USD 1,225,000	American Capital Ltd '144A' 6.5% 15/9/2018	1,263,281	0.04	USD 1,000,000	AMMC CLO 15 Ltd '2014-15A D' '144A' FRN 9/12/2026	996,293	0.03
USD 2,450,000	American Express Co FRN 15/11/2019 (Perpetual)	2,442,430	0.08	USD 1,322,000	Amsurg Corp 5.625% 15/7/2022	1,360,827	0.05
USD 2,620,000	American Express Co FRN 15/3/2020 (Perpetual)	2,538,125	0.09	USD 45,000	Analog Devices Inc 2.875% 1/6/2023	43,529	0.00
USD 230,000	American Express Co 1.55% 22/5/2018	228,343	0.01	USD 1,000,000	Anchorage Capital CLO 3 Ltd '2014-3A B' 3.294% 28/4/2026	983,867	0.03
USD 100,000	American Express Co 2.65% 2/12/2022	96,109	0.00	USD 1,500,000	Anchorage Capital CLO 6 Ltd '2015-6A B' 2.325% 15/4/2027	1,478,255	0.05
USD 130,000	American Express Co 4.05% 3/12/2042	123,500	0.00	USD 6,000,000	Anchorage Capital CLO 6 Ltd '2015-6A A1' 1.815% 15/4/2027	5,951,279	0.21
USD 945,000	American Express Credit Account Master Trust '2008-2 A' 1.458% 15/9/2020	965,218	0.03	USD 1,000,000	Anchorage Capital CLO 6 Ltd '2015-6A C' 3.125% 15/4/2027	966,775	0.03
USD 130,000	American Express Credit Corp 1.125% 5/6/2017	129,033	0.00	USD 270,000	Anheuser-Busch Cos LLC 5.75% 1/4/2036	318,941	0.01
USD 340,000	American Express Credit Corp 1.3% 29/7/2016	340,839	0.01	USD 250,000	Anheuser-Busch InBev Finance Inc 1.25% 17/1/2018	248,511	0.01
USD 85,000	American Express Credit Corp 1.8% 31/7/2018	84,916	0.00	USD 225,000	Anheuser-Busch InBev Finance Inc 3.7% 1/2/2024	229,732	0.01
USD 320,000	American Express Credit Corp 2.125% 27/7/2018	322,487	0.01	USD 150,000	Anheuser-Busch InBev Finance Inc 4.625% 1/2/2044	153,704	0.01
USD 110,000	American Express Credit Corp 2.125% 18/3/2019	109,765	0.00	USD 235,000	Anheuser-Busch InBev Worldwide Inc 1.375% 15/7/2017	235,759	0.01
USD 150,000	American Express Credit Corp 2.25% 15/8/2019	149,808	0.01	USD 150,000	Anheuser-Busch InBev Worldwide Inc 2.5% 15/7/2022	144,666	0.01
USD 200,000	American Express Credit Corp 2.375% 24/3/2017	203,152	0.01	USD 150,000	Anheuser-Busch InBev Worldwide Inc 4.375% 15/2/2021	163,575	0.01
USD 350,000	American Express Credit Corp 2.8% 19/9/2016	355,989	0.01	USD 300,000	Anheuser-Busch InBev Worldwide Inc 5.375% 15/1/2020	336,967	0.01
USD 1,030,357	American Home Mortgage Investment Trust '2005-4 1A1' FRN 25/11/2045	891,518	0.03	USD 116,000	Antero Resources Corp 5.125% 1/12/2022	104,400	0.00
USD 100,000	American Honda Finance Corp 2.25% 15/8/2019	100,595	0.00	USD 187,000	Antero Resources Corp 5.375% 1/11/2021	172,975	0.01
USD 450,000	American International Group Inc 2.3% 16/7/2019	449,458	0.02	USD 520,000	Anthem Inc 5.875% 15/6/2017	557,735	0.02
USD 1,000,000	American Money Management Corp '2015-16A D' 4.024% 14/4/2027	969,472	0.03	USD 1,000,000	Apidos CLO IX '2012-9AR BR' 2.139% 15/7/2023	1,000,085	0.03
USD 761,000	American Tire Distributors Inc '144A' 10.25% 1/3/2022	780,025	0.03	USD 1,000,000	Apidos CLO IX '2012-9AR CR' 3.189% 15/7/2023	1,001,251	0.03
USD 370,000	Americredit Automobile Receivables Trust '2014-4' 1.27% 8/7/2019	366,844	0.01	USD 3,250,000	Apidos CLO XXI '2015-21A A1' 1.707% 18/7/2027	3,240,645	0.11
USD 500,000	Americredit Automobile Receivables Trust '2014-4' 2.47% 9/11/2020	503,917	0.02	USD 260,000	Apple Inc 1% 3/5/2018	257,485	0.01
				USD 195,000	Apple Inc 2% 6/5/2020	194,140	0.01
				USD 190,000	Apple Inc 2.1% 6/5/2019	192,119	0.01
				USD 390,000	Apple Inc 2.4% 3/5/2023	373,673	0.01
				USD 100,000	Apple Inc 2.7% 13/5/2022	99,196	0.00
				USD 450,000	Apple Inc 2.85% 6/5/2021	457,736	0.02
				USD 100,000	Apple Inc 3.2% 13/5/2025	99,742	0.00
				USD 310,000	Apple Inc 3.85% 4/5/2043	285,390	0.01
				USD 175,000	Apple Inc 4.375% 13/5/2045	175,201	0.01
				USD 105,000	Applied Materials Inc 2.65% 15/6/2016	106,375	0.00
				USD 45,000	Arch Capital Group US Inc 5.144% 1/11/2043	46,337	0.00

The notes on pages 504 to 515 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 1,000,000	Ares XXXII CLO Ltd '2014-32A A2' '144A' FRN 15/11/2025	1,002,486	0.03	USD 1,155,000	Bank of America Corp FRN 30/1/2018 (Perpetual)	1,217,081	0.04
USD 1,000,000	Ares XXXII CLO Ltd '2014-32A B' '144A' FRN 15/11/2025	1,000,697	0.03	USD 875,000	Bank of America Corp FRN 15/5/2018 (Perpetual)	925,312	0.03
USD 100,000	Arizona Public Service Co 4.5% 1/4/2042	102,025	0.00	USD 3,954,000	Bank of America Corp FRN 5/9/2024 (Perpetual)	3,924,345	0.14
USD 484,000	Asbury Automotive Group Inc 6% 15/12/2024	504,570	0.02	USD 3,010,000	Bank of America Corp FRN 23/10/2024 (Perpetual)	3,104,063	0.11
USD 308,000	Ashtead Capital Inc '144A' 6.5% 15/7/2022	322,630	0.01	USD 9,714,000	Bank of America Corp FRN 17/3/2025 (Perpetual)	9,556,148	0.33
USD 350,000	AT&T Inc 2.45% 30/6/2020	343,256	0.01	USD 250,000	Bank of America Corp 1.7% 25/8/2017	250,083	0.01
USD 250,000	AT&T Inc 5.8% 15/2/2019	277,099	0.01	USD 110,000	Bank of America Corp 2% 11/1/2018	110,032	0.00
USD 65,000	Atmos Energy Corp 4.15% 15/1/2043	62,176	0.00	USD 1,695,000	Bank of America Corp 2.6% 15/1/2019	1,708,254	0.06
USD 193,000	Audatex North America Inc '144A' 6% 15/6/2021	191,890	0.01	USD 350,000	Bank of America Corp 2.65% 1/4/2019	353,479	0.01
USD 1,030,000	Audatex North America Inc '144A' 6.125% 1/11/2023	1,026,138	0.04	USD 145,000	Bank of America Corp 3.3% 11/1/2023	143,276	0.01
USD 1,000,000	Avalon IV Capital Ltd 3.083% 17/4/2023	1,004,904	0.04	USD 500,000	Bank of America Corp 4% 1/4/2024	513,135	0.02
USD 459,000	Avaya Inc '144A' 7% 1/4/2019	415,854	0.01	USD 160,000	Bank of America Corp 4.875% 1/4/2044	167,925	0.01
USD 255,000	Avaya Inc '144A' 10.5% 1/3/2021	171,169	0.01	USD 150,000	Bank of America Corp 5% 13/5/2021	164,911	0.01
USD 250,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc 5.5% 1/4/2023	251,163	0.01	USD 165,000	Bank of America Corp 5.625% 1/7/2020	185,917	0.01
USD 1,048,000	Axalta Coating Systems US Holdings Inc / Axalta Coating Systems Dutch Holding B '144A' 7.375% 1/5/2021	1,123,875	0.04	USD 200,000	Bank of America Corp 5.65% 1/5/2018	217,933	0.01
USD 150,000	Baker Hughes Inc 3.2% 15/8/2021	149,774	0.01	USD 870,000	Bank of America Corp 5.75% 1/12/2017	941,981	0.03
USD 90,000	Baker Hughes Inc 5.125% 15/9/2040	91,986	0.00	USD 60,000	Bank of America Corp 5.875% 7/2/2042	70,912	0.00
USD 1,000,000	Ball Corp 5.25% 1/7/2025	993,750	0.03	USD 450,000	Bank of America Corp 6.5% 1/8/2016	471,318	0.02
USD 1,000,000	BAMLL Commercial Mortgage Securities Trust '2013-DSMZ M' '144A' FRN 15/9/2018	1,001,865	0.03	USD 10,000,000	Bank of New York Mellon Corp/The FRN 20/6/2020 (Perpetual)	9,893,750	0.34
USD 520,000	BAMLL Commercial Mortgage Securities Trust '2014-FL1 A' 1.572% 15/12/2031	521,917	0.02	USD 4,100,000	Bank of New York Mellon Corp/The FRN 20/6/2023 (Perpetual)	3,777,330	0.13
USD 402,500	Banc of America Commercial Mortgage Trust '2007-3 AJ' FRN 10/6/2049	415,650	0.01	USD 200,000	Bank of New York Mellon Corp/The 2.15% 24/2/2020	197,532	0.01
USD 473,025	Banc of America Commercial Mortgage Trust '2007-4 A1A' FRN 10/2/2051	503,657	0.02	USD 110,000	Bank of New York Mellon Corp/The 2.2% 4/3/2019	110,579	0.00
USD 418,003	Banc of America Commercial Mortgage Trust '2007-4 A4' FRN 10/2/2051	446,015	0.02	USD 185,000	Bank of New York Mellon Corp/The 2.2% 15/5/2019	185,079	0.01
USD 800,000	Banc of America Commercial Mortgage Trust '2006-5 AM' 5.448% 10/9/2047	826,290	0.03	USD 315,000	Bank of New York Mellon Corp/The 2.3% 11/9/2019	316,736	0.01
USD 5,025,000	Banc of America Commercial Mortgage Trust '2006-6 AJ' 5.421% 10/10/2045	5,130,088	0.18	USD 250,000	Bank of New York Mellon Corp/The 2.4% 17/1/2017	253,815	0.01
USD 3,619,286	Banc of America Funding Trust '2007-A 2A1' FRN 20/2/2047	3,145,601	0.11	USD 160,000	Bank of New York Mellon Corp/The 2.6% 17/8/2020	160,412	0.01
USD 2,237,039	Banc of America Funding Trust '2007-7 3A3' 6.055% 25/9/2037	1,536,148	0.05	USD 320,000	Bank of New York Mellon Corp/The 3.55% 23/9/2021	333,961	0.01
USD 235,000	Banc of America Merrill Lynch Commercial Mortgage Inc '2005-6 B' FRN 10/9/2047	236,477	0.01	USD 90,000	Bank of New York Mellon Corp/The 3.65% 4/2/2024	92,204	0.00
USD 761,649	Banc of America Merrill Lynch Commercial Mortgage Inc '2005-3 AM' 4.727% 10/7/2043	763,495	0.03	USD 1,000,000	Battalion CLO IX Ltd '2015-9A D' 4.184% 15/7/2028	969,667	0.03
				USD 1,000,000	Battalion CLO VII Ltd '2014-7A A2' 2.75% 17/10/2026	1,001,749	0.03
				USD 2,079,703	Bayview Commercial Asset Trust '2005-3A A1' 0.519% 25/11/2035	1,862,258	0.06

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 1,811,563	Bayview Opportunity Master Fund Ila Trust '2012-4NR3 A' 3.721% 28/2/2035	1,819,019	0.06	USD 315,000	Bear Stearns Commercial Mortgage Securities Trust '2007-PW18 A4' 5.7% 11/6/2050	333,166	0.01
USD 4,524,247	Bayview Opportunity Master Fund IIIb RPL Trust '2015-3 A1' 3.623% 28/4/2030	4,543,063	0.16	USD 500,000	Bear Stearns Commercial Mortgage Securities Trust '2005-PW10 AM' 5.449% 11/12/2040	502,339	0.02
USD 210,000	BB&T Corp 1.6% 15/8/2017	210,574	0.01	USD 474,061	Bear Stearns Commercial Mortgage Securities Trust '2006-PW14 A1A' 5.189% 11/12/2038	492,888	0.02
USD 1,050,000	BB&T Corp 2.45% 15/1/2020	1,052,623	0.04	USD 1,000,000	Bear Stearns Commercial Mortgage Securities Trust '2007-PW18 AM' 6.084% 11/6/2050	1,080,437	0.04
USD 150,000	BB&T Corp 3.95% 29/4/2016	153,021	0.01	USD 1,242,232	Bear Stearns Commercial Mortgage Securities Trust '2007-PWR16' 5.707% 11/6/2040	1,323,253	0.05
USD 50,000	BB&T Corp 4.9% 30/6/2017	52,832	0.00	USD 70,000	Bear Stearns Cos LLC/The 5.55% 22/1/2017	73,872	0.00
USD 3,003,050	Bear Stearns ALT-A Trust '2006-2 11A1' 0.595% 25/4/2036	2,291,153	0.08	USD 730,000	Beazer Homes USA Inc 5.75% 15/6/2019	706,275	0.02
USD 1,908,317	Bear Stearns Asset Backed Securities I Trust '2005-AC9 A5' 5.75% 25/12/2035	1,704,908	0.06	USD 460,000	Beazer Homes USA Inc 7.5% 15/9/2021	454,250	0.02
USD 2,513,873	Bear Stearns Asset Backed Securities I Trust '2006-AC1 1A2' 5.75% 25/2/2036	2,084,999	0.07	EUR 469,000	Belden Inc 5.5% 15/4/2023	526,759	0.02
USD 5,000,000	Bear Stearns Asset Backed Securities I Trust '2006-EC1 M2' 0.629% 25/12/2035	4,435,815	0.15	USD 2,500,000	Benefit Street Partners CLO VI Ltd '2015-VIA A2' 2.537% 18/4/2027	2,489,404	0.09
USD 4,225,654	Bear Stearns Asset Backed Securities I Trust '2006-EC2 M2' 0.619% 25/2/2036	3,658,144	0.13	USD 1,000,000	Benefit Street Partners CLO VI Ltd '2015-VIA B' 3.337% 18/4/2027	990,827	0.03
USD 3,547,397	Bear Stearns Asset Backed Securities I Trust '2006-HE7 1A2' 0.341% 25/9/2036	2,887,425	0.10	USD 170,000	Berkshire Hathaway Finance Corp 1.3% 15/5/2018	169,958	0.01
USD 4,169,360	Bear Stearns Asset Backed Securities I Trust '2006-HE9 3A' 0.339% 25/11/2036	3,582,994	0.12	USD 160,000	Berkshire Hathaway Finance Corp 1.6% 15/5/2017	161,127	0.01
USD 6,250,063	Bear Stearns Asset Backed Securities I Trust '2007-FS1 1A3' 0.369% 25/5/2035	5,083,564	0.18	USD 100,000	Berkshire Hathaway Finance Corp 3% 15/5/2022	101,728	0.00
USD 1,812,185	Bear Stearns Asset Backed Securities I Trust '2007-HE1 21A2' 0.359% 25/1/2037	1,645,343	0.06	USD 50,000	Berkshire Hathaway Finance Corp 5.75% 15/1/2040	59,113	0.00
USD 1,366,248	Bear Stearns Asset Backed Securities I Trust '2007-HE2 22A' 0.339% 25/3/2037	1,093,168	0.04	USD 150,000	Berkshire Hathaway Inc 1.55% 9/2/2018	150,382	0.01
USD 2,631,920	Bear Stearns Asset Backed Securities I Trust '2007-HE3 2A' 0.311% 25/4/2037	2,078,317	0.07	USD 150,000	Berkshire Hathaway Inc 1.9% 31/1/2017	151,843	0.01
USD 1,066,129	Bear Stearns Asset Backed Securities Trust '2004-HE3 M2' 1.893% 25/4/2034	981,823	0.03	USD 250,000	Berkshire Hathaway Inc 3.75% 15/8/2021	266,452	0.01
USD 352,869	Bear Stearns Commercial Mortgage Securities Trust '2007-PW15 A1A' 5.317% 11/2/2044	369,633	0.01	USD 255,000	Berkshire Hathaway Inc 4.5% 11/2/2043	251,452	0.01
USD 679,019	Bear Stearns Commercial Mortgage Securities Trust '2007-PW15 A4' 5.331% 11/2/2044	710,594	0.02	USD 10,000	Berry Petroleum Co LLC 6.375% 15/9/2022	5,600	0.00
USD 817,201	Bear Stearns Commercial Mortgage Securities Trust '2006-PW13 A4' 5.54% 11/9/2041	835,636	0.03	USD 25,000	Bestfoods 6.625% 15/4/2028	32,143	0.00
				USD 148,000	Blue Coat Holdings Inc '144A' 8.375% 1/6/2023	149,295	0.01
				USD 328,000	Blue Racer Midstream LLC / Blue Racer Finance Corp '144A' 6.125% 15/11/2022	324,720	0.01
				USD 985,000	BlueLine Rental Finance Corp '144A' 7% 1/2/2019	933,288	0.03
				USD 100,000	Boeing Capital Corp 2.125% 15/8/2016	101,298	0.00
				USD 30,000	Boeing Co/The 2.35% 30/10/2021	29,684	0.00
				USD 75,000	Boeing Co/The 3.5% 1/3/2045	67,569	0.00
				USD 145,000	Boeing Co/The 5.875% 15/2/2040	182,138	0.01
				USD 100,000	Boeing Co/The 8.75% 15/8/2021	133,442	0.00

The notes on pages 504 to 515 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 287,000	Bonanza Creek Energy Inc 5.75% 1/2/2023	195,160	0.01	USD 510,000	Capital One Multi-Asset Execution Trust '2007-A7 A7' 5.75% 15/7/2020	555,078	0.02
USD 299,000	Bonanza Creek Energy Inc 6.75% 15/4/2021	224,250	0.01	USD 695,000	Carefree Portfolio Trust 2014-CARE 1.492% 15/11/2019	698,836	0.02
USD 1,079,000	Boyd Gaming Corp 6.875% 15/5/2023	1,122,160	0.04	USD 1,000,000	Carlyle Global Market Strategies CLO Ltd '2015-1A C' '144A' FRN 20/4/2027	1,000,834	0.03
USD 250,000	Branch Banking & Trust Co 2.85% 1/4/2021	252,734	0.01	USD 525,000	CarMax Auto Owner Trust '2013-3 A4' 1.49% 15/1/2019	527,533	0.02
USD 109,000	Brand Energy & Infrastructure Services Inc '144A' 8.5% 1/12/2021	97,555	0.00	USD 1,000,000	CarMax Auto Owner Trust '2014-3 A3' 1.16% 17/6/2019	1,000,031	0.03
USD 150,000	Bristol-Myers Squibb Co 0.875% 1/8/2017	148,826	0.01	USD 665,000	CarMax Auto Owner Trust '2015-2 A4' 1.8% 15/3/2021	665,752	0.02
USD 65,000	Bristol-Myers Squibb Co 2% 1/8/2022	61,617	0.00	USD 2,643,337	Carrington Mortgage Loan Trust Series '2006-FRE1 A4' FRN 25/7/2036	1,598,587	0.06
USD 125,000	Bristol-Myers Squibb Co 5.875% 15/11/2036	153,015	0.01	USD 9,026,500	Carrington Mortgage Loan Trust Series '2006-NC4 A4' FRN 25/10/2036	5,667,658	0.20
USD 115,000	Broadcom Corp 4.5% 1/8/2034	114,726	0.00	USD 3,666,228	Carrington Mortgage Loan Trust Series '2006-FRE1 A2' 0.309% 25/7/2036	3,614,984	0.13
USD 100,000	Brown-Forman Corp 4.5% 15/7/2045	103,121	0.00	USD 4,000,000	Carrington Mortgage Loan Trust Series '2006-NC2 A3' 0.349% 25/6/2036	3,359,244	0.12
USD 146,000	Builders FirstSource Inc '144A' 10.75% 15/8/2023	148,920	0.01	USD 4,118,254	Carrington Mortgage Loan Trust Series '2006-NC5' 0.321% 25/1/2037	2,461,242	0.09
USD 38,000	Building Materials Corp of America '144A' 6.75% 1/5/2021	39,900	0.00	USD 4,018,513	Carrington Mortgage Loan Trust Series '2007-FRE1 A2' 0.399% 25/2/2037	3,786,721	0.13
USD 2,900,000	BXHTL Mortgage Trust '2015-JWRZ DR3' '144A' FRN 15/5/2029	2,813,000	0.10	USD 4,424,886	Carrington Mortgage Loan Trust Series '2007-HE1 A2' 0.349% 25/6/2037	4,040,744	0.14
USD 4,400,000	BXHTL Mortgage Trust '2015-JWRZ GL3' '144A' FRN 15/5/2029	4,186,528	0.14	USD 4,817,031	Carrington Mortgage Loan Trust Series '2007-RFC1' 0.311% 25/12/2036	3,114,991	0.11
USD 680,000	Cabela's Credit Card Master Note Trust 0.703% 18/2/2020	680,564	0.02	USD 246,000	Carrizo Oil & Gas Inc 6.25% 15/4/2023	218,940	0.01
USD 310,000	Cabela's Credit Card Master Note Trust 2.26% 15/3/2023	311,108	0.01	USD 328,000	Caterpillar Financial Services Corp 1.75% 24/3/2017	331,773	0.01
USD 1,945,000	Caesars Entertainment Resort Properties LLC / Caesars Entertainment Resort Prope 8% 1/10/2020	1,940,138	0.07	USD 250,000	Caterpillar Financial Services Corp 2.1% 9/6/2019	250,391	0.01
USD 1,107,000	Calfrac Holdings LP '144A' 7.5% 1/12/2020	772,132	0.03	USD 105,000	Caterpillar Financial Services Corp 3.75% 24/11/2023	107,878	0.00
USD 16,000	California Resources Corp 5% 15/1/2020	12,840	0.00	USD 175,000	Caterpillar Financial Services Corp 7.05% 1/10/2018	200,953	0.01
USD 1,273,000	California Resources Corp 5.5% 15/9/2021	986,575	0.03	USD 95,000	Caterpillar Inc 2.6% 26/6/2022	92,553	0.00
USD 1,527,000	California Resources Corp 6% 15/11/2024	1,152,885	0.04	USD 145,000	Caterpillar Inc 3.803% 15/8/2042	132,175	0.00
USD 251,000	Calpine Corp 5.375% 15/1/2023	244,098	0.01	USD 100,000	Caterpillar Inc 4.3% 15/5/2044	99,601	0.00
USD 185,000	Calpine Corp 5.5% 1/2/2024	179,450	0.01	USD 50,000	Catholic Health Initiatives 4.35% 1/11/2042	46,348	0.00
USD 547,000	Calpine Corp '144A' 5.875% 15/1/2024	577,085	0.02	USD 45,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.125% 1/5/2023	44,888	0.00
USD 80,000	Calpine Corp '144A' 6% 15/1/2022	85,500	0.00	USD 275,000	CCO Holdings LLC / CCO Holdings Capital Corp 5.25% 30/9/2022	277,813	0.01
USD 1,250,000	Canyon Capital CLO 2015-1 Ltd '2015-1A B' 2.374% 15/4/2027	1,235,074	0.04	USD 1,178,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.875% 1/5/2027	1,160,330	0.04
USD 6,250,000	Capital One Financial Corp FRN 1/6/2020 (Perpetual)	6,224,625	0.22	USD 145,000	CCO Holdings LLC / CCO Holdings Capital Corp 6.5% 30/4/2021	151,978	0.01
USD 1,200,000	Capital One Financial Corp 2.45% 24/4/2019	1,190,822	0.04				
USD 1,300,000	Capital One Multi-Asset Execution Trust 0.587% 15/3/2023	1,292,596	0.05				
USD 390,000	Capital One Multi-Asset Execution Trust 0.96% 16/9/2019	390,230	0.01				
USD 715,000	Capital One Multi-Asset Execution Trust 1.48% 15/7/2020	719,442	0.03				

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 800,000	CCO Safari II LLC '144A' 3.579% 23/7/2020	799,735	0.03	USD 1,000,000	CIFC Funding 2014-V Ltd 3.59% 17/1/2027	1,001,126	0.03
USD 2,355,000	CCO Safari II LLC '144A' 4.908% 23/7/2025	2,347,445	0.08	USD 2,000,000	CIFC Funding 2015-1 Ltd 22/1/2027 (Zero Coupon)	1,991,432	0.07
USD 1,400,000	CCO Safari II LLC '144A' 6.384% 23/10/2035	1,428,505	0.05	USD 1,000,000	CIFC Funding 2015-1 Ltd 22/1/2027 (Zero Coupon)	1,000,436	0.03
USD 715,000	CCO Safari II LLC '144A' 6.834% 23/10/2055	725,458	0.03	USD 355,000	Cisco Systems Inc 1.1% 3/3/2017	355,710	0.01
USD 1,330,000	CDGJ Commercial Mortgage Trust 2014-BXCH 1.572% 15/12/2016	1,331,185	0.05	USD 200,000	Cisco Systems Inc 1.65% 15/6/2018	200,115	0.01
USD 114,000	CDW LLC / CDW Finance Corp 5% 1/9/2023	112,575	0.00	USD 260,000	Cisco Systems Inc 2.125% 1/3/2019	262,360	0.01
USD 126,000	CDW LLC / CDW Finance Corp 5.5% 1/12/2024	125,370	0.00	USD 100,000	Cisco Systems Inc 2.45% 15/6/2020	100,734	0.00
USD 1,210,000	CDW LLC / CDW Finance Corp 6% 15/8/2022	1,266,580	0.04	USD 40,000	Cisco Systems Inc 3.5% 15/6/2025	40,656	0.00
USD 35,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp 5.375% 1/6/2024	35,613	0.00	USD 150,000	Cisco Systems Inc 5.5% 15/1/2040	174,018	0.01
EUR 800,000	Cemex Finance LLC 5.25% 1/4/2021	923,947	0.03	USD 135,000	Cisco Systems Inc 5.9% 15/2/2039	163,131	0.01
USD 1,750,000	Cent CLO 19 Ltd '2013-19A A1A' 1.624% 29/10/2025	1,734,174	0.06	USD 272,000	CIT Group Inc 4.25% 15/8/2017	276,760	0.01
USD 484,000	Centene Corp 4.75% 15/5/2022	490,050	0.02	USD 1,389,000	CIT Group Inc 5.375% 15/5/2020	1,454,977	0.05
USD 100,000	CenterPoint Energy Houston Electric LLC 4.5% 1/4/2044	103,730	0.00	USD 330,000	Citibank Credit Card Issuance Trust 1.73% 9/4/2020	333,279	0.01
USD 25,000	Cequel Communications Holdings I LLC / Cequel Capital Corp '144A' 5.125% 15/12/2021	23,219	0.00	USD 350,000	Citibank Credit Card Issuance Trust '2014-A6 A6' 2.15% 15/7/2021	354,513	0.01
USD 100,000	Charles Schwab Corp/The 1.5% 10/3/2018	100,067	0.00	USD 500,000	Citigroup Commercial Mortgage Trust '2015-P1 D' '144A' 3.225% 15/9/2048	380,074	0.01
USD 100,000	Charles Schwab Corp/The 3% 10/3/2025	97,827	0.00	USD 114,459	Citigroup Commercial Mortgage Trust '2013-GC15' 1.378% 10/9/2046	114,183	0.00
USD 245,000	Charles Schwab Corp/The 4.45% 22/7/2020	269,581	0.01	USD 1,600,000	Citigroup Inc FRN 15/5/2024 (Perpetual)	1,547,488	0.05
USD 935,000	Chase Issuance Trust 1.3% 18/2/2020	935,163	0.03	USD 9,000,000	Citigroup Inc FRN 15/5/2025 (Perpetual)	8,632,737	0.30
USD 475,000	Chase Issuance Trust 1.58% 16/8/2021	471,419	0.02	USD 250,000	Citigroup Inc 1.3% 15/11/2016	249,877	0.01
USD 890,000	Chase Issuance Trust 1.59% 18/2/2020	894,699	0.03	USD 440,000	Citigroup Inc 1.8% 5/2/2018	438,006	0.02
USD 174,000	Chemours Co/The '144A' 6.625% 15/5/2023	151,271	0.01	USD 200,000	Citigroup Inc 1.85% 24/11/2017	200,171	0.01
USD 476,000	Chemours Co/The '144A' 7% 15/5/2025	408,170	0.01	USD 200,000	Citigroup Inc 2.4% 18/2/2020	198,336	0.01
USD 139,000	Chemtura Corp 5.75% 15/7/2021	140,738	0.01	USD 260,000	Citigroup Inc 2.5% 26/9/2018	262,699	0.01
USD 200,000	Chevron Corp 1.365% 2/3/2018	199,251	0.01	USD 100,000	Citigroup Inc 2.5% 29/7/2019	100,119	0.00
USD 75,000	Chevron Corp 1.718% 24/6/2018	75,369	0.00	USD 150,000	Citigroup Inc 2.55% 8/4/2019	151,019	0.01
USD 200,000	Chevron Corp 1.961% 3/3/2020	198,193	0.01	USD 95,000	Citigroup Inc 3.75% 16/6/2024	96,133	0.00
USD 115,000	Chevron Corp 2.411% 3/3/2022	111,661	0.00	USD 350,000	Citigroup Inc 3.875% 25/10/2023	356,802	0.01
USD 165,000	Chevron Corp 2.427% 24/6/2020	165,787	0.01	USD 70,000	Citigroup Inc 4.5% 14/1/2022	75,182	0.00
USD 185,000	Chevron Corp 3.191% 24/6/2023	185,629	0.01	USD 185,000	Citigroup Inc 5.375% 9/8/2020	206,180	0.01
USD 1,114,135	CHL Mortgage Pass-Through Trust '2005-9 1A1' FRN 25/5/2035	961,190	0.03	USD 60,000	Citigroup Inc 5.875% 30/1/2042	69,654	0.00
USD 3,691,231	CHL Mortgage Pass-Through Trust '2006-OA5 2A1' FRN 25/4/2046	3,009,516	0.10	USD 410,000	Citigroup Inc 6.125% 21/11/2017	446,993	0.02
USD 1,086,000	CHS/Community Health Systems Inc 6.875% 1/2/2022	1,157,263	0.04	USD 490,000	Citigroup Inc 6.125% 15/5/2018	541,022	0.02
USD 180,000	Chubb Corp/The FRN 29/3/2067	178,200	0.01	USD 195,000	Citigroup Inc 8.125% 15/7/2039	284,870	0.01
USD 100,000	Chubb Corp/The 5.75% 15/5/2018	111,111	0.00	USD 2,500,000	Citigroup Mortgage Loan Trust Inc '2006-WFH3 M2' 0.499% 25/10/2036	1,980,205	0.07
USD 75,000	Chubb Corp/The 6.5% 15/5/2038	97,370	0.00	USD 1,250,000	Citizens Financial Group Inc '144A' FRN 6/4/2020 (Perpetual)	1,221,875	0.04
USD 1,000,000	CIFC Funding 2014-V Ltd 1.82% 17/1/2027	1,000,268	0.03	USD 110,000	Clear Channel Worldwide Holdings Inc 7.625% 15/3/2020	114,537	0.00
				USD 2,294,000	Clear Channel Worldwide Holdings Inc 6.5% 15/11/2022	2,337,635	0.08
				USD 107,000	Clearwater Paper Corp '144A' 5.375% 1/2/2025	104,058	0.00
				USD 25,000	Cleveland Clinic Foundation/The 4.858% 1/1/2114	24,211	0.00
				USD 140,000	CME Group Inc/IL 3% 15/9/2022	138,877	0.01
				USD 150,000	CME Group Inc/IL 3% 15/3/2025	146,274	0.01

The notes on pages 504 to 515 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 75,000	CME Group Inc/IL 5.3% 15/9/2043	84,642	0.00	USD 55,000	Commonwealth Edison Co 6.15% 15/9/2017	60,107	0.00
USD 500,000	CNH Equipment Trust 2014-C 1.05% 15/11/2019	498,000	0.02	USD 217,000	CommScope Inc '144A' 4.375% 15/6/2020	219,441	0.01
USD 52,000	CNO Financial Group Inc 4.5% 30/5/2020	53,690	0.00	USD 447,000	CommScope Technologies Finance LLC '144A' 6% 15/6/2025	436,943	0.02
USD 280,000	Coca-Cola Co/The 1.15% 1/4/2018	278,861	0.01	USD 96,000	Communications Sales & Leasing Inc / CSL Capital LLC '144A' 6% 15/4/2023	90,480	0.00
USD 200,000	Coca-Cola Co/The 1.65% 1/11/2018	201,290	0.01	USD 797,000	Communications Sales & Leasing Inc / CSL Capital LLC (Restricted) '144A' 8.25% 15/10/2023	727,263	0.03
USD 155,000	Coca-Cola Co/The 2.5% 1/4/2023	150,414	0.01	USD 298,000	Concho Resources Inc 5.5% 1/4/2023	295,053	0.01
USD 135,000	Colgate-Palmolive Co 1.3% 15/1/2017	136,008	0.00	USD 37,000	Concho Resources Inc 6.5% 15/1/2022	37,370	0.00
USD 75,000	Colgate-Palmolive Co 3.25% 15/3/2024	77,234	0.00	USD 75,000	Connecticut Light & Power Co/The 4.3% 15/4/2044	76,707	0.00
USD 3,250,000	Colony American Homes '2015-1A D' 2.348% 17/7/2032	3,165,251	0.11	USD 160,000	ConocoPhillips 5.75% 1/2/2019	179,677	0.01
USD 200,000	Comcast Corp 3.375% 15/8/2025	198,303	0.01	USD 160,000	ConocoPhillips 5.9% 15/5/2038	182,241	0.01
USD 300,000	Comcast Corp 4.2% 15/8/2034	294,830	0.01	USD 185,000	ConocoPhillips 6.5% 1/2/2039	224,487	0.01
USD 175,000	Comcast Corp 4.25% 15/1/2033	174,034	0.01	USD 250,000	ConocoPhillips Co 1.05% 15/12/2017	247,683	0.01
USD 50,000	Comcast Corp 4.4% 15/8/2035	50,459	0.00	USD 150,000	ConocoPhillips Co 1.5% 15/5/2018	149,350	0.01
USD 150,000	Comcast Corp 4.6% 15/8/2045	153,326	0.01	USD 85,000	ConocoPhillips Co 2.4% 15/12/2022	79,113	0.00
USD 260,000	Comcast Corp 4.65% 15/7/2042	267,930	0.01	USD 2,873,000	Conseco Finance Securitizations Corp '2001-4 M1' 1.938% 1/9/2033	2,621,986	0.09
USD 100,000	Comcast Corp 4.75% 1/3/2044	104,875	0.00	USD 2,814,427	Conseco Financial Corp '1998-6 M1' 6.63% 1/6/2030	2,522,417	0.09
USD 160,000	Comcast Corp 5.7% 15/5/2018	176,724	0.01	USD 1,909,000	CONSOL Energy Inc 5.875% 15/4/2022	1,384,025	0.05
USD 110,000	Comcast Corp 6.3% 15/11/2017	121,246	0.00	USD 130,000	Consolidated Communications Inc '144A' 6.5% 1/10/2022	120,900	0.00
USD 110,000	Comcast Corp 6.95% 15/8/2037	144,392	0.01	USD 100,000	Consolidated Edison Co of New York Inc 4.625% 1/12/2054	97,793	0.00
USD 400,000	COMM Mortgage Trust '2014-FL5 A' '144A' FRN 15/10/2031	401,864	0.01	USD 65,000	Consolidated Edison Co of New York Inc 5.3% 1/12/2016	68,087	0.00
USD 1,375,000	COMM Mortgage Trust '2015-CR25 D' FRN 10/8/2048	1,091,523	0.04	USD 145,000	Consolidated Edison Co of New York Inc 6.75% 1/4/2038	192,023	0.01
USD 22,300,000	COMM Mortgage Trust '2015-CR25 XA' FRN 10/8/2048	1,566,229	0.05	USD 100,000	Consumers Energy Co 2.85% 15/5/2022	99,680	0.00
USD 3,980,000	COMM Mortgage Trust '2007-C9 AJFL' '144A' FRN 10/12/2049	3,859,151	0.13	USD 170,710	Continental Airlines 2009-1 Pass Through Trust 9% 8/7/2016	182,020	0.01
USD 210,000	COMM Mortgage Trust 2.122% 10/3/2046	211,851	0.01	USD 35,000	Continental Airlines 2012-3 Class C Pass Thru Certificates 6.125% 29/4/2018	36,531	0.00
USD 950,000	COMM Mortgage Trust '2014-LC15 A2' 2.84% 10/4/2047	976,040	0.03	USD 1,890,000	Core Industrial Trust '2015-CALW G' '144A' FRN 10/2/2034	1,740,510	0.06
USD 280,000	COMM Mortgage Trust '2015-CR23 A2' 2.852% 10/5/2048	286,842	0.01	USD 1,680,000	Core Industrial Trust 3.977% 10/2/2034	1,581,040	0.05
USD 1,820,000	COMM Mortgage Trust '2015-CR23 CME' 3.807% 10/4/2030	1,681,184	0.06	USD 50,000	Corning Inc 4.75% 15/3/2042	52,360	0.00
USD 643,000	COMM Mortgage Trust '2015-LC19 D' 2.867% 10/2/2048	512,787	0.02	USD 130,000	Corrections Corp of America 4.625% 1/5/2023	128,050	0.00
USD 41,000	Commercial Metals Co 4.875% 15/5/2023	36,695	0.00	USD 150,000	Costco Wholesale Corp 1.7% 15/12/2019	148,289	0.01
USD 1,000,000	Commercial Mortgage Trust '2015-LC21 A2' 2.976% 10/7/2048	1,034,666	0.04	USD 2,454,575	Countrywide Alternative Loan Trust S:2005-61 0.435% 25/12/2035	2,157,029	0.07
USD 838,239	Commercial Mortgage Trust '2007-GG9 A4' 5.444% 10/3/2039	875,682	0.03	USD 2,821,560	Countrywide Alternative Loan Trust S:2006-22r 6% 25/5/2036	2,475,722	0.09
USD 200,000	Commonwealth Edison Co 3.1% 1/11/2024	199,070	0.01				
USD 50,000	Commonwealth Edison Co 5.9% 15/3/2036	60,276	0.00				

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 1,270,911	Countrywide Alternative Loan Trust S:2006-J7 2.167% 20/11/2036	939,761	0.03	USD 595,000	CrownRock LP / CrownRock Finance Inc '144A' 7.125% 15/4/2021	580,125	0.02
USD 1,256,059	Countrywide Alternative Loan Trust S:2006-Oa14 0.345% 25/11/2046	1,053,730	0.04	USD 133,000	CrownRock LP / CrownRock Finance Inc '144A' 7.75% 15/2/2023	131,005	0.00
USD 1,218,191	Countrywide Alternative Loan Trust S:2006-Oa22 0.315% 25/2/2047	1,049,270	0.04	USD 1,250,000	CSAIL 2015-C1 Commercial Mortgage Trust '2015-C1 D' '144A' FRN 15/4/2050	1,082,982	0.04
USD 6,447,749	Countrywide Alternative Loan Trust S:2006-Oa3 0.409% 25/5/2036	5,233,619	0.18	USD 19,000	CSC Holdings LLC 5.25% 1/6/2024	17,694	0.00
USD 948,837	Countrywide Alternative Loan Trust S:2007-25 6.5% 25/11/2037	784,437	0.03	USD 267,977	CSMC Series '2008-2R' 6% 25/7/2037	237,240	0.01
USD 7,125,334	Countrywide Alternative Loan Trust S:2007-A11 0.449% 25/6/2037	5,203,460	0.18	USD 3,350,418	CSMC Series 2014-11R 3.076% 27/9/2047	3,218,921	0.11
USD 5,887,167	Countrywide Alternative Loan Trust S:2007-Oa3 0.339% 25/4/2047	4,971,259	0.17	USD 1,545,000	CSMC Trust '2014-TIKI E' 3.348% 15/9/2038	1,542,708	0.05
USD 1,248,173	Countrywide Alternative Loan Trust S:2007-Oa6 0.295% 25/6/2037	1,068,927	0.04	USD 1,625,000	CSMC Trust '2014-TIKI F' 4.021% 15/9/2038	1,628,144	0.06
USD 1,072,419	Countrywide Asset-Backed Certificates '2006-12 2A2' FRN 25/12/2036	1,022,904	0.04	USD 5,056,985	CSMC Trust '2015-PR1 A1' 3.5% 25/2/2055	4,854,706	0.17
USD 2,069,785	Countrywide Asset-Backed Certificates '2006-19 2A2' FRN 25/3/2037	1,931,085	0.07	USD 4,924,663	CSMC Trust '2015-RPL3 A1' 3.75% 25/12/2056	4,935,689	0.17
USD 1,045,852	Countrywide Asset-Backed Certificates '2006-BC5 2A3' FRN 25/3/2037	1,060,661	0.04	USD 310,000	CTR Partnership LP / CareTrust Capital Corp 5.875% 1/6/2021	315,425	0.01
USD 2,550,789	Countrywide Asset-Backed Certificates (Step-up coupon) '2006-S3 A3' 6.273% 25/6/2021	2,606,802	0.09	USD 2,610,058	CWHEQ Home Equity Loan Trust Series '2006-S5 A4' 5.842% 25/6/2035	2,542,142	0.09
USD 5,209,950	Countrywide Asset-Backed Certificates '2006-5 2A3' 0.489% 25/8/2036	4,665,255	0.16	USD 2,391,533	CWHEQ Revolving Home Equity Loan Trust Series '2006-G 2A' FRN 15/10/2036	2,036,465	0.07
USD 5,000,000	Countrywide Asset-Backed Certificates '2006-BC4 2A3' 0.439% 25/11/2036	3,992,040	0.14	USD 75,000	Daimler Finance North America LLC 8.5% 18/1/2031	109,814	0.00
USD 888,000	Covanta Holding Corp 5.875% 1/3/2024	868,020	0.03	USD 691,000	DaVita HealthCare Partners Inc 5% 1/5/2025	679,771	0.02
USD 340,000	CPG Merger Sub LLC '144A' 8% 1/10/2021	346,375	0.01	USD 762,000	DaVita HealthCare Partners Inc 5.125% 15/7/2024	760,861	0.03
USD 1,200,000	Credit Suisse Commercial Mortgage Trust Series '2007-C2 AM' FRN 15/1/2049	1,267,208	0.04	USD 145,000	Deere & Co 5.375% 16/10/2029	172,819	0.01
USD 1,996,423	Credit Suisse Mortgage Capital Certificates '2015-5R 3A1' '144A' 4.75% 27/1/2037	1,996,423	0.07	USD 100,000	Delmarva Power & Light Co 3.5% 15/11/2023	102,570	0.00
USD 100,000	Credit Suisse USA Inc 7.125% 15/7/2032	132,436	0.00	USD 251,000	Denbury Resources Inc 5.5% 1/5/2022	183,858	0.01
USD 474,000	Crescent Resources LLC / Crescent Ventures Inc '144A' 10.25% 15/8/2017	491,182	0.02	USD 1,195,177	Deutsche Alt-A Securities Mortgage Loan Trust Series '2006-OA1 A1' FRN 25/2/2047	971,223	0.03
USD 57,000	Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp 6.125% 1/3/2022	52,155	0.00	USD 2,822,710	Deutsche Mortgage Securities Inc Re-REMIC Trust Certificates Series '2007 WM1' 4.471% 27/6/2037	2,827,314	0.10
USD 682,000	Crimson Merger Sub Inc '144A' 6.625% 15/5/2022	614,223	0.02	USD 675,000	DFC Finance Corp '144A' 10.5% 15/6/2020	381,375	0.01
USD 73,000	Crown Castle International Corp 4.875% 15/4/2022	75,099	0.00	USD 150,000	Diageo Investment Corp 2.875% 11/5/2022	146,955	0.01
				USD 50,000	Diageo Investment Corp 7.45% 15/4/2035	68,431	0.00
				USD 647,000	Diamond Foods Inc '144A' 7% 15/3/2019	664,793	0.02
				USD 74,000	Diamondback Energy Inc 7.625% 1/10/2021	78,255	0.00
				USD 343,000	DigitalGlobe Inc '144A' 5.25% 1/2/2021	333,139	0.01
				USD 400,000	DIRECTV Holdings LLC / DIRECTV Financing Co Inc 2.4% 15/3/2017	402,855	0.01

The notes on pages 504 to 515 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 500,000	Discover Card Execution Note Trust '2007-A1 A1' 5.65% 16/3/2020	545,262	0.02	USD 65,000	Emerson Electric Co 4.875% 15/10/2019	72,000	0.00
USD 850,000	Discover Card Execution Note Trust '2014-A4 A4' 2.12% 15/12/2021	863,329	0.03	USD 882,000	Endo Finance LLC / Endo Finco Inc '144A' 7.75% 15/1/2022	947,048	0.03
USD 920,000	Discover Card Execution Note Trust '2015-A2 A' 1.9% 17/10/2022	912,377	0.03	USD 811,000	Energy Transfer Equity LP 5.875% 15/1/2024	788,698	0.03
USD 500,000	Discover Card Execution Note Trust '2015-A6 A6' 1.67% 18/1/2022	497,609	0.02	USD 157,000	Energy Transfer Equity LP 7.5% 15/10/2020	167,597	0.01
USD 400,000	DISH DBS Corp 5% 15/3/2023	355,000	0.01	USD 2,725,000	Energy Transfer Partners LP 6.125% 15/12/2045	2,638,741	0.09
USD 215,000	DISH DBS Corp 5.875% 15/11/2024	196,059	0.01	USD 150,000	Entergy Arkansas Inc 3.05% 1/6/2023	148,083	0.01
USD 554,000	DISH DBS Corp 6.75% 1/6/2021	556,659	0.02	USD 2,975,000	Enterprise Products Operating LLC FRN 1/8/2066	2,926,656	0.10
USD 937,000	DJO Finco Inc / DJO Finance LLC / DJO Finance Corp '144A' 8.125% 15/6/2021	973,309	0.03	USD 175,000	EP Energy LLC / Everest Acquisition Finance Inc 6.375% 15/6/2023	148,750	0.01
USD 103,000	Dollar Tree Inc '144A' 5.25% 1/3/2020	107,944	0.00	USD 675,000	EP Energy LLC / Everest Acquisition Finance Inc 9.375% 1/5/2020	651,375	0.02
USD 1,887,000	Dollar Tree Inc '144A' 5.75% 1/3/2023	1,988,898	0.07	USD 384,000	Equinix Inc 5.375% 1/1/2022	389,760	0.01
USD 155,000	Dominion Gas Holdings LLC 3.55% 1/11/2023	153,476	0.01	USD 500,000	ERP Operating LP 5.75% 15/6/2017	536,501	0.02
USD 50,000	Dominion Gas Holdings LLC 4.6% 15/12/2044	48,168	0.00	USD 423,000	ESH Hospitality Inc '144A' 5.25% 1/5/2025	412,425	0.01
USD 437,000	DR Horton Inc 4% 15/2/2020	438,093	0.02	USD 75,000	Estee Lauder Cos Inc/The 2.35% 15/8/2022	74,052	0.00
USD 55,000	DreamWorks Animation SKG Inc '144A' 6.875% 15/8/2020	51,975	0.00	USD 50,000	Estee Lauder Cos Inc/The 3.7% 15/8/2042	45,287	0.00
USD 40,000	DTE Electric Co 3.7% 15/3/2045	36,685	0.00	USD 495,000	ExamWorks Group Inc 5.625% 15/4/2023	507,375	0.02
USD 50,000	DTE Electric Co 4.3% 1/7/2044	50,038	0.00	USD 100,000	Exxon Mobil Corp 2.397% 6/3/2022	97,639	0.00
USD 210,000	Duke Energy Carolinas LLC 3.75% 1/6/2045	196,026	0.01	USD 100,000	Exxon Mobil Corp 2.709% 6/3/2025	97,353	0.00
USD 205,000	Duke Energy Carolinas LLC 6.05% 15/4/2038	257,166	0.01	USD 115,000	Exxon Mobil Corp 3.176% 15/3/2024	116,653	0.00
USD 330,000	Duke Energy Florida LLC 3.1% 15/8/2021	339,796	0.01	USD 155,000	Exxon Mobil Corp 3.567% 6/3/2045	143,484	0.01
USD 90,000	Duke Energy Progress LLC 4.1% 15/5/2042	88,866	0.00	USD 346,000	Family Dollar Stores Inc 5% 1/2/2021	361,240	0.01
USD 50,000	Duke Energy Progress LLC 4.15% 1/12/2044	49,280	0.00	USD 2,900,000	Fannie Mae Connecticut Avenue Securities '2013-C01 M2' FRN 25/10/2023	3,071,547	0.11
USD 100,000	Duke Energy Progress LLC 4.2% 15/8/2045	100,627	0.00	USD 4,000,000	Fannie Mae Connecticut Avenue Securities '2014-C01 M2' FRN 25/1/2024	4,033,912	0.14
USD 1,060,000	Dynegy Inc 6.75% 1/11/2019	1,094,450	0.04	USD 3,500,000	Fannie Mae Connecticut Avenue Securities '2014-C02 1M2' FRN 25/5/2024	3,093,027	0.11
USD 679,000	E*TRADE Financial Corp 4.625% 15/9/2023	684,093	0.02	USD 645,936	Fannie Mae Pool '931278' 4% 1/6/2024	683,598	0.02
USD 342,000	E*TRADE Financial Corp 5.375% 15/11/2022	356,535	0.01	USD 446,899	Fannie Mae Pool 'AB6198' 3% 1/9/2027	465,340	0.02
USD 1,500,000	Eaton Vance CLO 2013-1 Ltd 2.058% 13/11/2024	1,465,087	0.05	USD 1,329,758	Fannie Mae Pool 'AB9648' 2.5% 1/6/2028	1,363,610	0.05
USD 190,000	El du Pont de Nemours & Co 3.625% 15/1/2021	199,626	0.01	USD 570,772	Fannie Mae Pool 'AB9657' 3% 1/6/2028	595,040	0.02
USD 50,000	El du Pont de Nemours & Co 4.9% 15/1/2041	52,617	0.00	USD 492,269	Fannie Mae Pool 'AE1754' 4% 1/9/2025	527,431	0.02
USD 100,000	El du Pont de Nemours & Co 6.5% 15/1/2028	124,512	0.00	USD 403,391	Fannie Mae Pool 'AH5702' 4.5% 1/2/2026	433,616	0.02
USD 185,000	Eli Lilly & Co 1.95% 15/3/2019	186,140	0.01	USD 870,171	Fannie Mae Pool 'AL5240' 3.5% 1/5/2029	924,957	0.03
USD 350,000	Eli Lilly & Co 2.75% 1/6/2025	340,360	0.01				
USD 80,000	Eli Lilly & Co 3.7% 1/3/2045	74,166	0.00				
USD 200,000	EMC Corp/MA 2.65% 1/6/2020	198,755	0.01				
USD 75,000	EMC Corp/MA 3.375% 1/6/2023	73,011	0.00				
USD 200,000	Emerson Electric Co 2.625% 1/12/2021	200,601	0.01				

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 769,117	Fannie Mae Pool 'AL5734' 3.5% 1/9/2029	814,513	0.03	USD 1,000,000	Fraser Sullivan CLO VII Ltd '2012-7A CR' 3.737% 20/4/2023	999,579	0.03
USD 215,725	Fannie Mae Pool 'AL5956' 4% 1/5/2027	228,266	0.01	USD 901,110	Freddie Mac Gold Pool 'J31705' 2.5% 1/5/2030	916,608	0.03
USD 971,531	Fannie Mae Pool 'AS2981' 3% 1/8/2029	1,012,008	0.04	USD 461,874	Freddie Mac REMICS '4253' 3.5% 15/8/2041	493,830	0.02
USD 698,366	Fannie Mae Pool 'AS4198' 3.5% 1/12/2029	739,670	0.03	USD 410,887	Freddie Mac REMICS '4314' 3.5% 15/7/2043	434,839	0.02
USD 874,172	Fannie Mae Pool 'AS4466' 3% 1/2/2030	910,354	0.03	USD 370,698	Freddie Mac REMICS '4390 CA' 3.5% 15/6/2050	389,359	0.01
USD 610,361	Fannie Mae Pool 'AT2059' 2.5% 1/4/2028	625,886	0.02	USD 155,076	Freddie Mac REMICS '4286 MP' 4% 15/12/2043	167,913	0.01
USD 440,153	Fannie Mae Pool 'AU6963' 3.5% 1/10/2028	467,095	0.02	USD 192,622	Freddie Mac REMICS '4471 JA' 3.5% 15/9/2043	202,076	0.01
USD 629,570	Fannie Mae Pool 'AV2326' 3.5% 1/12/2028	664,390	0.02	USD 5,000,000	Freddie Mac Structured Agency Credit Risk Debt Notes '2015-DN1 M3' FRN 25/1/2025	5,018,893	0.17
USD 1,286,528	Fannie Mae Pool 'AW7404' 3% 1/1/2027	1,341,357	0.05	USD 4,500,000	Freddie Mac Structured Agency Credit Risk Debt Notes '2015-DNA2 M3' FRN 25/12/2027	4,416,741	0.15
USD 1,300,000	Farmers Exchange Capital II '144A' FRN 1/11/2053	1,396,121	0.05	USD 4,543,000	Freddie Mac Structured Agency Credit Risk Debt Notes 3.499% 25/10/2027	4,325,379	0.15
USD 30,000	FelCor Lodging LP 5.625% 1/3/2023	30,975	0.00	USD 382,100	FREMF 2013-KF02 Mortgage Trust 3.158% 25/12/2045	394,086	0.01
USD 396,000	FelCor Lodging LP '144A' 6% 1/6/2025	405,900	0.01	USD 295,000	Frontier Communications Corp 6.25% 15/9/2021	271,217	0.01
USD 3,370,564	FHLMC Multifamily Structured Pass Through Certificates 0.741% 25/9/2024	187,622	0.01	USD 45,000	Frontier Communications Corp 6.875% 15/1/2025	38,250	0.00
USD 1,497,846	FHLMC Multifamily Structured Pass Through Certificates 0.773% 25/1/2022	54,167	0.00	USD 65,000	Frontier Communications Corp 7.125% 15/1/2023	58,662	0.00
USD 200,000	Fifth Third Bank/Cincinnati OH 2.875% 1/10/2021	199,163	0.01	USD 1,820,000	GAHR Commercial Mortgage Trust '2015-NRF EFX' 3.495% 15/12/2019	1,712,091	0.06
USD 821,000	First Data Corp '144A' 5.375% 15/8/2023	823,053	0.03	USD 500,000	GAHR Commercial Mortgage Trust '2015-NRF FFX' 3.495% 15/12/2019	461,440	0.02
USD 1,386,000	First Data Corp '144A' 6.75% 1/11/2020	1,462,230	0.05	EUR 500,000	Gates Global LLC / Gates Global Co 5.75% 15/7/2022	470,321	0.02
USD 251,000	First Data Corp '144A' 7.375% 15/6/2019	260,940	0.01	USD 400,000	GATX Corp 2.375% 30/7/2018	401,163	0.01
USD 405,000	First Data Corp '144A' 8.25% 15/1/2021	426,262	0.02	USD 300,000	GATX Corp 6% 15/2/2018	326,545	0.01
USD 398,000	First Data Corp 10.625% 15/6/2021	441,780	0.02	USD 100,000	General Electric Capital Corp 1.25% 15/5/2017	100,145	0.00
USD 1,479,000	First Data Corp 11.75% 15/8/2021	1,672,024	0.06	USD 90,000	General Electric Capital Corp 2.3% 27/4/2017	91,600	0.00
USD 258,000	Florida East Coast Holdings Corp '144A' 6.75% 1/5/2019	259,290	0.01	USD 260,000	General Electric Capital Corp 2.3% 14/1/2019	263,022	0.01
USD 240,000	Florida Power & Light Co 3.8% 15/12/2042	229,192	0.01	USD 150,000	General Electric Capital Corp 3.1% 9/1/2023	150,656	0.01
USD 100,000	Florida Power & Light Co 5.25% 1/2/2041	116,325	0.00	USD 70,000	General Electric Capital Corp 3.15% 7/9/2022	70,521	0.00
USD 600,000	Ford Credit Floorplan Master Owner Trust A '2015-1 A1' 1.42% 15/1/2020	598,842	0.02	USD 550,000	General Electric Capital Corp 4.625% 7/1/2021	604,795	0.02
USD 830,000	Ford Credit Floorplan Master Owner Trust A 1.49% 15/9/2019	831,073	0.03	USD 430,000	General Electric Capital Corp 5.875% 14/1/2038	524,964	0.02
USD 1,000,000	Ford Credit Floorplan Master Owner Trust A '2012-2 A' 1.92% 15/1/2019	1,010,421	0.04	USD 250,000	General Electric Capital Corp 6% 7/8/2019	285,441	0.01
USD 1,250,000	Ford Motor Credit Co LLC 1.724% 6/12/2017	1,239,597	0.04	USD 100,000	General Electric Capital Corp 6.75% 15/3/2032	131,935	0.00
USD 200,000	Franklin Resources Inc 2.85% 30/3/2025	190,625	0.01	USD 50,000	General Electric Capital Corp 6.875% 10/1/2039	67,566	0.00
USD 1,269,847	Fraser Sullivan CLO VII Ltd '2012-7A A1R' 1.362% 20/4/2023	1,269,804	0.04	USD 175,000	General Electric Co 4.5% 11/3/2044	176,864	0.01

The notes on pages 504 to 515 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 115,000	General Electric Co 5.25% 6/12/2017	124,402	0.00	USD 2,000,000	Goldman Sachs Group Inc/The 5.95% 18/1/2018	2,181,690	0.08
USD 310,000	General Motors Co 3.5% 2/10/2018	315,447	0.01	USD 80,000	Goldman Sachs Group Inc/The 6.125% 15/2/2033	94,988	0.00
USD 280,000	General Motors Financial Co Inc 3.2% 13/7/2020	275,613	0.01	USD 250,000	Goldman Sachs Group Inc/The 6.25% 1/9/2017	272,081	0.01
USD 556,000	Genesis Energy LP / Genesis Energy Finance Corp 5.75% 15/2/2021	522,640	0.02	USD 255,000	Goldman Sachs Group Inc/The 6.25% 1/2/2041	305,230	0.01
USD 84,000	Genesis Energy LP / Genesis Energy Finance Corp 6% 15/5/2023	76,860	0.00	USD 250,000	Goldman Sachs Group Inc/The 7.5% 15/2/2019	292,344	0.01
USD 265,000	Genesis Energy LP / Genesis Energy Finance Corp 6.75% 1/8/2022	257,050	0.01	USD 357,000	Goodyear Tire & Rubber Co/The 6.5% 1/3/2021	377,081	0.01
USD 1,380,000	Genworth Holdings Inc 4.8% 15/2/2024	1,117,800	0.04	USD 743,000	Goodyear Tire & Rubber Co/The 7% 15/5/2022	793,152	0.03
USD 2,100,000	Genworth Holdings Inc 6.5% 15/6/2034	1,669,500	0.06	USD 130,000	Google Inc 3.375% 25/2/2024	132,744	0.00
USD 35,000	GEO Group Inc/The 5.875% 15/1/2022	36,400	0.00	USD 148,680	Government National Mortgage Association 6.5% 20/1/2029	174,829	0.01
USD 665,000	GEO Group Inc/The 5.875% 15/10/2024	684,950	0.02	USD 1,250,000	GRACE 2014-GRCE Mortgage Trust '2014-GRCE F' 3.71% 10/6/2028	1,200,924	0.04
USD 70,000	Georgia Power Co 2.85% 15/5/2022	67,792	0.00	USD 137,288	Granite Master Issuer Plc '2007-2 4A1' FRN 17/12/2054	136,451	0.01
USD 130,000	Georgia Power Co 5.95% 1/2/2039	148,019	0.01	USD 457,055	Granite Master Issuer Plc '2005-1 A4' FRN 20/12/2054	454,999	0.02
USD 230,000	Gilead Sciences Inc 2.35% 1/2/2020	230,624	0.01	USD 159,974	Granite Master Issuer Plc '2005-2 A6' FRN 20/12/2054	159,702	0.01
USD 325,000	Gilead Sciences Inc 3.5% 1/2/2025	324,708	0.01	USD 488,046	Granite Master Issuer Plc '2006-2 A4' FRN 20/12/2054	485,068	0.02
USD 255,000	Gilead Sciences Inc 4.5% 1/2/2045	254,544	0.01	USD 177,427	Granite Master Issuer Plc '2007-1 3A1' FRN 20/12/2054	176,629	0.01
USD 150,000	GlaxoSmithKline Capital Inc 5.65% 15/5/2018	166,175	0.01	USD 53,000	Gray Television Inc 7.5% 1/10/2020	55,319	0.00
USD 220,000	GlaxoSmithKline Capital Inc 6.375% 15/5/2038	276,681	0.01	USD 143,000,000	Great Wolf Trust '2015-WOLF XCP' '144A' FRN 15/5/2018	2,025,595	0.07
USD 650,000	Global Brass & Copper Inc 9.5% 1/6/2019	701,188	0.02	USD 2,425,000	Great Wolf Trust '2015-WOLF D' '144A' FRN 15/5/2034	2,441,325	0.08
USD 28,000	GLP Capital LP / GLP Financing II Inc 4.375% 1/11/2018	28,980	0.00	USD 1,122,033	GreenPoint Mortgage Funding Trust '2006-AR1' 0.326% 25/2/2036	919,261	0.03
USD 3,675,461	GMACM Home Equity Loan Trust '2006-HE4 A1' FRN 25/12/2036	3,248,630	0.11	USD 3,541,659	GreenPoint Mortgage Funding Trust Series '2007-AR3 A1' FRN 25/6/2037	2,996,148	0.10
USD 3,392,733	GMACM Home Equity Loan Trust 0.371% 25/12/2036	2,998,735	0.10	USD 334,858	GS Mortgage Securities Trust '2007-GG10 A1A' FRN 10/8/2045	357,603	0.01
USD 2,750,000	Goldentree Loan Opportunities XI Ltd 2.505% 18/4/2027	2,738,978	0.10	USD 595,000	GS Mortgage Securities Trust '2012-GCJ7' 2.318% 10/5/2045	601,841	0.02
USD 5,185,000	Goldman Sachs Group Inc/The FRN 10/5/2020 (Perpetual)	5,094,263	0.18	USD 345,000	GS Mortgage Securities Trust '2013-GC13' 2.812% 10/7/2046	354,851	0.01
USD 560,000	Goldman Sachs Group Inc/The 2.375% 22/1/2018	565,926	0.02	USD 610,000	GS Mortgage Securities Trust '2013-GC16' 3.033% 10/11/2046	629,885	0.02
USD 250,000	Goldman Sachs Group Inc/The 2.6% 23/4/2020	249,167	0.01	USD 500,000	GS Mortgage Securities Trust '2015-GC30' 2.726% 10/5/2050	509,428	0.02
USD 250,000	Goldman Sachs Group Inc/The 3.5% 23/1/2025	245,005	0.01	USD 1,200,000	GSAA Trust 0.821% 25/6/2035	1,103,831	0.04
USD 100,000	Goldman Sachs Group Inc/The 3.75% 22/5/2025	99,741	0.00	USD 1,799,038	GSR Mortgage Loan Trust '2005-AR3' 2.672% 25/5/2035	1,741,468	0.06
USD 445,000	Goldman Sachs Group Inc/The 3.85% 8/7/2024	448,338	0.02	USD 131,000	Gulfport Energy Corp '144A' 6.625% 1/5/2023	120,520	0.00
USD 75,000	Goldman Sachs Group Inc/The 4.8% 8/7/2044	76,050	0.00	USD 173,000	Halcon Resources Corp '144A' 8.625% 1/2/2020*	152,024	0.01
USD 210,000	Goldman Sachs Group Inc/The 5.25% 27/7/2021	233,578	0.01	USD 305,000	Halcon Resources Corp 8.875% 15/5/2021	103,700	0.00
USD 200,000	Goldman Sachs Group Inc/The 5.75% 1/10/2016	209,553	0.01	USD 26,000	Halcon Resources Corp 9.25% 15/2/2022	8,515	0.00
				USD 100,000	Halliburton Co 2% 1/8/2018	100,474	0.00
				USD 150,000	Halliburton Co 3.5% 1/8/2023	148,563	0.01
				USD 205,000	Halliburton Co 4.75% 1/8/2043	200,372	0.01

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 250,000	Hartford Financial Services Group Inc/The 5.5% 30/3/2020	280,469	0.01	USD 55,000	Host Hotels & Resorts LP '144A' 2.5% 15/10/2029	78,891	0.00
USD 95,000	HCA Holdings Inc 6.25% 15/2/2021	103,787	0.00	USD 150,000	Howard Hughes Medical Institute 3.5% 1/9/2023	155,564	0.01
USD 268,000	HCA Inc 3.75% 15/3/2019	271,015	0.01	USD 123,000	HRG Group Inc '144A' 7.875% 15/7/2019	130,073	0.00
USD 18,000	HCA Inc 4.75% 1/5/2023	18,225	0.00	USD 220,000	HSBC Finance Corp 5.5% 19/1/2016	223,938	0.01
USD 135,000	HCA Inc 5% 15/3/2024	138,544	0.01	USD 125,000	HSBC Finance Corp 6.676% 15/1/2021	145,900	0.01
USD 239,000	HCA Inc 5.375% 1/2/2025	244,067	0.01	USD 300,000	HSBC USA Inc 1.3% 23/6/2017	299,616	0.01
USD 1,970,000	HCA Inc 5.875% 1/5/2023	2,083,275	0.07	USD 285,000	HSBC USA Inc 1.7% 5/3/2018	283,732	0.01
USD 332,000	HCA Inc 6.5% 15/2/2020	369,250	0.01	USD 465,000	HSBC USA Inc 2% 7/8/2018	464,230	0.02
USD 1,086,000	HCA Inc 7.5% 15/2/2022	1,258,131	0.04	USD 250,000	HSBC USA Inc 2.25% 23/6/2019	249,274	0.01
USD 600,000	HCP Inc 6.7% 30/1/2018	662,886	0.02	USD 100,000	HSBC USA Inc 2.375% 13/11/2019	99,643	0.00
USD 1,588,000	HD Supply Inc '144A' 5.25% 15/12/2021	1,637,625	0.06	USD 350,000	HSBC USA Inc 2.625% 24/9/2018	355,996	0.01
USD 2,750,000	HD Supply Inc 7.5% 15/7/2020	2,946,625	0.10	USD 500,000	HUB International Ltd '144A' 7.875% 1/10/2021	496,250	0.02
USD 1,308,000	HD Supply Inc 11% 15/4/2020	1,455,150	0.05	USD 257,000	Huntington Ingalls Industries Inc '144A' 5% 15/12/2021	266,316	0.01
USD 600,000	Health Care REIT Inc 2.25% 15/3/2018	601,541	0.02	USD 40,000	Huntington Ingalls Industries Inc 7.125% 15/3/2021	42,450	0.00
USD 95,000	HealthSouth Corp 2% 1/12/2043	114,772	0.00	USD 300,000	Huntington National Bank 2.875% 20/8/2020	300,923	0.01
USD 174,000	HealthSouth Corp '144A' 5.75% 1/11/2024	176,175	0.01	USD 550,000	Huntington National Bank/The 1.375% 24/4/2017	547,197	0.02
USD 526,000	HealthSouth Corp 5.75% 1/11/2024	532,575	0.02	USD 881,000	Huntsman International LLC 4.875% 15/11/2020	866,023	0.03
USD 200,000	Hershey Co/The 1.6% 21/8/2018	200,476	0.01	USD 993,000	Huntsman International LLC '144A' 5.125% 15/11/2022	942,109	0.03
USD 100,000	Hershey Co/The 4.125% 1/12/2020	109,044	0.00	USD 16,000	Huntsman International LLC 8.625% 15/3/2021	16,762	0.00
USD 450,000	Hertz Corp/The 6.75% 15/4/2019	463,500	0.02	USD 665,000	Hyundai Auto Receivables Trust 2015-A 1.05% 15/4/2019	664,802	0.02
USD 710,000	Hertz Corp/The 7.375% 15/1/2021	744,612	0.03	USD 188,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp 4.875% 15/3/2019	190,726	0.01
USD 1,000,000	Highbridge Loan Management 4-2014 Ltd 3.256% 28/7/2025	974,411	0.03	USD 1,120,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp 5.875% 1/2/2022	1,136,352	0.04
USD 137,000	Hilcorp Energy I LP / Hilcorp Finance Co '144A' 5% 1/12/2024	119,204	0.00	USD 430,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp 6% 1/8/2020	446,663	0.02
USD 1,000,000	Hilton USA Trust '2013-HLT EFX' '144A' FRN 5/11/2030	1,007,021	0.04	USD 1,635,000	iHeartCommunications Inc 9% 15/12/2019	1,526,681	0.05
USD 625,000	Hilton Worldwide Finance LLC / Hilton Worldwide Finance Corp 5.625% 15/10/2021	654,688	0.02	USD 235,000	iHeartCommunications Inc 9% 1/3/2021	205,331	0.01
USD 621,000	Hologic Inc '144A' 5.25% 15/7/2022	637,264	0.02	USD 230,000	Illinois Tool Works Inc 1.95% 1/3/2019	230,410	0.01
USD 330,000	Home Depot Inc/The 2% 15/6/2019	331,693	0.01	USD 175,000	Illinois Tool Works Inc 3.9% 1/9/2042	165,769	0.01
USD 310,000	Home Depot Inc/The 3.75% 15/2/2024	324,286	0.01	USD 4,783,004	Impac CMB Trust Series '2005-6 1A1' 0.699% 25/10/2035	3,990,125	0.14
USD 50,000	Home Depot Inc/The 4.25% 1/4/2046	49,440	0.00	USD 800,000	IMS Health Inc '144A' 6% 1/11/2020	826,992	0.03
USD 100,000	Home Depot Inc/The 4.4% 15/3/2045	100,987	0.00	USD 2,382,289	IndyMac INDX Mortgage Loan Trust '2007-FLX5 2A1' 0.379% 25/8/2037	2,100,107	0.07
USD 145,000	Home Depot Inc/The 4.875% 15/2/2044	155,272	0.01	USD 260,000	Infor Software Parent LLC / Infor Software Parent Inc '144A' 7.125% 1/5/2021	236,275	0.01
USD 280,000	Home Depot Inc/The 5.875% 16/12/2036	339,317	0.01	USD 160,000	Infor US Inc '144A' 5.75% 15/8/2020	161,118	0.01
USD 2,000,000	Home Equity Mortgage Loan Asset-Backed Trust Series INABS '2005-C' 0.651% 25/10/2035	1,798,538	0.06	USD 1,241,000	Infor US Inc '144A' 6.5% 15/5/2022	1,157,233	0.04
USD 1,590,000	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2006-A '2006-A A4' FRN 25/3/2036	1,090,002	0.04	USD 280,000	Intel Corp 1.35% 15/12/2017	279,883	0.01
USD 17,586	Homer City Generation LP 8.137% 1/10/2019	17,850	0.00	USD 60,000	Intel Corp 2.45% 29/7/2020	60,321	0.00
USD 124,826	Homer City Generation LP 8.734% 1/10/2026	126,698	0.00	USD 100,000	Intel Corp 2.7% 15/12/2022	97,211	0.00
USD 405,000	Honda Auto Receivables 2015-1 Owner Trust 1.05% 15/10/2018	404,882	0.01	USD 85,000	Intel Corp 3.1% 29/7/2022	85,547	0.00
USD 300,000	Honeywell International Inc 4.25% 1/3/2021	332,768	0.01				
USD 95,000	Honeywell International Inc 5.375% 1/3/2041	112,015	0.00				
USD 680,000	Horizon Pharma Financing Inc '144A' 6.625% 1/5/2023	708,050	0.02				

The notes on pages 504 to 515 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 100,000	Intel Corp 3.7% 29/7/2025	101,389	0.00	USD 200,000	John Deere Capital Corp 1.35% 16/1/2018	199,342	0.01
USD 145,000	Intel Corp 4.8% 1/10/2041	148,290	0.01	USD 100,000	John Deere Capital Corp 1.55% 15/12/2017	100,552	0.00
USD 175,000	Intel Corp 4.9% 29/7/2045	181,056	0.01	USD 50,000	John Deere Capital Corp 1.95% 13/12/2018	50,116	0.00
USD 850,000	Interactive Data Corp '144A' 5.875% 15/4/2019	864,875	0.03	USD 180,000	John Deere Capital Corp 1.95% 4/3/2019	180,609	0.01
USD 250,000	Intercontinental Exchange Inc 2.5% 15/10/2018	254,483	0.01	USD 100,000	John Deere Capital Corp 2.3% 16/9/2019	100,650	0.00
USD 100,000	International Business Machines Corp 1.625% 15/5/2020	97,769	0.00	USD 105,000	John Deere Capital Corp 2.8% 18/9/2017	108,412	0.00
USD 200,000	International Business Machines Corp 1.95% 22/7/2016	202,535	0.01	USD 150,000	John Deere Capital Corp 2.8% 27/1/2023	148,043	0.01
USD 100,000	International Business Machines Corp 2.9% 1/11/2021	100,981	0.00	USD 150,000	John Deere Capital Corp 3.9% 12/7/2021	159,912	0.01
USD 235,000	International Business Machines Corp 4% 20/6/2042	216,119	0.01	USD 160,000	Johnson & Johnson 3.375% 5/12/2023	167,339	0.01
USD 300,000	International Business Machines Corp 5.7% 14/9/2017	326,633	0.01	USD 305,000	Johnson & Johnson 4.375% 5/12/2033	327,545	0.01
USD 135,000	International Business Machines Corp 5.875% 29/11/2032	160,120	0.01	USD 100,000	Johnson & Johnson 4.85% 15/5/2041	113,246	0.00
USD 350,000	International Business Machines Corp 7.625% 15/10/2018	411,277	0.01	USD 1,040,000	JP Morgan Chase Capital XXIII FRN 15/5/2047	803,400	0.03
USD 83,000	International Lease Finance Corp 4.625% 15/4/2021	84,245	0.00	USD 9,120,203	JP Morgan Chase Commercial Mortgage Securities Corp 1.943% 15/12/2047	765,185	0.03
USD 340,000	International Lease Finance Corp 5.875% 15/8/2022	367,625	0.01	USD 520,000	JP Morgan Chase Commercial Mortgage Securities Trust '2014-FL6 A' '144A' FRN 15/11/2031	519,956	0.02
USD 190,000	International Lease Finance Corp 6.25% 15/5/2019	205,409	0.01	USD 500,000	JP Morgan Chase Commercial Mortgage Securities Trust '2007-LDPX AM' FRN 15/1/2049	514,258	0.02
USD 40,000	International Lease Finance Corp '144A' 7.125% 1/9/2018	44,248	0.00	USD 1,895,000	JP Morgan Chase Commercial Mortgage Securities Trust '2007-CB20 AJ' FRN 12/2/2051	1,967,600	0.07
USD 208,000	International Lease Finance Corp 8.875% 1/9/2017	229,580	0.01	USD 465,879	JP Morgan Chase Commercial Mortgage Securities Trust '2007-LDPX A3' 5.42% 15/1/2049	486,505	0.02
USD 415,000	Interval Acquisition Corp '144A' 5.625% 15/4/2023	409,812	0.01	USD 398,740	JP Morgan Chase Commercial Mortgage Securities Trust '2006-CB16 A1A' 5.546% 12/5/2045	410,339	0.01
USD 573,095	Invitation Homes 2013-SFR1 Trust 1.4% 17/12/2030	569,344	0.02	USD 1,000,000	JP Morgan Chase Commercial Mortgage Securities Trust '2006-LDP8' 5.48% 15/5/2045	1,027,216	0.04
USD 227,000	Invitation Homes 2014-SFR1 Trust '2014-SFR1 A' '144A' FRN 17/6/2031	224,310	0.01	USD 128,717	JP Morgan Chase Commercial Mortgage Securities Trust '2013-LC11' 0.766% 15/4/2046	128,022	0.00
USD 1,000,000	Invitation Homes 2014-SFR2 Trust 3.598% 17/9/2031	987,642	0.03	USD 999,856	JP Morgan Chase Commercial Mortgage Securities Trust '2013-WT A' 2.804% 16/2/2025	1,014,169	0.04
USD 530,000	Invitation Homes 2014-SFR3 Trust 1.373% 17/12/2031	526,274	0.02	USD 5,470,000	JP Morgan Chase Commercial Mortgage Securities Trust '2015-CSMO E' 4.138% 15/1/2032	5,438,895	0.19
USD 4,000,000	Invitation Homes 2015-SFR3 Trust 2.938% 17/8/2032	3,954,580	0.14	USD 1,830,000	JP Morgan Mortgage Acquisition Trust '2006-NC1 A5' FRN 25/4/2036	1,601,825	0.06
USD 2,000,000	Invitation Homes 2015-SFR3 Trust 3.948% 17/8/2032	1,964,670	0.07	USD 14,072,150	JPMBB Commercial Mortgage Securities Trust '2014-C24' 1.091% 15/11/2047	892,371	0.03
USD 40,000	iStar Inc '144A' 1.5% 15/11/2016	39,825	0.00				
USD 56,000	iStar Inc 3% 15/11/2016	63,910	0.00				
USD 1,075,000	iStar Inc 4% 1/11/2017	1,058,875	0.04				
USD 45,000	iStar Inc 5% 1/7/2019	43,819	0.00				
USD 419,000	Italics Merger Sub Inc '144A' 7.125% 15/7/2023	406,430	0.01				
USD 795,000	Jaguar Holding Co II / Pharmaceutical Product Development LLC '144A' 6.375% 1/8/2023	789,038	0.03				
USD 65,000	Jarden Corp 1.875% 15/9/2018	110,744	0.00				
USD 155,000	JBS USA LLC / JBS USA Finance Inc '144A' 5.75% 15/6/2025	150,350	0.01				
USD 1,487,000	Jefferies Finance LLC / JFIN Co-Issuer Corp '144A' 6.875% 15/4/2022	1,390,345	0.05				

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 500,000	JPMBB Commercial Mortgage Securities Trust '2015-C27' 2.734% 15/2/2048	512,768	0.02	USD 125,000	Kimberly-Clark Corp 5.3% 1/3/2041	145,581	0.01
USD 1,540,000	JPMorgan Chase & Co FRN 30/4/2018 (Perpetual)	1,618,925	0.06	USD 26,000	Kinder Morgan Finance Co LLC '144A' 6% 15/1/2018	27,826	0.00
USD 1,725,000	JPMorgan Chase & Co FRN 1/7/2019 (Perpetual)	1,684,031	0.06	USD 70,000	Kinder Morgan Inc/DE 7% 15/6/2017	75,264	0.00
USD 4,200,000	JPMorgan Chase & Co FRN 1/5/2020 (Perpetual)	4,131,750	0.14	USD 150,000	Kinder Morgan Inc/DE 7.75% 15/1/2032	162,530	0.01
USD 800,000	JPMorgan Chase & Co FRN 1/8/2023 (Perpetual)	794,000	0.03	USD 18,000	Kindred Healthcare Inc 6.375% 15/4/2022	18,518	0.00
USD 3,000,000	JPMorgan Chase & Co FRN 1/2/2024 (Perpetual)	3,168,750	0.11	USD 830,000	Kraft Heinz Foods Co '144A' 2% 2/7/2018	830,017	0.03
USD 300,000	JPMorgan Chase & Co FRN 30/4/2024 (Perpetual)	299,625	0.01	USD 60,000	Lamar Media Corp 5% 1/5/2023	59,850	0.00
USD 350,000	JPMorgan Chase & Co 1.35% 15/2/2017	349,771	0.01	USD 269,000	Laredo Petroleum Inc 7.375% 1/5/2022	262,275	0.01
USD 300,000	JPMorgan Chase & Co 1.7% 1/3/2018	298,859	0.01	USD 480,000	Laureate Education Inc '144A' 10% 1/9/2019	404,400	0.01
USD 320,000	JPMorgan Chase & Co 1.8% 25/1/2018	319,380	0.01	USD 471,838	LB Commercial Mortgage Trust '2007-C3 A1A' FRN 15/7/2044	506,208	0.02
USD 500,000	JPMorgan Chase & Co 2.2% 22/10/2019	496,693	0.02	USD 586,000	LB-UBS Commercial Mortgage Trust '2007-C7 AJ' FRN 15/9/2045	615,724	0.02
USD 200,000	JPMorgan Chase & Co 3.125% 23/1/2025	192,123	0.01	USD 343,634	LB-UBS Commercial Mortgage Trust '2006-C6 A1A' 5.342% 15/9/2039	355,266	0.01
USD 380,000	JPMorgan Chase & Co 3.15% 5/7/2016	386,905	0.01	USD 368,294	LB-UBS Commercial Mortgage Trust '2007-C2 A1A' 5.387% 15/2/2040	387,943	0.01
USD 160,000	JPMorgan Chase & Co 3.875% 1/2/2024	163,439	0.01	USD 6,060,000	LB-UBS Commercial Mortgage Trust '2007-C1 AJ' 5.484% 15/2/2040	6,249,202	0.22
USD 100,000	JPMorgan Chase & Co 3.875% 10/9/2024	98,373	0.00	USD 600,000	LB-UBS Commercial Mortgage Trust '2006-C4 AM' 6.048% 15/6/2038	618,021	0.02
USD 90,000	JPMorgan Chase & Co 4.35% 15/8/2021	96,315	0.00	USD 1,000,000	LCM XVIII LP '144A' FRN 20/4/2027	987,412	0.03
USD 200,000	JPMorgan Chase & Co 4.5% 24/1/2022	213,940	0.01	USD 35,000	Lennar Corp '144A' 2.75% 15/12/2020	79,516	0.00
USD 250,000	JPMorgan Chase & Co 4.95% 25/3/2020	274,558	0.01	USD 230,000	Lennar Corp 4.5% 15/11/2019	235,750	0.01
USD 100,000	JPMorgan Chase & Co 4.95% 1/6/2045	100,216	0.00	USD 1,063,000	Lennar Corp 4.75% 15/12/2017	1,102,862	0.04
USD 130,000	JPMorgan Chase & Co 5.4% 6/1/2042	147,401	0.01	USD 100,000	Level 3 Financing Inc 3.826% 15/1/2018	101,500	0.00
USD 100,000	JPMorgan Chase & Co 5.625% 16/8/2043	108,597	0.00	USD 285,000	Level 3 Financing Inc '144A' 5.125% 1/5/2023	279,155	0.01
USD 1,650,000	JPMorgan Chase & Co 6% 15/1/2018	1,805,138	0.06	USD 498,000	Level 3 Financing Inc 5.375% 15/8/2022	501,113	0.02
USD 200,000	JPMorgan Chase & Co 6.3% 23/4/2019	226,601	0.01	USD 330,000	Level 3 Financing Inc '144A' 5.375% 1/5/2025	318,863	0.01
USD 90,000	JPMorgan Chase & Co 6.4% 15/5/2038	113,401	0.00	USD 1,458,000	Level 3 Financing Inc 5.625% 1/2/2023	1,485,338	0.05
USD 87,000	Jurassic Holdings III Inc '144A' 6.875% 15/2/2021	61,553	0.00	USD 180,000	Level 3 Financing Inc 7% 1/6/2020	189,900	0.01
USD 108,000	KB Home 4.75% 15/5/2019	105,840	0.00	USD 1,450,000	Liberty Mutual Group Inc '144A' FRN 15/3/2037	1,399,250	0.05
USD 319,000	KB Home 7% 15/12/2021	324,583	0.01	USD 5,175,000	Liberty Mutual Group Inc '144A' 7.8% 15/3/2037	6,041,812	0.21
USD 70,000	KB Home 7.25% 15/6/2018	74,900	0.00	USD 14,000	Linn Energy LLC / Linn Energy Finance Corp 6.25% 1/11/2019	5,600	0.00
USD 110,000	Kentucky Utilities Co 4.65% 15/11/2043	117,121	0.00	USD 245,000	Linn Energy LLC / Linn Energy Finance Corp 7.75% 1/2/2021	98,000	0.00
USD 250,000	KeyBank NA/Cleveland OH 1.7% 1/6/2018	249,263	0.01	USD 7,000	Linn Energy LLC / Linn Energy Finance Corp 8.625% 15/4/2020	3,137	0.00
USD 500,000	KeyCorp 2.3% 13/12/2018	503,668	0.02	USD 5,799,726	Long Beach Mortgage Loan Trust '2006-1 1A' FRN 25/2/2036	4,774,439	0.17
USD 40,000	Kimberly-Clark Corp 2.4% 1/6/2023	38,603	0.00	USD 7,674,676	Long Beach Mortgage Loan Trust '2006-4 1A' FRN 25/5/2036	4,451,957	0.15
USD 25,000	Kimberly-Clark Corp 3.875% 1/3/2021	27,257	0.00	USD 150,000	Lowe's Cos Inc 3.12% 15/4/2022	151,032	0.01
				USD 200,000	Lowe's Cos Inc 3.75% 15/4/2021	210,791	0.01
				USD 150,000	Lowe's Cos Inc 4.25% 15/9/2044	148,379	0.01
				USD 155,000	Lowe's Cos Inc 5% 15/9/2043	169,224	0.01

The notes on pages 504 to 515 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 4,993,800	LSTAR Securities Investment Trust '2014-1 NOTE' '144A' FRN 1/9/2021	5,000,042	0.17	USD 368,000	Memorial Production Partners LP / Memorial Production Finance Corp 6.875% 1/8/2022	227,240	0.01
USD 3,171,616	LSTAR Securities Investment Trust '2014-2' 2.171% 1/12/2021	3,135,935	0.11	USD 454,000	Memorial Production Partners LP / Memorial Production Finance Corp 7.625% 1/5/2021	308,720	0.01
USD 884,394	LSTAR Securities Investment Trust '2015-2' 2.168% 1/1/2020	877,208	0.03	USD 634,000	Memorial Resource Development Corp 5.875% 1/7/2022	573,770	0.02
USD 4,798,881	LSTAR Securities Investment Trust '2015-6 A' 2.187% 1/5/2020	4,776,158	0.17	USD 25,000	Memorial Sloan-Kettering Cancer Center 4.2% 1/7/2055	23,743	0.00
USD 2,750,000	Madison Park Funding IX Ltd '2012-9AR AR' '144A' FRN 15/8/2022	2,750,651	0.10	USD 100,000	Merck & Co Inc 1.3% 18/5/2018	99,573	0.00
USD 1,400,000	Madison Park Funding IX Ltd '2012-9AR C2R' '144A' 3.18% 15/8/2022	1,412,792	0.05	USD 100,000	Merck & Co Inc 1.85% 10/2/2020	99,610	0.00
USD 1,000,000	Madison Park Funding IX Ltd 4.17% 15/8/2022	999,950	0.03	USD 180,000	Merck & Co Inc 2.35% 10/2/2022	175,927	0.01
USD 1,000,000	Madison Park Funding XV Ltd 3.49% 27/1/2026	1,003,260	0.04	USD 200,000	Merck & Co Inc 2.75% 10/2/2025	192,701	0.01
USD 1,750,000	Madison Park Funding XVI Ltd 2.502% 20/4/2026	1,751,873	0.06	USD 200,000	Merck & Co Inc 3.6% 15/9/2042	179,505	0.01
USD 1,000,000	Madison Park Funding XVI Ltd 3.302% 20/4/2026	1,000,049	0.03	USD 100,000	Merck & Co Inc 3.7% 10/2/2045	91,773	0.00
USD 250,000	Manufacturers & Traders Trust Co 1.4% 25/7/2017	249,271	0.01	USD 390,000	Merck & Co Inc 3.875% 15/1/2021	417,418	0.01
USD 400,000	MarkWest Energy Partners LP / MarkWest Energy Finance Corp 4.875% 1/12/2024	372,000	0.01	USD 145,000	Merck & Co Inc 4.15% 18/5/2043	143,601	0.01
USD 220,000	MarkWest Energy Partners LP / MarkWest Energy Finance Corp 4.875% 1/6/2025	203,500	0.01	USD 190,000	Meritage Homes Corp 4.5% 1/3/2018	193,325	0.01
USD 100,000	Marsh & McLennan Cos Inc 2.35% 6/3/2020	100,128	0.00	USD 136,000	Meritage Homes Corp 6% 1/6/2025	137,020	0.01
USD 100,000	Marsh & McLennan Cos Inc 3.5% 10/3/2025	99,520	0.00	USD 5,000,000	Merrill Lynch Mortgage Investors Trust Series '2006-HE1 M1' FRN 25/12/2036	4,173,570	0.14
USD 120,000	Massachusetts Institute of Technology 4.678% 1/7/2114	126,027	0.00	USD 795,793	Merrill Lynch Mortgage Trust '2008-C1 A4' 5.69% 12/2/2051	849,027	0.03
USD 230,000	MasterCard Inc 2% 1/4/2019	231,568	0.01	USD 1,450,000	MetLife Capital Trust X '144A' 9.25% 8/4/2038	2,011,875	0.07
USD 100,000	MasterCard Inc 3.375% 1/4/2024	101,418	0.00	USD 4,458,000	MetLife Inc FRN 15/6/2020 (Perpetual)	4,438,496	0.15
USD 90,000	Matador Resources Co '144A' 6.875% 15/4/2023	85,950	0.00	USD 140,000	MetLife Inc 1.756% 15/12/2017	140,882	0.01
USD 150,000	McDonald's Corp 2.2% 26/5/2020	148,306	0.01	USD 200,000	MetLife Inc 1.903% 15/12/2017	201,037	0.01
USD 200,000	McDonald's Corp 2.625% 15/1/2022	193,944	0.01	USD 225,000	MetLife Inc 4.05% 1/3/2045	207,870	0.01
USD 95,000	McDonald's Corp 3.25% 10/6/2024	94,319	0.00	USD 160,000	MetLife Inc 4.368% 15/9/2023	169,909	0.01
USD 50,000	McDonald's Corp 4.6% 26/5/2045	49,908	0.00	USD 160,000	MetLife Inc 4.875% 13/11/2043	169,027	0.01
USD 170,000	McDonald's Corp 5.35% 1/3/2018	185,182	0.01	USD 130,000	MetLife Inc 6.375% 15/6/2034	162,591	0.01
USD 125,000	McDonald's Corp 6.3% 15/10/2037	151,044	0.01	USD 100,000	MetLife Inc 6.75% 1/6/2016	104,257	0.00
USD 100,000	Meccanica Holdings USA Inc 6.25% 15/7/2019	108,014	0.00	USD 330,000	MGM Resorts International 6% 15/3/2023	337,425	0.01
USD 245,000	Mediacom Broadband LLC / Mediacom Broadband Corp 5.5% 15/4/2021	241,019	0.01	USD 225,000	MGM Resorts International 6.625% 15/12/2021	241,875	0.01
USD 200,000	Medtronic Inc 1.375% 1/4/2018	198,942	0.01	USD 890,000	MGM Resorts International 6.75% 1/10/2020	954,525	0.03
USD 250,000	Medtronic Inc 3.625% 15/3/2024	254,359	0.01	USD 90,000	MGM Resorts International 8.625% 1/2/2019	101,195	0.00
USD 155,000	Medtronic Inc 4% 1/4/2043	141,467	0.01	USD 805,000	Micron Technology Inc '144A' 5.25% 15/1/2024	748,650	0.03
USD 250,000	Medtronic Inc (Restricted) '144A' 2.5% 15/3/2020	250,926	0.01	USD 250,000	Microsoft Corp 1.625% 6/12/2018	251,421	0.01
USD 310,000	Medtronic Inc (Restricted) '144A' 3.15% 15/3/2022	311,164	0.01	USD 265,000	Microsoft Corp 2.375% 12/2/2022	261,160	0.01
USD 215,000	Medtronic Inc (Restricted) '144A' 4.375% 15/3/2035	214,750	0.01	USD 105,000	Microsoft Corp 2.375% 1/5/2023	100,397	0.00
USD 265,000	Medtronic Inc (Restricted) '144A' 4.625% 15/3/2045	272,795	0.01	USD 95,000	Microsoft Corp 3% 1/10/2020	99,007	0.00
				USD 200,000	Microsoft Corp 3.5% 12/2/2035	185,017	0.01
				USD 120,000	Microsoft Corp 3.5% 15/11/2042	104,782	0.00
				USD 170,000	Microsoft Corp 3.75% 12/2/2045	156,604	0.01
				USD 100,000	Microsoft Corp 4% 12/2/2055	91,116	0.00
				USD 100,000	Microsoft Corp 4.875% 15/12/2043	107,535	0.00
				USD 140,000	MidAmerican Energy Co 2.4% 15/3/2019	142,411	0.01
				USD 50,000	MidAmerican Energy Co 4.4% 15/10/2044	51,092	0.00
				USD 105,000	MidAmerican Energy Co 6.75% 30/12/2031	138,748	0.01

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 963,000	Midcontinent Communications & Midcontinent Finance Corp '144A' 6.25% 1/8/2021	975,038	0.03	USD 25,000	MPH Acquisition Holdings LLC '144A' 6.625% 1/4/2022	25,625	0.00
USD 467,661	Miran Mid-Atlantic Series C Pass Through Trust 10.06% 30/12/2028	485,199	0.02	USD 206,000	MSCI Inc '144A' 5.75% 15/8/2025	210,635	0.01
USD 500,000	ML-CFC Commercial Mortgage Trust '2006-4 AM' 5.204% 12/12/2049	520,017	0.02	USD 250,000	MUFG Union Bank NA 2.625% 26/9/2018	253,422	0.01
USD 799,000	Mobile Mini Inc 7.875% 1/12/2020	836,952	0.03	USD 250,000	MUFG Union Bank NA 3% 6/6/2016	254,098	0.01
USD 1,110,000	Modular Space Corp '144A' 10.25% 31/1/2019	815,850	0.03	USD 1,000,000	Muir Woods CLO Ltd 2.841% 14/9/2023	1,001,657	0.03
USD 150,000	Monsanto Co 2.125% 15/7/2019	148,955	0.01	USD 70,000	National Rural Utilities Cooperative Finance Corp 2.35% 15/6/2020	70,353	0.00
USD 75,000	Monsanto Co 2.75% 15/4/2016	75,817	0.00	USD 100,000	National Rural Utilities Cooperative Finance Corp 8% 1/3/2032	140,554	0.01
USD 120,000	Monsanto Co 4.2% 15/7/2034	111,020	0.00	USD 100,000	National Rural Utilities Cooperative Finance Corp 10.375% 1/11/2018	124,997	0.00
USD 155,000	Monsanto Co 4.4% 15/7/2044	141,306	0.01	USD 1,345,000	Nationwide Financial Services Inc 6.75% 15/5/2037	1,368,201	0.05
USD 75,000	Monsanto Co 4.7% 15/7/2064	65,681	0.00	USD 410,074	Navigent Private Education Loan Trust 2015-A 0.66% 15/12/2021	408,661	0.01
USD 244,000	Moog Inc '144A' 5.25% 1/12/2022	247,050	0.01	USD 552,490	Navigent Student Loan Trust 2014-8 0.451% 25/8/2020	551,398	0.02
USD 2,475,000	Morgan Stanley FRN 15/7/2019 (Perpetual)	2,459,531	0.09	USD 270,000	NBCUniversal Media LLC 2.875% 15/1/2023	263,668	0.01
USD 2,110,000	Morgan Stanley FRN 15/7/2020 (Perpetual)	2,102,088	0.07	USD 120,000	NBCUniversal Media LLC 4.375% 1/4/2021	130,028	0.00
USD 380,000	Morgan Stanley 2.125% 25/4/2018	381,721	0.01	USD 350,000	NBCUniversal Media LLC 5.15% 30/4/2020	392,835	0.01
USD 50,000	Morgan Stanley 2.2% 7/12/2018	50,267	0.00	USD 200,000	NBCUniversal Media LLC 5.95% 1/4/2041	242,067	0.01
USD 250,000	Morgan Stanley 2.375% 23/7/2019	250,288	0.01	USD 71,000	NCR Corp 6.375% 15/12/2023	73,396	0.00
USD 500,000	Morgan Stanley 2.65% 27/1/2020	498,972	0.02	USD 1,173,000	Neiman Marcus Group Ltd LLC '144A' 8% 15/10/2021	1,246,313	0.04
USD 150,000	Morgan Stanley 3.7% 23/10/2024	150,138	0.01	USD 540,000	NES Rentals Holdings Inc '144A' 7.875% 1/5/2018	538,650	0.02
USD 130,000	Morgan Stanley 3.875% 29/4/2024	132,410	0.00	USD 202,000	Netflix Inc '144A' 5.5% 15/2/2022	208,565	0.01
USD 65,000	Morgan Stanley 4% 23/7/2025	66,376	0.00	USD 230,000	Netflix Inc 5.75% 1/3/2024	240,350	0.01
USD 230,000	Morgan Stanley 4.3% 27/1/2045	218,173	0.01	USD 1,000,000	Neuberger Berman CLO XVIII Ltd 3.383% 14/11/2025	993,323	0.03
USD 250,000	Morgan Stanley 5.45% 9/1/2017	263,116	0.01	USD 235,000	New York Life Global Funding 1.95% 11/2/2020	232,441	0.01
USD 200,000	Morgan Stanley 5.55% 27/4/2017	212,588	0.01	USD 1,000,000	New York Mortgage Securitization Trust '2013-1' 5.409% 27/11/2017	1,005,000	0.04
USD 350,000	Morgan Stanley 5.75% 25/1/2021	397,481	0.01	USD 295,000	Newell Rubbermaid Inc 2.875% 1/12/2019	295,396	0.01
USD 250,000	Morgan Stanley 5.95% 28/12/2017	272,677	0.01	USD 106,000	NGL Energy Partners LP / NGL Energy Finance Corp 6.875% 15/10/2021	103,350	0.00
USD 110,000	Morgan Stanley 6.375% 24/7/2042	136,271	0.01	USD 16,000	NGPL PipeCo LLC '144A' 7.119% 15/12/2017	14,960	0.00
USD 1,000,000	Morgan Stanley 6.625% 1/4/2018	1,114,768	0.04	USD 480,000	NGPL PipeCo LLC '144A' 7.768% 15/12/2037	415,200	0.01
USD 250,000	Morgan Stanley 7.3% 13/5/2019	292,757	0.01	USD 55,000	NGPL PipeCo LLC '144A' 9.625% 1/6/2019	50,875	0.00
USD 1,570,000	Morgan Stanley Bank of America Merrill Lynch Trust '2014-C19' 3.101% 15/12/2047	1,625,994	0.06	USD 300,000	Nielsen Finance LLC / Nielsen Finance Co '144A' 5% 15/4/2022	297,000	0.01
USD 1,000,000	Morgan Stanley Bank of America Merrill Lynch Trust '2015-C23 A2' 2.982% 15/7/2050	1,029,457	0.04	USD 50,000	NIKE Inc 3.625% 1/5/2043	46,438	0.00
USD 5,500,000	Morgan Stanley Capital I Trust '2006-HQ10 AJ' FRN 12/11/2041	5,616,174	0.19	USD 525,000	Nissan Master Owner Trust Receivables 1.44% 15/2/2020	523,333	0.02
USD 250,000	Morgan Stanley Capital I Trust '2007-HQ11 A4FL' FRN 12/2/2044	247,957	0.01	USD 264,000	Noble Energy Inc 5.625% 1/5/2021	266,659	0.01
USD 338,032	Morgan Stanley Capital I Trust '2006-HQ9 A4' FRN 12/7/2044	343,184	0.01	USD 26,000	Noble Energy Inc 5.875% 1/6/2022	26,374	0.00
USD 2,125,000	Morgan Stanley Capital I Trust '2015-MS1 D' '144A' FRN 15/5/2048	1,753,029	0.06	USD 155,000	Northern States Power Co/MN 2.6% 15/5/2023	150,950	0.01
USD 660,000	Morgan Stanley Capital I Trust '2007-IQ14 A4' FRN 15/4/2049	692,886	0.02				
USD 215,409	Morgan Stanley Capital I Trust '2007-IQ13 A1A' 5.312% 15/3/2044	224,727	0.01				
USD 439,948	Morgan Stanley Capital I Trust 2006 '2006-T23 A4' FRN 12/8/2041	450,029	0.02				
USD 774,797	Morgan Stanley Re-REMIC Trust '2010-GG10 A4A' '144A' FRN 15/8/2045	816,576	0.03				

The notes on pages 504 to 515 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 140,000	Northern States Power Co/MN 4.125% 15/5/2044	140,536	0.01	USD 1,200,000	OneMain Financial Issuance Trust '2015-2A A' 2.57% 18/7/2025	1,201,260	0.04
USD 155,000	Northern Trust Corp 3.375% 23/8/2021	161,120	0.01	USD 125,000	ONEOK Inc 7.5% 1/9/2023	124,375	0.00
USD 415,000	Northwest Florida Timber Finance LLC '144A' 4.75% 4/3/2029	378,476	0.01	USD 2,500,000	Option One Mortgage Loan Trust '2007-FXD1 3A4' 5.86% 25/1/2037	2,360,832	0.08
USD 100,000	Northwestern University 3.688% 1/12/2038	97,339	0.00	USD 530,000	Oracle Corp 2.25% 8/10/2019	532,543	0.02
USD 270,000	Novartis Capital Corp 3.4% 6/5/2024	275,493	0.01	USD 100,000	Oracle Corp 2.5% 15/5/2022	97,458	0.00
USD 185,000	Novartis Capital Corp 4.4% 6/5/2044	197,551	0.01	USD 470,000	Oracle Corp 2.5% 15/10/2022	452,012	0.02
USD 311,000	NRG Energy Inc 6.25% 1/5/2024	298,560	0.01	USD 100,000	Oracle Corp 3.25% 15/5/2030	93,052	0.00
USD 327,000	Nuance Communications Inc '144A' 5.375% 15/8/2020	330,089	0.01	USD 215,000	Oracle Corp 3.4% 8/7/2024	215,412	0.01
USD 6,125,000	Oaktree EIF II Series A1 Ltd 15/2/2026 (Zero Coupon)	6,119,683	0.21	USD 100,000	Oracle Corp 3.9% 15/5/2035	94,931	0.00
USD 1,500,000	Oaktree EIF II Series A1 Ltd 15/2/2026 (Zero Coupon)	1,492,878	0.05	USD 200,000	Oracle Corp 4.125% 15/5/2045	189,664	0.01
USD 1,000,000	Oaktree EIF II Series A2 Ltd 3.504% 17/11/2025	986,557	0.03	USD 275,000	Oracle Corp 4.3% 8/7/2034	272,997	0.01
USD 687,861	Oakwood Mortgage Investors Inc '2001-D A3' FRN 15/9/2022	549,037	0.02	USD 155,000	Oracle Corp 5.375% 15/7/2040	174,102	0.01
USD 4,721,434	Oakwood Mortgage Investors Inc '1998-D M1' 7.415% 15/1/2029	4,726,727	0.16	USD 72,000	Outfront Media Capital LLC / Outfront Media Capital Corp 5.25% 15/2/2022	72,810	0.00
USD 66,000	Oasis Petroleum Inc 6.5% 1/11/2021	53,460	0.00	USD 565,000	Outfront Media Capital LLC / Outfront Media Capital Corp 5.625% 15/2/2024	577,006	0.02
USD 163,000	Oasis Petroleum Inc 6.875% 15/3/2022	133,660	0.00	USD 1,000,000	OZLM Funding III Ltd 1.625% 22/1/2025	994,473	0.03
USD 60,000	Oasis Petroleum Inc 6.875% 15/1/2023	48,300	0.00	USD 1,000,000	OZLM IX Ltd 3.532% 20/1/2027	1,002,990	0.03
USD 29,000	Oasis Petroleum Inc 7.25% 1/2/2019*	26,100	0.00	USD 1,000,000	OZLM XI Ltd 30/1/2027 (Zero Coupon)	998,966	0.03
USD 150,000	Occidental Petroleum Corp 1.5% 15/2/2018	148,857	0.01	USD 3,000,000	OZLM XI Ltd 30/1/2027 (Zero Coupon)	2,996,685	0.10
USD 75,000	Occidental Petroleum Corp 3.5% 15/6/2025	74,188	0.00	USD 1,000,000	OZLM XII Ltd 3.976% 30/4/2027	963,541	0.03
USD 185,000	Occidental Petroleum Corp 4.1% 1/2/2021	197,309	0.01	USD 1,000,000	OZLM XIII Ltd 4.782% 30/7/2027	1,000,149	0.03
USD 75,000	Occidental Petroleum Corp 4.125% 1/6/2016	76,927	0.00	USD 1,000,000	OZLM XIII Ltd 5.732% 30/7/2027	917,779	0.03
USD 35,000	Occidental Petroleum Corp 4.625% 15/6/2045	35,027	0.00	USD 100,000	Pacific Gas & Electric Co 2.45% 15/8/2022	95,287	0.00
USD 1,000,000	Octagon Investment Partners XXII Ltd '2014-1A C1' '144A' FRN 22/11/2025	992,580	0.03	USD 160,000	Pacific Gas & Electric Co 4.75% 15/2/2044	165,754	0.01
USD 1,000,000	Octagon Investment Partners XXII Ltd 2.533% 22/11/2025	1,000,784	0.03	USD 110,000	Pacific Gas & Electric Co 5.625% 30/11/2017	119,453	0.00
USD 50,000	Oglethorpe Power Corp 4.2% 1/12/2042	47,342	0.00	USD 50,000	Pacific Gas & Electric Co 5.8% 1/3/2037	57,615	0.00
USD 97,000	Omnicare Inc 4.75% 1/12/2022	103,548	0.00	USD 250,000	Pacific Gas & Electric Co 6.05% 1/3/2034	301,148	0.01
USD 75,000	ON Semiconductor Corp 2.625% 15/12/2026	86,062	0.00	USD 100,000	PacifiCorp 6.25% 15/10/2037	126,466	0.00
USD 450,000	Oncor Electric Delivery Co LLC 2.15% 1/6/2019	447,458	0.02	USD 130,000	PacifiCorp 6.35% 15/7/2038	166,942	0.01
USD 100,000	ONE Gas Inc 2.07% 1/2/2019	99,685	0.00	USD 100,000	Parker-Hannifin Corp 3.3% 21/11/2024	100,241	0.00
USD 1,450,000	OneMain Financial Issuance Trust 3.19% 18/3/2026	1,467,106	0.05	USD 83,000	Parsley Energy LLC / Parsley Finance Corp '144A' 7.5% 15/2/2022	80,925	0.00
USD 1,225,000	OneMain Financial Issuance Trust 2014-2 2.47% 18/9/2024	1,230,463	0.04	USD 50,000	PartnerRe Finance B LLC 5.5% 1/6/2020	55,931	0.00
USD 250,000	OneMain Financial Issuance Trust 2015-1 3.85% 18/3/2026	255,097	0.01	USD 131,000	Party City Holdings Inc '144A' 6.125% 15/8/2023	132,638	0.00
				USD 49,000	Party City Holdings Inc 8.875% 1/8/2020	52,339	0.00
				USD 68,000	PBF Logistics LP / PBF Logistics Finance Corp '144A' 6.875% 15/5/2023	66,300	0.00
				USD 5,000	PDC Energy Inc 7.75% 15/10/2022	5,000	0.00
				USD 180,000	Peabody Energy Corp 6% 15/11/2018	57,981	0.00
				USD 167,000	Peabody Energy Corp 6.5% 15/9/2020	43,002	0.00
				USD 110,000	PECO Energy Co 5.95% 1/10/2036	134,126	0.00

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 210,000	Penske Automotive Group Inc 5.375% 1/12/2024	212,100	0.01	USD 150,000	Precision Castparts Corp 2.25% 15/6/2020	150,206	0.01
USD 1,140,000	Penske Automotive Group Inc 5.75% 1/10/2022	1,185,520	0.04	USD 100,000	Precision Castparts Corp 4.2% 15/6/2035	100,226	0.00
USD 1,310,000	Penske Truck Leasing Co Lp / PTL Finance Corp '144A' 3.375% 15/3/2018	1,350,846	0.05	USD 50,000	President and Fellows of Harvard College 3.619% 1/10/2037	48,802	0.00
USD 130,000	PepsiCo Inc 1.25% 13/8/2017	130,210	0.00	USD 50,000	Princeton University 5.7% 1/3/2039	64,008	0.00
USD 140,000	PepsiCo Inc 2.75% 5/3/2022	138,728	0.01	USD 5,175,000	Principal Financial Group Inc FRN 15/5/2055	5,162,580	0.18
USD 200,000	PepsiCo Inc 2.75% 30/4/2025	190,658	0.01	USD 310,000	Procter & Gamble Co/The 0.75% 4/11/2016	310,062	0.01
USD 200,000	PepsiCo Inc 3% 25/8/2021	204,410	0.01	USD 200,000	Procter & Gamble Co/The 3.1% 15/8/2023	204,017	0.01
USD 200,000	PepsiCo Inc 3.1% 17/7/2022	202,919	0.01	USD 100,000	Procter & Gamble Co/The 4.7% 15/2/2019	110,252	0.00
USD 160,000	PepsiCo Inc 3.6% 1/3/2024	163,886	0.01	USD 50,000	Procter & Gamble Co/The 5.5% 1/2/2034	61,165	0.00
USD 315,000	PepsiCo Inc 3.6% 13/8/2042	278,258	0.01	USD 75,000	Procter & Gamble Co/The 5.55% 5/3/2037	91,122	0.00
USD 100,000	PepsiCo Inc 4% 5/3/2042	93,705	0.00	USD 3,000,000	Progress Residential 2014-SFR1 Trust '2014-SFR1 D' 3.048% 17/2/2032	2,990,403	0.10
USD 380,000	PepsiCo Inc 5% 1/6/2018	414,735	0.01	USD 3,500,000	Progress Residential 2014-SFR1 Trust '2014-SFR1 E' 4.348% 17/10/2031	3,541,041	0.12
USD 265,000	Pfizer Inc 0.9% 15/1/2017	265,209	0.01	USD 150,000	Progressive Corp/The 6.25% 1/12/2032	189,074	0.01
USD 530,000	Pfizer Inc 3.4% 15/5/2024	532,102	0.02	USD 720,000	Project Homestake Merger Corp '144A' 8.875% 1/3/2023	644,400	0.02
USD 250,000	Pfizer Inc 6.2% 15/3/2019	284,543	0.01	USD 1,600,000	Prudential Financial Inc FRN 15/6/2043	1,646,400	0.06
USD 280,000	Pfizer Inc 7.2% 15/3/2039	385,441	0.01	USD 50,000	Public Service Electric & Gas Co 2% 15/8/2019	49,934	0.00
USD 250,000	Philip Morris International Inc 1.875% 15/1/2019	249,811	0.01	USD 200,000	Public Service Electric & Gas Co 3.05% 15/11/2024	198,622	0.01
USD 100,000	Philip Morris International Inc 2.5% 16/5/2016	101,235	0.00	USD 120,000	Public Service Electric & Gas Co 4% 1/6/2044	116,558	0.00
USD 270,000	Philip Morris International Inc 2.625% 6/3/2023	259,486	0.01	USD 50,000	Puget Sound Energy Inc 5.795% 15/3/2040	59,718	0.00
USD 100,000	Philip Morris International Inc 3.25% 10/11/2024	98,977	0.00	USD 140,000	PulteGroup Inc 6.375% 15/5/2033	143,500	0.01
USD 150,000	Philip Morris International Inc 4.25% 10/11/2044	144,117	0.01	USD 52,000	QEP Resources Inc 5.25% 1/5/2023	44,980	0.00
USD 185,000	Philip Morris International Inc 4.5% 26/3/2020	201,781	0.01	USD 410,000	QEP Resources Inc 5.375% 1/10/2022	355,675	0.01
USD 275,000	Philip Morris International Inc 6.375% 16/5/2038	344,027	0.01	USD 165,000	QUALCOMM Inc 1.4% 18/5/2018	163,279	0.01
USD 642,000	Pinnacle Entertainment Inc 6.375% 1/8/2021	686,138	0.02	USD 170,000	QUALCOMM Inc 3% 20/5/2022	165,586	0.01
USD 1,079,000	Platform Specialty Products Corp '144A' 6.5% 1/2/2022	1,050,223	0.04	USD 100,000	QUALCOMM Inc 3.45% 20/5/2025	93,151	0.00
USD 580,000	Ply Gem Industries Inc 6.5% 1/2/2022	568,400	0.02	USD 100,000	QUALCOMM Inc 4.65% 20/5/2035	92,654	0.00
USD 250,000	PNC Bank NA 1.3% 3/10/2016	250,713	0.01	USD 100,000	QUALCOMM Inc 4.8% 20/5/2045	87,048	0.00
USD 250,000	PNC Bank NA 1.6% 1/6/2018	248,592	0.01	USD 300,000	QVC Inc 3.125% 1/4/2019	297,257	0.01
USD 250,000	PNC Bank NA 2.4% 18/10/2019	251,916	0.01	USD 85,000	Radio One Inc '144A' 7.375% 15/4/2022	81,494	0.00
USD 250,000	PNC Bank NA 3.25% 1/6/2025	245,198	0.01	USD 566,000	Range Resources Corp 5% 15/3/2023	506,570	0.02
USD 250,000	PNC Bank NA 4.875% 21/9/2017	265,635	0.01	USD 125,000	Raytheon Co 4.4% 15/2/2020	136,699	0.01
USD 250,000	PNC Financial Services Group Inc/The 3.9% 29/4/2024	253,306	0.01	USD 170,000	Raytheon Co 4.7% 15/12/2041	180,862	0.01
USD 300,000	PNC Funding Corp 3.3% 8/3/2022	304,972	0.01	USD 150,000	Raytheon Co 6.4% 15/12/2018	172,309	0.01
USD 150,000	PNC Funding Corp 4.375% 11/8/2020	162,380	0.01	USD 415,000	RCN Telecom Services LLC / RCN Capital Corp '144A' 8.5% 15/8/2020	437,306	0.02
USD 663,000	Post Holdings Inc '144A' 7.75% 15/3/2024	687,863	0.02	USD 744,000	Realogy Group LLC '144A' 7.625% 15/1/2020	784,920	0.03
USD 232,000	Post Holdings Inc '144A' 8% 15/7/2025	240,700	0.01	USD 180,000	Realogy Group LLC '144A' 9% 15/1/2020	191,475	0.01
USD 150,000	Potomac Electric Power Co 4.15% 15/3/2043	145,607	0.01				
USD 25,000	PPG Industries Inc 1.9% 15/1/2016	25,103	0.00				
USD 95,000	PPG Industries Inc 5.5% 15/11/2040	110,628	0.00				
USD 140,000	Praxair Inc 2.45% 15/2/2022	135,270	0.00				
USD 200,000	Praxair Inc 3% 1/9/2021	205,366	0.01				
USD 50,000	Praxair Inc 3.55% 7/11/2042	44,487	0.00				
USD 100,000	Praxair Inc 4.5% 15/8/2019	108,643	0.00				

The notes on pages 504 to 515 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 1,497,000	Realogy Group LLC / Realogy Co-Issuer Corp '144A' 4.5% 15/4/2019	1,510,311	0.05	USD 117,000	SandRidge Energy Inc 7.5% 15/2/2023	31,882	0.00
USD 636,000	Realogy Group LLC / Realogy Co-Issuer Corp '144A' 5.25% 1/12/2021*	649,515	0.02	USD 44,000	SandRidge Energy Inc 8.75% 15/1/2020	13,420	0.00
USD 280,000	Regency Energy Partners LP / Regency Energy Finance Corp 5% 1/10/2022	277,013	0.01	USD 290,000	Sanmina Corp '144A' 4.375% 1/6/2019	291,450	0.01
USD 5,000,000	Reinsurance Group of America Inc FRN 15/12/2065	4,525,000	0.16	USD 144,993	Santander Drive Auto Receivables Trust 2013-A 1.02% 16/1/2018	144,993	0.01
USD 1,250,000	Reliance Holding USA Inc 5.4% 14/2/2022	1,359,329	0.05	USD 380,000	Santander Drive Auto Receivables Trust 2014-5 1.15% 15/1/2019	379,752	0.01
USD 500,000	Resource Capital Corp 2014-CRE2 Ltd 1.206% 15/4/2032	497,041	0.02	USD 900,000	Santander Holdings USA Inc/PA 4.625% 19/4/2016	919,901	0.03
USD 1,250,000	Resource Capital Corp 2015-CRE4 Ltd 3.187% 15/8/2032	1,250,000	0.04	USD 200,000	SBA Communications Corp 4.875% 15/7/2022	198,500	0.01
USD 1,275,000	Reynolds American Inc 5.85% 15/8/2045	1,378,195	0.05	USD 480,000	SBA Communications Corp 5.625% 1/10/2019	502,445	0.02
USD 703,000	Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu 5.75% 15/10/2020	729,011	0.03	USD 180,000	SBA Telecommunications Inc 5.75% 15/7/2020	189,000	0.01
USD 1,000,000	RHP Hotel Properties LP / RHP Finance Corp '144A' 5% 15/4/2023	995,000	0.03	EUR 100,000	Sealed Air Corp 4.5% 15/9/2023	115,966	0.00
USD 1,971,000	Rite Aid Corp '144A' 6.125% 1/4/2023	2,027,371	0.07	USD 132,000	Sealed Air Corp '144A' 5.125% 1/12/2024	134,805	0.00
USD 448,000	Rockies Express Pipeline LLC '144A' 6% 15/1/2019	452,480	0.02	USD 850,000	Sealed Air Corp '144A' 5.25% 1/4/2023	870,719	0.03
USD 451,000	Rockies Express Pipeline LLC '144A' 6.85% 15/7/2018	457,765	0.02	USD 404,000	Service Corp International/US 5.375% 15/5/2024	420,160	0.01
USD 150,000	Rockwell Automation Inc 2.05% 1/3/2020	149,618	0.01	USD 36,000	Seventy Seven Energy Inc 6.5% 15/7/2022	16,020	0.00
USD 65,000	Rockwell Automation Inc 2.875% 1/3/2025	63,530	0.00	USD 468,000	Seventy Seven Operating LLC 6.625% 15/11/2019	311,220	0.01
USD 151,000	Rose Rock Midstream LP / Rose Rock Finance Corp '144A' 5.625% 15/11/2023	136,278	0.01	USD 409,000	Shea Homes LP / Shea Homes Funding Corp '144A' 5.875% 1/4/2023	419,225	0.01
USD 199,000	RSP Permian Inc '144A' 6.625% 1/10/2022	193,528	0.01	USD 128,000	Shea Homes LP / Shea Homes Funding Corp '144A' 6.125% 1/4/2025	131,200	0.00
USD 88,000	RSP Permian Inc 6.625% 1/10/2022	85,580	0.00	USD 100,000	Sherwin-Williams Co/The 1.35% 15/12/2017	99,512	0.00
USD 618,000	Ryder System Inc 2.5% 1/3/2017	626,837	0.02	USD 170,000	Sierra Pacific Power Co 3.375% 15/8/2023	173,193	0.01
USD 200,000	Ryerson Inc / Joseph T Ryerson & Son Inc 9% 15/10/2017	184,500	0.01	USD 349,000	Silgan Holdings Inc 5.5% 1/2/2022	362,088	0.01
USD 260,000	Ryland Group Inc/The 6.625% 1/5/2020	286,000	0.01	USD 200,000	Simon Property Group LP 2.15% 15/9/2017	202,678	0.01
USD 750,000	Sabine Pass Liquefaction LLC 5.625% 1/2/2021	738,750	0.03	USD 200,000	Simon Property Group LP 2.5% 1/9/2020	200,303	0.01
USD 769,000	Sabine Pass Liquefaction LLC '144A' 5.625% 1/3/2025	742,085	0.03	USD 110,000	Simon Property Group LP 2.8% 30/1/2017	112,086	0.00
USD 1,319,000	Sabine Pass Liquefaction LLC 5.75% 15/5/2024	1,281,079	0.04	USD 250,000	Simon Property Group LP 3.375% 1/10/2024	246,894	0.01
USD 2,276,000	Sabine Pass LNG LP 7.5% 30/11/2016	2,341,435	0.08	USD 50,000	Simon Property Group LP 4.25% 1/10/2044	48,166	0.00
USD 1,050,000	Safway Group Holding LLC / Safway Finance Corp '144A' 7% 15/5/2018	1,071,000	0.04	USD 110,000	Simon Property Group LP 4.375% 1/3/2021	118,687	0.00
USD 232,143	San Diego Gas & Electric Co 1.914% 1/2/2022	228,935	0.01	USD 100,000	Simon Property Group LP 4.75% 15/3/2042	104,058	0.00
USD 125,000	San Diego Gas & Electric Co 3.95% 15/11/2041	122,415	0.00	USD 150,000	Simon Property Group LP 5.65% 1/2/2020	169,362	0.01
USD 529,000	Sanchez Energy Corp 6.125% 15/1/2023*	394,105	0.01	USD 585,000	Sirius XM Radio Inc '144A' 4.625% 15/5/2023	557,944	0.02
				USD 688,000	Sirius XM Radio Inc '144A' 5.375% 15/4/2025	682,840	0.02
				USD 220,000	Sirius XM Radio Inc '144A' 5.875% 1/10/2020	229,900	0.01
				USD 470,000	Six Flags Entertainment Corp '144A' 5.25% 15/1/2021	477,050	0.02

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 288,524	SLC Private Student Loan Trust '2006-A' 0.423% 15/7/2036	285,943	0.01	USD 365,000	Spectrum Brands Inc 6.375% 15/11/2020	388,695	0.01
USD 130,956	SLM Private Credit Student Loan Trust '2005-B A2' FRN 15/3/2023	129,769	0.00	USD 390,000	Spectrum Brands Inc 6.625% 15/11/2022	419,250	0.01
USD 500,000	SLM Private Credit Student Loan Trust '2004-B A3' 0.571% 15/3/2024	479,852	0.02	USD 466,000	Spirit AeroSystems Inc 5.25% 15/3/2022	479,980	0.02
USD 364,933	SLM Private Education Loan Trust '2013-B A1' '144A' FRN 15/7/2022	364,629	0.01	USD 164,000	Springs Industries Inc 6.25% 1/6/2021	163,180	0.01
USD 278,204	SLM Private Education Loan Trust '2012-A A1' '144A' FRN 15/8/2025	279,317	0.01	USD 380,000	Sprint Capital Corp 6.875% 15/11/2028	324,900	0.01
USD 700,000	SLM Private Education Loan Trust '2012-A A2' 3.83% 17/1/2045	735,997	0.03	USD 25,000	Sprint Capital Corp 8.75% 15/3/2032	23,562	0.00
USD 400,000	SLM Private Education Loan Trust '2012-C' 3.31% 15/10/2046	410,048	0.01	USD 148,000	Sprint Communications Inc '144A' 7% 1/3/2020	157,620	0.01
USD 1,200,000	SLM Private Education Loan Trust '2012-E A2B' 1.948% 15/6/2045	1,225,993	0.04	USD 1,726,000	Sprint Communications Inc '144A' 9% 15/11/2018	1,927,079	0.07
USD 500,000	SLM Private Education Loan Trust '2013-B A2A' 1.85% 15/5/2030	496,117	0.02	USD 811,000	Sprint Corp 7.125% 15/6/2024	754,230	0.03
USD 166,000	SM Energy Co 5% 15/1/2024	142,760	0.01	USD 150,000	Sprint Corp 7.625% 15/2/2025	140,842	0.01
USD 26,000	SM Energy Co 5.625% 1/6/2025	23,036	0.00	USD 1,364,000	Sprint Corp 7.875% 15/9/2023	1,316,956	0.05
USD 665,000	SM Energy Co 6.125% 15/11/2022	620,113	0.02	USD 375,000	SS&C Technologies Holdings Inc '144A' 5.875% 15/7/2023	386,719	0.01
USD 108,000	SM Energy Co 6.5% 15/11/2021	104,220	0.00	USD 115,000	St Jude Medical Inc 3.25% 15/4/2023	111,642	0.00
USD 590,000	Smithfield Foods Inc 6.625% 15/8/2022	629,819	0.02	USD 100,000	St Jude Medical Inc 4.75% 15/4/2043	97,778	0.00
USD 377,076	SoFi Professional Loan Program 2015-A LLC 1.419% 25/3/2033	376,772	0.01	USD 640,000	Standard Pacific Corp 8.375% 15/5/2018	727,680	0.03
USD 1,300,000	SoFi Professional Loan Program 2015-B LLC 2.51% 25/8/2035	1,304,354	0.05	USD 625,000	Standard Pacific Corp 8.375% 15/1/2021	741,012	0.03
USD 1,000,000	Sound Point CLO I Ltd 3.587% 20/10/2023	1,002,563	0.03	USD 85,000	Starbucks Corp 3.85% 1/10/2023	89,602	0.00
USD 1,000,000	Sound Point CLO IX Ltd 5.965% 20/7/2027	915,345	0.03	USD 9,300,000	State Street Capital Trust IV FRN 15/6/2037	7,939,875	0.27
USD 1,500,000	Sound Point CLO VII Ltd '2014-3A D' '144A' FRN 23/1/2027	1,440,705	0.05	USD 2,510,000	State Street Corp FRN 15/9/2020 (Perpetual)	2,525,688	0.09
USD 1,000,000	Sound Point CLO VII Ltd 1.732% 23/1/2027	996,391	0.03	USD 135,000	State Street Corp 2.55% 18/8/2020	135,848	0.00
USD 4,211,634	Soundview Home Loan Trust '2006-EQ1 A3' FRN 25/10/2036	3,869,734	0.13	USD 130,000	State Street Corp 3.1% 15/5/2023	127,183	0.00
USD 4,330,000	Soundview Home Loan Trust 2007-NS1 0.471% 25/1/2037	2,889,387	0.10	USD 300,000	State Street Corp 4.375% 7/3/2021	327,685	0.01
USD 105,000	South Carolina Electric & Gas Co 4.5% 1/6/2064	97,515	0.00	USD 1,310,000	Station Casinos LLC 7.5% 1/3/2021	1,398,949	0.05
USD 160,000	Southern California Edison Co 3.5% 1/10/2023	164,272	0.01	USD 775,000	Steel Dynamics Inc 5.125% 1/10/2021	767,095	0.03
USD 100,000	Southern California Edison Co 4.65% 1/10/2043	106,166	0.00	USD 56,000	Sterigenics-Nordion Holdings LLC '144A' 6.5% 15/5/2023	57,259	0.00
USD 50,000	Southern California Edison Co 5.5% 15/3/2040	58,776	0.00	USD 1,000,000	Stewart Park Clo Ltd '2015-1A D' '144A' FRN 15/4/2026	958,174	0.03
USD 165,000	Southern California Edison Co 6.05% 15/3/2039	208,003	0.01	USD 2,154,167	Structured Asset Mortgage Investments II Trust '2005-AR8 A1A' FRN 25/2/2036	1,757,255	0.06
USD 200,000	Southern California Gas Co 3.15% 15/9/2024	200,735	0.01	USD 1,539,352	Structured Asset Mortgage Investments II Trust '2006-AR2 A1' FRN 25/2/2036	1,223,895	0.04
USD 50,000	Southern California Gas Co 4.45% 15/3/2044	52,049	0.00	USD 1,825,989	Structured Asset Mortgage Investments II Trust '2006-AR6 1A3' FRN 25/7/2046	1,264,479	0.04
USD 100,000	Southwestern Public Service Co 4.5% 15/8/2041	103,577	0.00	USD 2,369,908	Structured Asset Mortgage Investments II Trust '2005-AR3' 0.469% 25/8/2035	2,063,991	0.07
USD 227,000	Spectrum Brands Inc '144A' 5.75% 15/7/2025	234,945	0.01	USD 2,429,257	Structured Asset Mortgage Investments II Trust '2006-AR1' 0.401% 25/2/2036	2,104,784	0.07
USD 797,000	Spectrum Brands Inc '144A' 6.125% 15/12/2024	826,888	0.03				

The notes on pages 504 to 515 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 1,677,995	Structured Asset Mortgage Investments II Trust '2006-AR4' 0.389% 25/6/2036	1,338,441	0.05	USD 1,165,000	Tenet Healthcare Corp 4.75% 1/6/2020	1,185,387	0.04
USD 4,638,583	Structured Asset Mortgage Investments II Trust '2006-AR6' 0.361% 25/7/2046	3,689,121	0.13	USD 590,000	Tenet Healthcare Corp 6.75% 15/6/2023	615,075	0.02
USD 3,595,073	Structured Asset Mortgage Investments II Trust '2007-AR4' 0.335% 25/9/2047	3,101,800	0.11	USD 532,000	Tenet Healthcare Corp 8.125% 1/4/2022	589,190	0.02
USD 100,000	Stryker Corp 2% 30/9/2016	100,878	0.00	USD 60,000	TerraForm Power Operating LLC '144A' 6.125% 15/6/2025	56,100	0.00
USD 150,000	Stryker Corp 3.375% 15/5/2024	149,401	0.01	USD 284,000	Tesoro Logistics LP / Tesoro Logistics Finance Corp '144A' 6.25% 15/10/2022	284,000	0.01
USD 150,000	Stryker Corp 4.375% 15/5/2044	148,139	0.01	USD 50,000	Texas Instruments Inc 0.875% 12/3/2017	50,076	0.00
USD 179,000	Summit Midstream Holdings LLC / Summit Midstream Finance Corp 5.5% 15/8/2022	159,758	0.01	USD 100,000	Texas Instruments Inc 1% 1/5/2018	98,720	0.00
USD 28,000	Summit Midstream Holdings LLC / Summit Midstream Finance Corp 7.5% 1/7/2021	28,140	0.00	USD 100,000	Texas Instruments Inc 1.65% 3/8/2019	99,116	0.00
USD 166,000	SunCoke Energy Partners LP / SunCoke Energy Partners Finance Corp '144A' 7.375% 1/2/2020	151,890	0.01	USD 300,000	Texas Instruments Inc 1.75% 1/5/2020	292,080	0.01
USD 660,000	SunGard Data Systems Inc 6.625% 1/11/2019	688,050	0.02	USD 650,000	Thermo Fisher Scientific Inc 2.4% 1/2/2019	649,450	0.02
USD 530,000	Sunoco LP / Sunoco Finance Corp '144A' 5.5% 1/8/2020	532,650	0.02	USD 2,000,000	TICP CLO III Ltd '2014-3A A' '144A' FRN 20/1/2027	1,999,284	0.07
USD 135,000	Sunoco LP / Sunoco Finance Corp '144A' 6.375% 1/4/2023	135,601	0.00	USD 1,000,000	TICP CLO III Ltd '2014-3A C' '144A' FRN 20/1/2027	1,000,388	0.03
USD 122,000	Surgical Care Affiliates Inc '144A' 6% 1/4/2023	123,830	0.00	USD 1,241,000	T-Mobile USA Inc 6.375% 1/3/2025	1,268,923	0.04
USD 297,390	SWAY Residential 2014-1 Trust 1.473% 17/1/2020	295,053	0.01	USD 25,000	T-Mobile USA Inc 6.5% 15/1/2024	25,750	0.00
USD 1,250,000	Symphony CLO Ltd 3.144% 23/7/2023	1,253,228	0.04	USD 300,000	T-Mobile USA Inc 6.542% 28/4/2020	313,500	0.01
USD 1,000,000	Symphony CLO Ltd 4.144% 23/7/2023	998,507	0.03	USD 610,000	T-Mobile USA Inc 6.633% 28/4/2021	640,500	0.02
USD 2,500,000	Symphony CLO XV Ltd 1.653% 17/10/2026	2,489,798	0.09	USD 66,000	Townsquare Media Inc '144A' 6.5% 1/4/2023	64,350	0.00
USD 1,000,000	Symphony CLO XV Ltd 2.403% 17/10/2026	1,001,443	0.03	USD 250,000	Toyota Motor Credit Corp 1.25% 5/10/2017	249,640	0.01
USD 440,000	Synchrony Credit Card Master Note Trust '2014-1 A' 1.61% 15/11/2020	441,206	0.02	USD 160,000	Toyota Motor Credit Corp 2% 24/10/2018	160,542	0.01
USD 2,725,000	Synchrony Financial 4.5% 23/7/2025	2,717,854	0.09	USD 150,000	Toyota Motor Credit Corp 2.125% 18/7/2019	150,402	0.01
USD 99,000	Talen Energy Supply LLC '144A' 6.5% 1/6/2025	91,946	0.00	USD 360,000	Toyota Motor Credit Corp 2.15% 12/3/2020	359,440	0.01
USD 50,000	Tampa Electric Co 6.15% 15/5/2037	63,047	0.00	USD 90,000	Toyota Motor Credit Corp 4.25% 11/1/2021	97,411	0.00
USD 206,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp '144A' 4.125% 15/11/2019	194,670	0.01	USD 162,000	TransDigm Inc 5.5% 15/10/2020	159,570	0.01
USD 343,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 6.375% 1/8/2022	344,753	0.01	USD 870,000	TransDigm Inc 6% 15/7/2022	862,518	0.03
USD 380,000	Target Corp 2.3% 26/6/2019	386,124	0.01	USD 1,690,000	TransDigm Inc 6.5% 15/7/2024	1,682,733	0.06
USD 200,000	Target Corp 3.875% 15/7/2020	215,943	0.01	USD 90,000	Travelers Cos Inc/The 4.6% 1/8/2043	92,837	0.00
USD 270,000	Target Corp 4% 1/7/2042	260,613	0.01	USD 100,000	Travelers Cos Inc/The 5.35% 1/11/2040	114,200	0.00
USD 300,000	TD Ameritrade Holding Corp 2.95% 1/4/2022	298,661	0.01	USD 150,000	Travelers Cos Inc/The 5.9% 2/6/2019	170,626	0.01
USD 39,000	Teleflex Inc 3.875% 1/8/2017	84,216	0.00	USD 90,000	Travelers Property Casualty Corp 6.375% 15/3/2033	114,752	0.00
USD 257,000	Tenet Healthcare Corp '144A' FRN 15/6/2020	259,570	0.01	USD 150,000	TRI Pointe Holdings Inc 4.375% 15/6/2019	149,250	0.01
				USD 55,000	TRI Pointe Holdings Inc 5.875% 15/6/2024	54,312	0.00
				USD 615,000	Tribune Media Co '144A' 5.875% 15/7/2022	621,150	0.02
				USD 5,000,000	Tricon American Homes 2015-SFR1 Trust '2015-SFR1 D' 2.386% 17/6/2032	4,847,795	0.17
				USD 107,000	Twitter Inc '144A' 1% 15/9/2021	91,218	0.00

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 1,480,000	UCI International Inc 8.625% 15/2/2019	1,221,000	0.04	USD 285,000	UnitedHealth Group Inc 5.95% 15/2/2041	346,831	0.01
USD 74,000	Unifrax I LLC / Unifrax Holding Co '144A' 7.5% 15/2/2019	74,277	0.00	USD 1,330,000	Univision Communications Inc '144A' 5.125% 15/2/2025	1,293,425	0.05
USD 250,000	Unilever Capital Corp 2.2% 6/3/2019	253,073	0.01	USD 580,000	Univision Communications Inc '144A' 8.5% 15/5/2021	607,550	0.02
USD 100,000	Union Electric Co 6.7% 1/2/2019	115,275	0.00	USD 250,000	US Bancorp 1.65% 15/5/2017	251,685	0.01
USD 135,000	Union Pacific Corp 3.75% 15/3/2024	140,045	0.01	USD 230,000	US Bancorp 1.95% 15/11/2018	231,434	0.01
USD 75,000	Union Pacific Corp 4% 1/2/2021	80,613	0.00	USD 180,000	US Bancorp 2.2% 15/11/2016	182,528	0.01
USD 100,000	Union Pacific Corp 4.163% 15/7/2022	106,570	0.00	USD 150,000	US Bancorp 3% 15/3/2022	151,875	0.01
USD 195,000	Union Pacific Corp 4.85% 15/6/2044	212,267	0.01	USD 130,000	US Bancorp 3.7% 30/1/2024	134,998	0.00
USD 140,000	United Airlines 2014-2 Class A Pass Through Trust 3.75% 3/9/2026	140,175	0.01	USD 250,000	US Bank NA/Cincinnati OH 2.125% 28/10/2019	251,174	0.01
USD 280,000	United Parcel Service Inc 1.125% 1/10/2017	280,157	0.01	USD 69,000	USG Corp '144A' 5.5% 1/3/2025	69,086	0.00
USD 165,000	United Parcel Service Inc 6.2% 15/1/2038	211,503	0.01	USD 452,000	USG Corp '144A' 5.875% 1/11/2021	472,340	0.02
USD 115,000	United Rentals North America Inc 5.5% 15/7/2025	110,688	0.00	USD 820,000	USG Corp 9.75% 15/1/2018	924,550	0.03
USD 975,000	United Rentals North America Inc 5.75% 15/11/2024	960,375	0.03	USD 574,000	Valeant Pharmaceuticals International '144A' 6.375% 15/10/2020	599,830	0.02
USD 10,000	United Rentals North America Inc 6.125% 15/6/2023	10,175	0.00	USD 230,000	Valeant Pharmaceuticals International '144A' 7% 1/10/2020	238,625	0.01
USD 4,500,000	United States Treasury Note/Bond 0.375% 31/10/2016	4,495,078	0.16	USD 600,000	Ventas Realty LP 1.25% 17/4/2017	595,986	0.02
USD 3,500,000	United States Treasury Note/Bond 0.5% 31/8/2016	3,503,008	0.12	USD 400,000	Ventas Realty LP / Ventas Capital Corp 2% 15/2/2018	401,466	0.01
USD 3,000,000	United States Treasury Note/Bond 0.875% 15/9/2016	3,014,063	0.10	USD 2,250,000	Venture XX CLO Ltd '2015-20A B1' 2.375% 15/4/2027	2,234,968	0.08
USD 450,000	United Technologies Corp (Step-up coupon) 1.778% 4/5/2018	448,375	0.02	USD 1,000,000	Venture XX CLO Ltd '2015-20A C' 3.425% 15/4/2027	998,663	0.03
USD 170,000	United Technologies Corp 3.1% 1/6/2022	170,993	0.01	USD 1,320,000	Venture XXI CLO Ltd '2015-21A A' 1.773% 15/7/2027	1,315,763	0.05
USD 150,000	United Technologies Corp 4.15% 15/5/2045	145,059	0.01	USD 1,250,000	Verizon Communications Inc 1.35% 9/6/2017	1,246,916	0.04
USD 425,000	United Technologies Corp 4.5% 1/6/2042	434,024	0.02	USD 863,000	Verizon Communications Inc 4.672% 15/3/2055	749,744	0.03
USD 310,000	United Technologies Corp 5.375% 15/12/2017	337,207	0.01	GBP 634,500	Virgin Media Secured Finance Plc 6% 15/4/2021	1,010,863	0.04
USD 140,000	UnitedHealth Group Inc 1.625% 15/3/2019	137,913	0.01	USD 145,000	Virginia Electric & Power Co 2.95% 15/1/2022	143,922	0.01
USD 210,000	UnitedHealth Group Inc 1.875% 15/11/2016	212,037	0.01	USD 50,000	Virginia Electric & Power Co 4.45% 15/2/2044	51,689	0.00
USD 65,000	UnitedHealth Group Inc 1.9% 16/7/2018	65,255	0.00	USD 190,000	Virginia Electric & Power Co 4.65% 15/8/2043	202,155	0.01
USD 70,000	UnitedHealth Group Inc 2.3% 15/12/2019	70,347	0.00	USD 4,250,000	Voya CLO 2012-2 Ltd 2.239% 15/10/2022	4,250,743	0.15
USD 180,000	UnitedHealth Group Inc 2.875% 15/3/2023	175,707	0.01	USD 1,000,000	Voya CLO 2012-2 Ltd 3.239% 15/10/2022	999,942	0.03
USD 240,000	UnitedHealth Group Inc 3.35% 15/7/2022	246,458	0.01	USD 1,000,000	Voya CLO 2014-4 Ltd 1.733% 14/10/2026	998,054	0.03
USD 250,000	UnitedHealth Group Inc 3.875% 15/10/2020	266,740	0.01	USD 1,000,000	Voya CLO 2014-4 Ltd 2.633% 14/10/2026	1,000,033	0.03
USD 120,000	UnitedHealth Group Inc 4.25% 15/3/2043	117,404	0.00	USD 2,250,000	Voya CLO 2015-1 Ltd 2.375% 18/4/2027	2,253,899	0.08
USD 100,000	UnitedHealth Group Inc 4.625% 15/7/2035	105,183	0.00	USD 3,993,000	Voya Financial Inc FRN 15/5/2053	4,052,895	0.14
USD 125,000	UnitedHealth Group Inc 4.625% 15/11/2041	127,013	0.00	USD 700,000	Voya Financial Inc 2.9% 15/2/2018	714,006	0.02
USD 140,000	UnitedHealth Group Inc 4.75% 15/7/2045	148,725	0.01	USD 4,342,973	Wachovia Asset Securitization Issuance II LLC 2007-HE1 Trust '2007-HE1 A' '144A' FRN 25/7/2037	3,874,266	0.13
				USD 285,991	Wachovia Bank Commercial Mortgage Trust Series 2006-C28 0.323% 15/10/2048	283,562	0.01

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 1,125,000	Wachovia Bank Commercial Mortgage Trust Series 2007-C33 6.15% 15/2/2051	1,160,372	0.04	USD 5,014,948	Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust '2006-AR5 1A' 1.164% 25/6/2046	3,297,494	0.11
USD 390,000	Wachovia Corp 5.75% 1/2/2018	426,939	0.02	USD 30,000	Watco Cos LLC / Watco Finance Corp '144A' 6.375% 1/4/2023	30,525	0.00
USD 200,000	Wal-Mart Stores Inc 2.55% 11/4/2023	192,940	0.01	USD 1,144,000	WaveDivision Escrow LLC / WaveDivision Escrow Corp '144A' 8.125% 1/9/2020	1,138,280	0.04
USD 100,000	Wal-Mart Stores Inc 4% 11/4/2043	95,983	0.00	USD 135,000	Weekley Homes LLC / Weekley Finance Corp 6% 1/2/2023	126,225	0.00
USD 360,000	Wal-Mart Stores Inc 4.125% 1/2/2019	388,113	0.01	USD 99,000	WellCare Health Plans Inc 5.75% 15/11/2020	103,950	0.00
USD 200,000	Wal-Mart Stores Inc 4.25% 15/4/2021	218,918	0.01	USD 400,000	Wells Fargo & Co FRN 15/6/2024 (Perpetual)	402,000	0.01
USD 190,000	Wal-Mart Stores Inc 5.25% 1/9/2035	218,654	0.01	USD 2,620,000	Wells Fargo & Co FRN 15/6/2025 (Perpetual)	2,685,500	0.09
USD 200,000	Wal-Mart Stores Inc 5.375% 5/4/2017	214,075	0.01	USD 100,000	Wells Fargo & Co 1.4% 8/9/2017	99,913	0.00
USD 210,000	Wal-Mart Stores Inc 5.625% 15/4/2041	253,727	0.01	USD 210,000	Wells Fargo & Co 2.1% 8/5/2017	212,244	0.01
USD 75,000	Wal-Mart Stores Inc 6.2% 15/4/2038	96,066	0.00	USD 185,000	Wells Fargo & Co 2.15% 30/1/2020	183,698	0.01
USD 340,000	Wal-Mart Stores Inc 6.5% 15/8/2037	445,093	0.02	USD 205,000	Wells Fargo & Co 2.6% 22/7/2020	205,470	0.01
USD 75,000	Wal-Mart Stores Inc 7.55% 15/2/2030	105,650	0.00	USD 250,000	Wells Fargo & Co 3% 22/1/2021	254,651	0.01
USD 200,000	Walt Disney Co/The 1.85% 30/5/2019	200,226	0.01	USD 300,000	Wells Fargo & Co 3% 19/2/2025	289,960	0.01
USD 75,000	Walt Disney Co/The 2.75% 16/8/2021	76,073	0.00	USD 100,000	Wells Fargo & Co 3.3% 9/9/2024	99,675	0.00
USD 50,000	Walt Disney Co/The 3.7% 1/12/2042	45,809	0.00	USD 350,000	Wells Fargo & Co 3.45% 13/2/2023	348,399	0.01
USD 100,000	Walt Disney Co/The 4.125% 1/6/2044	97,525	0.00	USD 190,000	Wells Fargo & Co (Step-up coupon) 3.676% 15/6/2016	194,256	0.01
USD 105,000	Walt Disney Co/The 5.5% 15/3/2019	118,062	0.00	USD 50,000	Wells Fargo & Co 3.9% 1/5/2045	46,096	0.00
USD 110,000	Walt Disney Co/The 6% 17/7/2017	120,235	0.00	USD 80,000	Wells Fargo & Co 4.1% 3/6/2026	80,483	0.00
USD 1,975,711	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust '2006-AR13 2A' FRN 25/10/2046	1,831,834	0.06	USD 95,000	Wells Fargo & Co 4.65% 4/11/2044	93,843	0.00
USD 1,115,698	WaMu Mortgage Pass-Through Certificates Series 2006-AR19 Trust 1.917% 25/1/2047	1,013,593	0.04	USD 100,000	Wells Fargo & Co 5.125% 15/9/2016	104,236	0.00
USD 3,459,249	WaMu Mortgage Pass-Through Certificates Series 2006-AR9 Trust '2006-AR9 2A' FRN 25/8/2046	3,127,220	0.11	USD 110,000	Wells Fargo & Co 5.375% 7/2/2035	123,770	0.00
USD 4,414,010	WaMu Mortgage Pass-Through Certificates Series 2007-OA3 Trust '2007-OA3 2A1A' FRN 25/4/2047	3,993,311	0.14	USD 135,000	Wells Fargo & Co 5.375% 2/11/2043	146,174	0.01
USD 1,256,872	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust '2007-OA5 1A' FRN 25/6/2047	1,044,311	0.04	USD 260,000	Wells Fargo & Co 5.606% 15/1/2044	291,555	0.01
USD 2,659,941	Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust '2007-OA1 2A' FRN 25/12/2046	1,809,659	0.06	USD 100,000	Westar Energy Inc 5.1% 15/7/2020	112,102	0.00
USD 4,626,087	Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust '2007-OA5 A1A' FRN 25/5/2047	3,772,394	0.13	USD 14,702,351	WFRBS Commercial Mortgage Trust '2013-UBS1 XA' FRN 15/3/2046	766,411	0.03
				USD 18,225,224	WFRBS Commercial Mortgage Trust '2014-C20 XA' FRN 15/5/2047	1,251,927	0.04
				USD 500,000	WFRBS Commercial Mortgage Trust '2013-C12 A2' 2.072% 15/3/2048	504,293	0.02
				USD 10,263,654	WFRBS Commercial Mortgage Trust '2013-C17' 1.617% 15/12/2046	773,007	0.03
				USD 216,000	Whiting Petroleum Corp 5% 15/3/2019	192,780	0.01
				USD 23,000	Whiting Petroleum Corp 5.75% 15/3/2021	20,355	0.00
				USD 135,000	Whiting Petroleum Corp 6.25% 1/4/2023	119,475	0.00
				USD 514,000	William Lyon Homes Inc 8.5% 15/11/2020	556,726	0.02
				USD 100,000	Wisconsin Electric Power Co 2.95% 15/9/2021	101,611	0.00
				USD 1,731,000	Wise Metals Group LLC / Wise Alloys Finance Corp '144A' 8.75% 15/12/2018	1,644,450	0.06
				USD 178,000	Wolverine World Wide Inc 6.125% 15/10/2020	187,790	0.01
				USD 590,000	Woodside Homes Co LLC / Woodside Homes Finance Inc '144A' 6.75% 15/12/2021	548,700	0.02

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Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 249,000	WPX Energy Inc 5.25% 15/9/2024	201,068	0.01	USD 18,330	CIBC (Fund receives 12.52% Fixed; and receives/pays return on Energizer Holdings Inc) (6/11/2015)	803,176	0.03
USD 117,000	WPX Energy Inc 6% 15/1/2022	99,590	0.00	USD 18,330	CIBC (Fund receives 12.58% Fixed; and receives/pays return on Energizer Holdings Inc) (5/11/2015)	809,916	0.03
USD 288,000	WR Grace & Co-Conn '144A' 5.125% 1/10/2021	292,320	0.01	USD 37,720	CIBC (Fund receives 12.90% Fixed; and receives/pays return on Stanley Black & Decker Inc) (21/10/2015)	3,668,493	0.13
USD 105,000	Wyeth LLC 5.95% 1/4/2037	125,098	0.00	USD 63,630	CIBC (Fund receives 13.03% Fixed; and receives/pays return on International Paper Company) (28/10/2015)	2,791,099	0.10
USD 50,000	Xilinx Inc 2.125% 15/3/2019	49,786	0.00	USD 63,950	CIBC (Fund receives 13.18% Fixed; and receives/pays return on Home Depot Inc) (13/11/2015)	7,324,366	0.25
EUR 125,000	XPO Logistics Inc 5.75% 15/6/2021	136,884	0.01	USD 13,140	CIBC (Fund receives 13.23% Fixed; and receives/pays return on Delphi Automotive Plc) (8/10/2015)	989,144	0.03
USD 469,000	XPO Logistics Inc '144A' 6.5% 15/6/2022	461,379	0.02	USD 19,820	CIBC (Fund receives 14.00% Fixed; and receives/pays return on Whirlpool Corporation) (6/10/2015)	3,381,389	0.12
USD 1,187,000	XPO Logistics Inc '144A' 7.875% 1/9/2019	1,264,155	0.04	USD 19,820	CIBC (Fund receives 14.20% Fixed; and receives/pays return on Whirlpool Corporation) (7/10/2015)	3,379,493	0.12
USD 100,000	XTO Energy Inc 6.25% 1/8/2017	109,628	0.00	USD 88,410	CIBC (Fund receives 14.33% Fixed; and receives/pays return on Reynolds American Inc) (21/10/2015)	7,324,530	0.25
USD 1,621,000	Zayo Group LLC / Zayo Capital Inc '144A' 6% 1/4/2023	1,622,005	0.06	USD 34,700	CIBC (Fund receives 17.25% Fixed; and receives/pays return on Nucor Corp) (14/10/2015)	1,493,381	0.05
USD 345,000	Zayo Group LLC / Zayo Capital Inc '144A' 6.375% 15/5/2025	339,825	0.01	USD 30,680	CIBC (Fund receives 18.10% Fixed; and receives/pays return on Harman International Industries Corp) (29/10/2015)	3,100,825	0.11
USD 405,000	Zayo Group LLC / Zayo Capital Inc 10.125% 1/7/2020	446,512	0.02	USD 9,520	CIBC (Fund receives 26.52% Fixed; and receives/pays return on Incyte Corp) (8/10/2015)	1,051,990	0.04
EUR 100,000	ZF North America Capital Inc 2.25% 26/4/2019	111,405	0.00	USD 39,140	CIBC (Fund receives 7.40% Fixed; and receives/pays return on CBRE Group Inc) (29/10/2015)	1,281,980	0.04
EUR 700,000	ZF North America Capital Inc 2.75% 27/4/2023	744,629	0.03	USD 39,140	CIBC (Fund receives 7.64% Fixed; and receives/pays return on CBRE Group Inc) (28/10/2015)	1,285,341	0.04
USD 350,000	ZF North America Capital Inc '144A' 4.5% 29/4/2022	340,375	0.01	USD 81,360	CIBC (Fund receives 8.92% Fixed; and receives/pays return on Lowe's Cos Inc) (4/11/2015)	5,620,446	0.19
USD 4,430,000	ZFS Finance USA Trust V '144A' FRN 9/5/2037	4,596,125	0.16	USD 174,120	Credit Suisse (Fund receives 10.50% Fixed; and receives/pays return on Morgan Stanley) (10/9/2015)	5,963,968	0.21
USD 1,000,000	Zigurat CLO I Ltd 1.813% 17/10/2026	1,000,309	0.03	USD 47,430	Credit Suisse (Fund receives 10.63% Fixed; and receives/pays return on Bayer AG) (28/10/2015)	6,386,991	0.22
USD 1,000,000	Zimmer Biomet Holdings Inc 1.45% 1/4/2017	997,665	0.03	USD 24,580	Credit Suisse (Fund receives 12.43% Fixed; and receives/pays return on Fresenius SE & Co KGaA) (29/10/2015)	1,685,374	0.06
		1,132,612,158	39.18	USD 24,580	Credit Suisse (Fund receives 12.55% Fixed; and receives/pays return on Fresenius SE & Co KGaA) (30/10/2015)	1,659,416	0.06
	Uruguay						
USD 2,107,167	Uruguay Government International Bond 8% 18/11/2022	2,665,566	0.09				
	Vietnam						
USD 1,250,000	Vingroup JSC 11.625% 7/5/2018	1,325,000	0.05				
Total Bonds		1,499,783,076	51.88				
	EQUITY LINKED NOTES						
USD 474,250	Barclays Bank (Fund receives 11.15% Fixed; and receives/pays return on Ford Motor Company) (27/10/2015)	6,519,056	0.23				
USD 91,184	Barclays Bank (Fund receives 11.45% Fixed; and receives/pays return on Stora Enso Oyj) (20/10/2015)	804,589	0.03				
USD 106,020	Barclays Bank (Fund receives 11.47% Fixed; and receives/pays return on Stora Enso Oyj) (19/10/2015)	935,532	0.03				
USD 28,810	CIBC (Fund receives 10.33% Fixed; and receives/pays return on Intuit Inc) (28/10/2015)	2,479,022	0.09				
USD 34,540	CIBC (Fund receives 11.37% Fixed; and receives/pays return on Cisco Systems Inc) (8/10/2015)	898,781	0.03				
USD 6,820	CIBC (Fund receives 12.49% Fixed; and receives/pays return on Air Products & Chemicals Inc) (8/10/2015)	948,153	0.03				

Global Multi-Asset Income Fund continued

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Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 401,770	Credit Suisse (Fund receives 12.59% Fixed; and receives/pays return on ITV Plc) (29/10/2015)	1,600,748	0.05	USD 51,750	Deutsche Bank (Fund receives 11.24% Fixed; and receives/pays return on Monsanto Co) (21/9/2015)	5,068,676	0.18
USD 401,770	Credit Suisse (Fund receives 12.75% Fixed; and receives/pays return on ITV Plc) (30/10/2015)	1,599,500	0.05	USD 367,960	Deutsche Bank (Fund receives 11.40% Fixed; and receives/pays return on Enel SpA) (28/9/2015)	1,630,189	0.06
USD 129,630	Credit Suisse (Fund receives 12.80% Fixed; and receives/pays return on Altria Group Inc) (22/9/2015)	6,930,272	0.24	USD 135,000	Deutsche Bank (Fund receives 12.31% Fixed; and receives/pays return on Commerzbank AG) (29/10/2015)	1,500,975	0.05
USD 9,060	Credit Suisse (Fund receives 13.35% Fixed; and receives/pays return on Google Inc) (14/10/2015)	5,745,484	0.20	USD 135,000	Deutsche Bank (Fund receives 12.42% Fixed; and receives/pays return on Commerzbank AG) (28/10/2015)	1,500,795	0.05
USD 32,120	Credit Suisse (Fund receives 14.25% Fixed; and receives/pays return on Advance Auto Parts Inc) (14/10/2015)	5,725,404	0.20	USD 28,920	Deutsche Bank (Fund receives 12.50% Fixed; and receives/pays return on Kyocera Corp) (30/10/2015)	1,457,730	0.05
USD 119,520	Credit Suisse (Fund receives 14.81% Fixed; and receives/pays return on Gamesa Corporacion Tecnologica SA) (4/11/2015)	1,797,979	0.06	USD 68,990	Deutsche Bank (Fund receives 13.52% Fixed; and receives/pays return on Adobe Systems Inc) (18/9/2015)	5,426,211	0.19
USD 87,090	Credit Suisse (Fund receives 16.71% Fixed; and receives/pays return on INDITEX SA) (17/9/2015)	2,870,965	0.10	USD 61,390	Deutsche Bank (Fund receives 13.98% Fixed; and receives/pays return on Walgreens Boots Alliance Inc) (6/10/2015)	5,349,359	0.18
USD 87,090	Credit Suisse (Fund receives 18.52% Fixed; and receives/pays return on INDITEX SA) (16/9/2015)	2,818,174	0.10	USD 277,870	Deutsche Bank (Fund receives 14.86% Fixed; and receives/pays return on KeyCorp) (14/10/2015)	3,692,253	0.13
USD 178,390	Credit Suisse (Fund receives 19.50% Fixed; and receives/pays return on Peugeot SA) (29/10/2015)	3,090,333	0.11	USD 277,870	Deutsche Bank (Fund receives 14.96% Fixed; and receives/pays return on KeyCorp) (13/10/2015)	3,692,253	0.13
USD 178,390	Credit Suisse (Fund receives 19.58% Fixed; and receives/pays return on Peugeot SA) (28/10/2015)	3,086,822	0.11	USD 940,490	Deutsche Bank (Fund receives 15.28% Fixed; and receives/pays return on Vodafone Group Plc) (29/9/2015)	3,333,606	0.12
USD 249,650	Credit Suisse (Fund receives 20.90% Fixed; and receives/pays return on Fiat Chrysler Automobiles NV) (28/9/2015)	3,480,387	0.12	USD 940,490	Deutsche Bank (Fund receives 15.35% Fixed; and receives/pays return on Vodafone Group Plc) (28/9/2015)	3,330,625	0.12
USD 61,390	Credit Suisse (Fund receives 22.70% Fixed; and receives/pays return on SABMiller Plc) (4/9/2015)	2,953,742	0.10	USD 163,510	Deutsche Bank (Fund receives 15.54% Fixed; and receives/pays return on Delta Air Lines Inc) (17/9/2015)	7,190,612	0.25
USD 120,740	Credit Suisse (Fund receives 5.59% Fixed; and receives/pays return on Wells Fargo & Co) (2/10/2015)	6,444,242	0.22	USD 76,070	Deutsche Bank (Fund receives 15.91% Fixed; and receives/pays return on LyondellBasell Industries NV) (22/10/2015)	6,373,530	0.22
USD 44,320	Credit Suisse (Fund receives 9.23% Fixed; and receives/pays return on Danone) (28/9/2015)	2,700,648	0.09	USD 22,340	Deutsche Bank (Fund receives 19.51% Fixed; and receives/pays return on Dow Chemical Co) (8/10/2015)	954,580	0.03
USD 36,360	Credit Suisse (Fund receives 9.50% Fixed; and receives/pays return on Stanley Black & Decker Inc) (22/10/2015)	3,636,465	0.13	USD 61,950	Deutsche Bank (Fund receives 19.72% Fixed; and receives/pays return on SABMiller Plc) (8/9/2015)	2,983,871	0.10
USD 66,190	Credit Suisse (Fund receives 9.65% Fixed; and receives/pays return on Honeywell International Inc) (17/9/2015)	6,610,166	0.23	USD 60,140	Deutsche Bank (Fund receives 20.20% Fixed; and receives/pays return on Huntsman Corp) (8/10/2015)	975,875	0.03
USD 57,440	Deutsche Bank (Fund receives 10.43% Fixed; and receives/pays return on PepsiCo Inc) (15/9/2015)	5,312,826	0.18	USD 73,310	Deutsche Bank (Fund receives 9.16% Fixed; and receives/pays return on Kroger Co) (14/9/2015)	5,135,852	0.18
USD 65,900	Deutsche Bank (Fund receives 10.65% Fixed; and receives/pays return on Lennar Group) (1/9/2015)	3,323,324	0.11				

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 24,570	HSBC (Fund receives 10.10% Fixed; and receives/pays return on UnitedHealth Group Inc) (28/10/2015)	2,876,347	0.10	USD 23,980	Merrill Lynch (Fund receives 10.77% Fixed; and receives/pays return on The Boeing Company) (15/9/2015)	3,163,478	0.11
USD 37,750	HSBC (Fund receives 10.31% Fixed; and receives/pays return on Assa Abloy AB) (6/10/2015)	710,252	0.02	USD 18,950	Merrill Lynch (Fund receives 10.80% Fixed; and receives/pays return on Heineken NV) (28/10/2015)	1,473,564	0.05
USD 119,400	HSBC (Fund receives 11.86% Fixed; and receives/pays return on Orange SA) (4/11/2015)	1,875,928	0.06	USD 99,440	Merrill Lynch (Fund receives 11.00% Fixed; and receives/pays return on Deutsche Bank AG) (27/10/2015)	2,931,845	0.10
USD 8,300	HSBC (Fund receives 12.33% Fixed; and receives/pays return on Continental AG) (4/11/2015)	1,772,939	0.06	USD 23,980	Merrill Lynch (Fund receives 11.32% Fixed; and receives/pays return on The Boeing Company) (11/9/2015)	3,160,243	0.11
USD 122,390	HSBC (Fund receives 12.46% Fixed; and receives/pays return on Volvo AB-B SHS) (5/10/2015)	1,325,297	0.05	USD 15,900	Merrill Lynch (Fund receives 11.61% Fixed; and receives/pays return on Quest Diagnostics Incorporated) (21/10/2015)	1,093,993	0.04
USD 20,860	HSBC (Fund receives 12.72% Fixed; and receives/pays return on Cap Gemini SA) (20/10/2015)	1,866,555	0.06	USD 15,900	Merrill Lynch (Fund receives 11.62% Fixed; and receives/pays return on Quest Diagnostics Incorporated) (20/10/2015)	1,094,604	0.04
USD 28,920	HSBC (Fund receives 12.89% Fixed; and receives/pays return on Kyocera Corp) (28/10/2015)	1,397,265	0.05	USD 18,258	Merrill Lynch (Fund receives 11.92% Fixed; and receives/pays return on Kansas City Southern) (17/9/2015)	1,696,962	0.06
USD 55,300	HSBC (Fund receives 13.07% Fixed; and receives/pays return on Apple Inc) (2/10/2015)	6,283,961	0.22	USD 15,900	Merrill Lynch (Fund receives 11.94% Fixed; and receives/pays return on Quest Diagnostics Incorporated) (16/10/2015)	1,093,851	0.04
USD 212,950	HSBC (Fund receives 13.98% Fixed; and receives/pays return on CSX Corporation) (13/10/2015)	5,535,422	0.19	USD 19,880	Merrill Lynch (Fund receives 13.40% Fixed; and receives/pays return on Publicis Groupe SA) (29/9/2015)	1,395,096	0.05
USD 51,270	HSBC (Fund receives 13.98% Fixed; and receives/pays return on Electrolux AB) (5/10/2015)	1,437,355	0.05	USD 19,880	Merrill Lynch (Fund receives 13.50% Fixed; and receives/pays return on Publicis Groupe SA) (28/9/2015)	1,394,346	0.05
USD 85,020	HSBC (Fund receives 14.13% Fixed; and receives/pays return on Siemens AG) (25/9/2015)	6,429,505	0.22	USD 25,990	Merrill Lynch (Fund receives 13.91% Fixed; and receives/pays return on USG Corp) (16/10/2015)	766,857	0.03
USD 40,900	HSBC (Fund receives 14.2% Fixed; and receives/pays return on Electronic Arts Inc) (27/10/2015)	2,778,872	0.10	USD 34,080	Merrill Lynch (Fund receives 15.68% Fixed; and receives/pays return on Owens Corning Inc) (11/9/2015)	1,497,559	0.05
USD 319,410	HSBC (Fund receives 15.01% Fixed; and receives/pays return on Nissan Motor Co) (29/10/2015)	2,794,514	0.10	USD 157,682	Merrill Lynch (Fund receives 16.20% Fixed; and receives/pays return on General Motors Co) (19/10/2015)	4,602,016	0.16
USD 21,580	HSBC (Fund receives 15.90% Fixed; and receives/pays return on Nucor Corp) (8/10/2015)	926,135	0.03	USD 47,830	Merrill Lynch (Fund receives 18.55% Fixed; and receives/pays return on Molson Coors Brewing Company) (2/11/2015)	3,307,808	0.11
USD 25,200	HSBC (Fund receives 22.25% Fixed; and receives/pays return on Faurecia) (4/11/2015)	903,092	0.03	USD 47,830	Merrill Lynch (Fund receives 18.80% Fixed; and receives/pays return on Molson Coors Brewing Company) (29/10/2015)	3,311,500	0.11
USD 25,200	HSBC (Fund receives 22.68% Fixed; and receives/pays return on Faurecia) (5/11/2015)	901,743	0.03	USD 139,713	Merrill Lynch (Fund receives 19.20% Fixed; and receives/pays return on Southwest Airlines Co) (15/10/2015)	4,995,717	0.17
USD 38,700	HSBC (Fund receives 9.97% Fixed; and receives/pays return on Prudential Financial Inc) (29/10/2015)	3,142,215	0.11				
USD 19,520	Merrill Lynch (Fund receives 10.00% Fixed; and receives/pays return on Akzo Nobel NV) (5/10/2015)	1,293,348	0.04				
USD 37,370	Merrill Lynch (Fund receives 10.00% Fixed; and receives/pays return on Assa Abloy AB) (5/10/2015)	707,972	0.02				
USD 42,700	Merrill Lynch (Fund receives 10.12% Fixed; and receives/pays return on Danaher Corp) (15/10/2015)	3,658,767	0.13				
USD 42,700	Merrill Lynch (Fund receives 10.18% Fixed; and receives/pays return on Danaher Corp) (16/10/2015)	3,658,767	0.13				

The notes on pages 504 to 515 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2015

Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 122,206	Merrill Lynch (Fund receives 25.52% Fixed; and receives/pays return on American Airlines Group Inc) (19/10/2015)	4,773,533	0.17	USD 14,330	Nomura (Fund receives 13.059% Fixed; and receives/pays return on Mohawk Industries) (16/10/2015)	2,805,278	0.10
USD 117,780	Merrill Lynch (Fund receives 8.00% Fixed; and receives/pays return on Nordea Bank AB) (5/10/2015)	1,387,720	0.05	USD 83,690	Nomura (Fund receives 13.0680% Fixed; and receives/pays return on The Blackstone Group LP) (12/10/2015)	2,978,797	0.10
USD 119,730	Merrill Lynch (Fund receives 8.54% Fixed; and receives/pays return on Citigroup Inc) (9/10/2015)	6,394,211	0.22	USD 61,380	Nomura (Fund receives 13.3630% Fixed; and receives/pays return on Aetna Inc) (29/10/2015)	7,029,484	0.24
USD 33,360	Merrill Lynch (Fund receives 8.85% Fixed; and receives/pays return on Goldman Sachs Group, Inc) (13/10/2015)	6,331,313	0.22	USD 78,280	Nomura (Fund receives 14.5190% Fixed; and receives/pays return on Avis Budget Group Inc) (28/10/2015)	3,395,493	0.12
USD 24,008	Merrill Lynch (Fund receives 9.39% Fixed; and receives/pays return on Raytheon Co) (20/10/2015)	2,453,555	0.08	USD 58,790	Nomura (Fund receives 14.939% Fixed; and receives/pays return on Gilead Sciences Inc) (28/10/2015)	6,412,808	0.22
USD 41,940	Merrill Lynch (Fund receives 9.74% Fixed; and receives/pays return on JB Hunt Transport Services Inc) (17/9/2015)	3,069,650	0.11	USD 80,810	Nomura (Fund receives 18.308% Fixed; and receives/pays return on SUPERVALU Inc) (15/10/2015)	670,260	0.02
USD 137,550	Nomura (Fund receives 10.24% Fixed; and receives/pays return on Abbott Laboratories) (19/10/2015)	6,375,540	0.22	USD 80,810	Nomura (Fund receives 18.453% Fixed; and receives/pays return on SUPERVALU Inc) (16/10/2015)	670,535	0.02
USD 17,130	Nomura (Fund receives 10.27% Fixed; and receives/pays return on Airgas Inc) (22/10/2015)	1,648,278	0.06	USD 150,080	Nomura (Fund receives 23.757% Fixed; and receives/pays return on JetBlue Airways Corp) (22/10/2015)	3,384,875	0.12
USD 14,750	Nomura (Fund receives 10.686% Fixed; and receives/pays return on Cigna Corp) (19/10/2015)	2,065,591	0.07	USD 115,130	Nomura (Fund receives 33.8710% Fixed; and receives/pays return on GoPro Inc) (30/10/2015)	5,557,210	0.19
USD 205,020	Nomura (Fund receives 11.7420% Fixed; and receives/pays return on The Charles Schwab Corp) (13/10/2015)	6,312,992	0.22	USD 9,752	Nomura (Fund receives 8.578% Fixed; and receives/pays return on Raytheon Co) (20/10/2015)	995,219	0.04
USD 127,930	Nomura (Fund receives 12.177% Fixed; and receives/pays return on Hilton Worldwide Holdings Inc) (26/10/2015)	3,208,249	0.11	USD 81,990	Nomura (Fund receives 8.6520% Fixed; and receives/pays return on Philip Morris International Inc) (13/10/2015)	6,463,829	0.22
USD 127,930	Nomura (Fund receives 12.219% Fixed; and receives/pays return on Hilton Worldwide Holdings Inc) (27/10/2015)	3,209,512	0.11	USD 54,700	Nomura (Fund receives 8.6890% Fixed; and receives/pays return on PACCAR Inc) (28/10/2015)	3,254,426	0.11
USD 25,430	Nomura (Fund receives 12.53% Fixed; and receives/pays return on Harley Davidson Inc) (6/10/2015)	1,427,458	0.05	USD 33,760	Nomura (Fund receives 9.025% Fixed; and receives/pays return on Raytheon Co) (16/10/2015)	3,443,503	0.12
USD 21,270	Nomura (Fund receives 12.686% Fixed; and receives/pays return on Prudential Financial Inc) (20/10/2015)	1,726,267	0.06	USD 41,800	Nomura (Fund receives 9.69% Fixed; and receives/pays return on JB Hunt Transport Services Inc) (18/9/2015)	3,060,443	0.11
USD 14,330	Nomura (Fund receives 12.701% Fixed; and receives/pays return on Mohawk Industries) (20/10/2015)	2,805,290	0.10	USD 17,130	Nomura (Fund receives 9.9550% Fixed; and receives/pays return on Airgas Inc) (23/10/2015)	1,650,745	0.06
USD 83,690	Nomura (Fund receives 12.9940% Fixed; and receives/pays return on The Blackstone Group LP) (13/10/2015)	2,980,100	0.10	USD 36,380	Royal Bank of Canada (Fund receives 11.11% Fixed; and receives/pays return on Ecolab Inc) (28/10/2015)	4,019,463	0.14
USD 36,550	Nomura (Fund receives 13.006% Fixed; and receives/pays return on Time Warner Cable Inc) (2/10/2015)	6,803,584	0.23	USD 36,010	Royal Bank of Canada (Fund receives 11.89% Fixed; and receives/pays return on Kansas City Southern) (18/9/2015)	3,347,767	0.11
				USD 17,752	Royal Bank of Canada (Fund receives 11.95% Fixed; and receives/pays return on Kansas City Southern) (17/9/2015)	1,650,253	0.06

Global Multi-Asset Income Fund continued

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Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
USD 31,100	Royal Bank of Canada (Fund receives 12.29% Fixed; and receives/pays return on Comerica Inc) (14/10/2015)	1,356,829	0.05	USD 22,770	Well Fargo (Fund receives 13.80% Fixed; and receives/pays return on Celanese Corporation) (10/9/2015)	1,350,029	0.05
USD 17,210	Royal Bank of Canada (Fund receives 12.37% Fixed; and receives/pays return on Lockheed Martin) (11/9/2015)	3,483,055	0.12		Total Equity Linked Notes	465,993,370	16.12
USD 17,210	Royal Bank of Canada (Fund receives 12.53% Fixed; and receives/pays return on Lockheed Martin) (10/9/2015)	3,483,108	0.12		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	2,850,627,399	98.61
USD 18,580	Royal Bank of Canada (Fund receives 12.94% Fixed; and receives/pays return on Hasbro Inc) (10/9/2015)	1,402,133	0.05	Other Transferable Securities			
USD 80,680	Royal Bank of Canada (Fund receives 14.33% Fixed; and receives/pays return on Analog Devices Inc) (24/11/2015)	4,529,512	0.16	COMMON / PREFERRED STOCKS (SHARES)			
USD 80,680	Royal Bank of Canada (Fund receives 14.37% Fixed; and receives/pays return on Analog Devices Inc) (23/11/2015)	4,529,512	0.16	Canada			
USD 23,220	Royal Bank of Canada (Fund receives 14.48% Fixed; and receives/pays return on Darden) (3/9/2015)	1,595,071	0.05	4,203	Amaya Inc	85,873	0.00
USD 140,020	Royal Bank of Canada (Fund receives 16.73% Fixed; and receives/pays return on JPMorgan Chase & Co) (9/10/2015)	9,026,291	0.31	706	Amaya Inc (Pref)	693,238	0.03
USD 2,480	Royal Bank of Canada (Fund receives 6.08% Fixed; and receives/pays return on Autozone Inc) (3/9/2015)	1,743,579	0.06			779,111	0.03
USD 167,780	Royal Bank of Canada (Fund receives 9.86% Fixed; and receives/pays return on Well Fargo & Co) (9/10/2015)	9,042,168	0.31	Luxembourg			
USD 13,520	Societe Generale (Fund receives 1.74% Fixed; and receives/pays return on Domino's Pizza Inc) (17/9/2015)	1,460,401	0.05	3,000	Concrete Investment I S.C.A.-Stapled Npv	-	0.00
USD 67,500	Societe Generale (Fund receives 1.75% Fixed; and receives/pays return on Carnival Corporation) (7/9/2015)	3,328,589	0.12	United States			
USD 67,500	Societe Generale (Fund receives 1.77% Fixed; and receives/pays return on Carnival Corporation) (4/9/2015)	3,326,384	0.11	13,600,000	Project Ivy Npv	13,600	0.00
USD 13,750	UBS (Fund receives 11.62% Fixed; and receives/pays return on Autoliv Inc) (5/10/2015)	1,406,864	0.05		Total Common / Preferred Stocks (Shares)	792,711	0.03
				BONDS			
				USD 678,102	Lehman XS Trust Series '2006-12N A31A' (Defaulted) FRN 25/8/2046	522,445	0.02
				USD 1,621,295	Lehman XS Trust Series '2007-20N' (Defaulted) 1.306% 25/12/2037	1,200,175	0.04
						1,722,620	0.06
					Total Bonds	1,722,620	0.06
					Total Other Transferable Securities	2,515,331	0.09
					Total Portfolio	2,853,142,730	98.70
					Other Net Assets	37,644,543	1.30
					Total Net Assets (USD)	2,890,787,273	100.00

[∞] Cross umbrella holding and investment in connected party fund, see further information in Note 11.

[~] Investment in connected party fund, see further information in Note 11.

* Securities lent, see Note 13, for further details.

Global Multi-Asset Income Fund continued

Open Forward Foreign Exchange Transactions as at 31 August 2015

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	77,000	USD	84,918	State Street	3/9/2015	1,566
EUR	7,174,000	USD	7,935,075	UBS	3/9/2015	122,547
EUR	135,000	USD	148,838	Barclays	3/9/2015	2,791
EUR	1,170,000	USD	1,313,105	Goldman Sachs	3/9/2015	1,004
				Standard Chartered		
EUR	134,000	USD	147,708	Bank London	3/9/2015	2,797
GBP	3,438,000	USD	5,385,342	HSBC Bank Plc	3/9/2015	(91,195)
GBP	160,000	USD	250,937	Goldman Sachs	3/9/2015	(4,554)
USD	163,366	EUR	150,000	HSBC Bank Plc	3/9/2015	(5,110)
USD	85,616	EUR	77,000	State Street	3/9/2015	(868)
USD	109,154	EUR	97,000	RBS Plc	3/9/2015	206
USD	564,459	EUR	515,000	Goldman Sachs	3/9/2015	(13,974)
USD	66,252,425	EUR	59,655,000	UBS	3/9/2015	(750,288)
USD	149,208	EUR	135,000	Barclays	3/9/2015	(2,420)
				Standard Chartered		
USD	37,272	EUR	34,000	Bank London	3/9/2015	(916)
USD	544,489	GBP	349,000	Goldman Sachs	3/9/2015	7,067
USD	24,307,324	GBP	15,615,000	HSBC Bank Plc	3/9/2015	261,918
CNH	1,650,402	USD	259,281	UBS	9/9/2015	(3,423)
				Standard Chartered		
CNY	4,671,379	USD	737,228	Bank London	9/9/2015	(6,026)
CNY	1,604,427	USD	257,332	JP Morgan	9/9/2015	(6,194)
CNY	2,659,940	USD	426,732	Citibank	9/9/2015	(10,377)
CNY	1,460,945	USD	234,208	UBS	9/9/2015	(5,529)
				Standard Chartered		
USD	106,507	CNH	664,470	Bank London	9/9/2015	3,496
				Standard Chartered		
USD	320,558	CNY	2,000,000	Bank London	9/9/2015	7,502
USD	177,255	CNY	1,104,725	JP Morgan	9/9/2015	4,335
USD	801,498	CNY	5,000,000	Citibank	9/9/2015	18,857
USD	304,962	CNY	1,901,841	UBS	9/9/2015	7,271
USD	9,989,854	CNY	62,316,712	HSBC Bank Plc	9/9/2015	235,535
EUR	100,000	USD	114,749	Deutsche Bank	14/9/2015	(2,414)
EUR	730,000	USD	814,604	Morgan Stanley	14/9/2015	5,441
EUR	160,000	USD	179,519	HSBC Bank Plc	14/9/2015	217
USD	289,388	EUR	260,000	Goldman Sachs	14/9/2015	(2,683)
USD	22,156,829	EUR	20,190,000	JP Morgan	14/9/2015	(523,605)
USD	2,847,271	GBP	1,840,000	JP Morgan	14/9/2015	14,043
CAD	150,000	USD	114,444	Westpac	20/10/2015	(1,824)
DKK	2,144,110	USD	318,249	HSBC Bank Plc	20/10/2015	4,790
MXN	1,230,674	USD	74,553	Goldman Sachs	20/10/2015	(1,944)
MXN	24,445,124	USD	1,500,557	HSBC Bank Plc	20/10/2015	(58,304)
USD	1,018,396	CAD	1,315,000	Westpac	20/10/2015	31,096
USD	319,150	DKK	2,144,110	HSBC Bank Plc	20/10/2015	(3,889)
USD	285,853	EUR	259,000	UBS	20/10/2015	(5,258)
USD	1,613,878	MXN	25,675,798	Goldman Sachs	20/10/2015	99,016
Net unrealised depreciation						(669,300)

Open Forward Foreign Exchange Transactions as at 31 August 2015

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	241,601,388	USD	176,434,846	BNY Mellon	15/9/2015	(5,064,847)
USD	6,591,575	AUD	9,118,119	BNY Mellon	15/9/2015	123,969
Net unrealised depreciation						(4,940,878)
CAD Hedged Share Class						
CAD	5,042,642	USD	3,856,026	BNY Mellon	15/9/2015	(69,716)
USD	301,754	CAD	400,018	BNY Mellon	15/9/2015	1,398
Net unrealised depreciation						(68,318)
CNH Hedged Share Class						
CNY	32,631	USD	5,051	BNY Mellon	15/9/2015	4
USD	125	CNY	815	BNY Mellon	15/9/2015	(1)
Net unrealised appreciation						3
EUR Hedged Share Class						
EUR	348,088,128	USD	384,449,468	BNY Mellon	15/9/2015	6,579,725
USD	14,826,950	EUR	12,972,285	BNY Mellon	15/9/2015	254,275
Net unrealised appreciation						6,834,000
GBP Hedged Share Class						
GBP	10,225,076	USD	15,922,432	BNY Mellon	15/9/2015	(177,980)
USD	1,008,192	GBP	641,358	BNY Mellon	15/9/2015	20,638
Net unrealised depreciation						(157,342)
HKD Hedged Share Class						
HKD	231,874,786	USD	29,898,464	BNY Mellon	15/9/2015	18,028
USD	2,442,125	HKD	18,937,009	BNY Mellon	15/9/2015	(1,129)
Net unrealised appreciation						16,899
NZD Hedged Share Class						
NZD	22,237,754	USD	14,515,901	BNY Mellon	15/9/2015	(368,073)
USD	3,637,507	NZD	5,555,032	BNY Mellon	15/9/2015	103,364
Net unrealised depreciation						(264,709)
SGD Hedged Share Class						
SGD	1,027,057,134	USD	731,909,429	BNY Mellon	15/9/2015	(5,256,454)
USD	26,683,778	SGD	37,619,941	BNY Mellon	15/9/2015	67,218
Net unrealised depreciation						(5,189,236)
Total net unrealised depreciation (USD underlying exposure – USD 1,561,431,864)						(4,438,881)
Note: The net unrealised depreciation attributed to these transactions is included in the Statement of Net Assets (see Note 2c).						

Global Multi-Asset Income Fund continued

Credit Default Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised depreciation USD	Market Value USD
USD (1,128,000)	Fund provides default protection on Federative Republic of Brazil 4.25% 7/1/2025; and receives Fixed 1%	Deutsche Bank	20/6/2017	(15,276)	(27,664)
Total (USD underlying exposure – USD 1,128,000)				(15,276)	(27,664)

Note: The total market value of USD (27,664) of this transaction is included in the Statement of Net Assets (see Note 2c).

Purchased Call Options as at 31 August 2015

Number of contracts subject to Call	Issuer/Description	Counterparty	Strike Price	Expiration Date	Unrealised depreciation USD	Market Value USD
1,000	S&P 500 Index	Exchange Traded	USD 2,175	19/12/2015	(1,643,100)	760,000
Total (USD underlying exposure – USD 21,701,336)					(1,643,100)	760,000

Note: Purchased Call Options are included in the Statement of Net Assets (see Note 2c).

Open Exchange Traded Futures Contracts as at 31 August 2015

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
361	AUD	Australian 10 Year Bond	September 2015	33,107,945	1,066,687
1,659	EUR	EURO STOXX 50 Index	September 2015	60,706,709	64,091
776	EUR	EURO STOXX 50 Index	September 2015	28,395,664	369,383
(41)	EUR	Euro Bund	September 2015	7,086,527	(142,899)
(55)	EUR	Euro BOBL	September 2015	8,044,140	(71,848)
118	USD	MSCI Emerging Markets Mini Index	September 2015	4,751,270	(886,135)
(341)	USD	EUR/USD Future	September 2015	47,893,450	129,241
(1,928)	USD	S&P 500 E Mini Index	September 2015	189,618,800	5,276,918
457	USD	US Treasury 10 Year Note (CBT)	December 2015	58,288,922	125,690
20	USD	US Treasury 5 Year Note (CBT)	December 2015	2,394,844	(1,437)
18	USD	US Treasury 2 Year Note (CBT)	December 2015	3,935,250	(5,281)
15	USD	US Long Bond (CBT)	December 2015	2,342,344	(6,094)
5	USD	US Treasury 2 Year Note (CBT)	December 2015	1,093,125	(2,237)
4	USD	US Treasury 5 Year Note (CBT)	December 2015	478,969	(494)
2	USD	US Treasury 10 Year Note (CBT)	December 2015	255,094	344
(7)	USD	US Treasury 5 Year Note (CBT)	December 2015	838,195	4,547
(11)	USD	US Treasury 10 Year Note (CBT)	December 2015	1,403,016	(3,094)
(14)	USD	US Treasury 10 Year Note (CBT)	December 2015	1,785,656	(3,937)
(17)	USD	US Ultra Bond (CBT)	December 2015	2,722,125	3,292
(98)	USD	US Treasury 5 Year Note (CBT)	December 2015	11,734,735	62,023
Total				466,876,780	5,978,760

Note: The net unrealised appreciation of USD 5,978,760 attributed to these transactions is included in the Statement of Net Assets (see Note 2c).

Summary of Financial Derivative Instruments	Market Value USD	Unrealised appreciation/ (depreciation) USD
Swaps		
Credit Default Swaps	(27,664)	Open exchange traded futures contracts
Market value of swaps	(27,664)	Open forward foreign exchange contracts
Purchased options/swaptions		
Purchased Call Options	760,000	
Market value of purchased options/swaptions	760,000	

The notes on pages 504 to 515 form an integral part of these financial statements.