

Fixed Income Global Opportunities 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)	%
COMMON / PREFERRED STOCKS (SHARES)				Austria			
	Bermuda			USD 3,800,000	Erste Group Bank AG FRN 26/5/2025	3,735,058	0.04
813,000	China Singyes Solar Technologies Holdings Ltd	504,550	0.01	EUR 4,500,000	UNIQA Insurance Group AG FRN 27/7/2046	5,231,089	0.06
	Canada					8,966,147	0.10
5,883	Norbord Inc	96,010	0.00		Bermuda		
99,749	Northern Graphite Corp	26,964	0.00	CNY 1,000,000	China Singyes Solar Technologies Holdings Ltd 5% 8/8/2019	141,383	0.00
		122,974	0.00	USD 1,435,000	Digicel Ltd '144A' 6% 15/4/2021	1,320,028	0.02
	Cayman Islands			CNH 6,000,000	IT Ltd 6.25% 15/5/2018	865,788	0.01
147,094	Vantage Drilling Co	23,315	0.00	USD 900,000	Kunlun Energy Co Ltd 3.75% 13/5/2025	875,637	0.01
	China			USD 1,900,000	Noble Group Ltd FRN 24/6/2019 (Perpetual)	1,149,500	0.01
353,252	Huatai Securities Co Ltd 'H'	642,646	0.01	USD 1,350,000	Noble Group Ltd 6.75% 29/1/2020*	1,127,250	0.01
	Hong Kong			HKD 2,000,000	REXLot Holdings Ltd 4.5% 17/4/2019	193,535	0.00
750,000	China Unicom Hong Kong Ltd	985,093	0.01	CNH 5,000,000	Southwest Securities International Securities Ltd 6.45% 28/5/2018	733,127	0.01
	Netherlands					6,406,248	0.07
14,780	LyondellBasell Industries NV 'A'	1,223,932	0.01		British Virgin Islands		
	United States			USD 1,000,000	Asia View Ltd 1.5% 8/8/2019	1,010,500	0.01
15,232	American Capital Agency Corp (Reit)	293,597	0.00	USD 2,900,000	Billion Express Investments Ltd 0.75% 18/10/2015	2,892,750	0.03
7,513	Anadarko Petroleum Corp	511,485	0.01	USD 1,550,000	Bluestar Finance Holdings Ltd 4.375% 11/6/2020*	1,533,849	0.02
30,098	Annaly Capital Management Inc (Reit)	304,592	0.00	USD 1,700,000	Caifu Holdings Ltd 8.75% 24/1/2020	1,636,250	0.02
36,717	Apple Inc	4,126,256	0.05	USD 3,000,000	CCCI Treasury Ltd FRN 21/4/2020 (Perpetual)	2,910,771	0.03
51,831	CBS Corp 'B'	2,336,023	0.03	USD 250,000	Central Plaza Development Ltd FRN 8/4/2018 (Perpetual)	260,000	0.00
3,745	Concho Resources Inc	382,926	0.00	USD 730,000	China Energy Reserve and Chemicals Group Overseas Co Ltd 5.25% 11/5/2018	719,963	0.01
36,019	Delta Air Lines Inc	1,590,239	0.02	CNH 4,250,000	China New Town Finance I Ltd 5.5% 6/5/2018	668,493	0.01
6,559	EOG Resources Inc	492,974	0.01	USD 1,100,000	CNOOC Finance 2012 Ltd 5% 2/5/2042	1,160,586	0.01
16,518	GEO Group Inc/The (Reit)	498,348	0.01	USD 900,000	COSCO Finance 2011 Ltd 4% 3/12/2022	885,150	0.01
280,000	GMAC Capital Trust I (Pref)	7,151,200	0.08	USD 1,600,000	Cosmos Boom Investment Ltd 0.5% 23/6/2020	1,504,000	0.02
52,586	Matador Resources Co	1,147,427	0.01	USD 1,200,000	CP Foods Holdings Ltd 0.5% 15/1/2019	1,257,000	0.01
7,708	National Retail Properties Inc (Reit)	274,251	0.00	USD 3,700,000	Double Rosy Ltd 3.625% 18/11/2019	3,685,200	0.04
3,373	Pioneer Natural Resources Co	394,574	0.01	USD 2,000,000	Franshion Capital Ltd 6.8% 12/10/2015 (Perpetual)	2,090,000	0.02
40,000	RBS Capital Funding Trust V (Pref)	986,800	0.01	CNH 6,500,000	Fuqing Investment Management Ltd 4.85% 21/7/2018	997,319	0.01
6,240	Realty Income Corp (Reit)	284,606	0.00	USD 2,500,000	Greenland Global Investment Ltd 5.875% 3/7/2024	2,405,413	0.03
15,026	RSP Permian Inc	328,769	0.00	USD 1,920,000	King Power Capital Ltd 5.625% 3/11/2024	1,988,842	0.02
27,896	Two Harbors Investment Corp (Reit)	264,175	0.00	USD 2,375,000	Minmetals Bounteous Finance BVI Ltd 4.75% 30/7/2025	2,374,169	0.03
30,912	United Continental Holdings Inc	1,777,749	0.02	USD 1,200,000	PB Issuer No 4 Ltd 3.25% 3/7/2021	1,149,000	0.01
18,700	United Rentals Inc	1,245,420	0.01	HKD 6,000,000	Shine Power International Ltd 28/7/2019 (Zero Coupon)	743,174	0.01
226,231	VEREIT Inc (Reit)	1,857,356	0.02				
9,505	Whiting Petroleum Corp	162,916	0.00				
		26,411,683	0.29				
Total Common / Preferred Stocks (Shares)		29,914,193	0.33				
BONDS							
	Argentina						
USD 6,769,000	YPF SA '144A' 8.5% 28/7/2025	6,362,860	0.07				
	Australia						
USD 1,300,000	APT Pipelines Ltd 4.2% 23/3/2025	1,253,851	0.01				
USD 4,500,000	CNOOC Finance 2015 Australia Pty Ltd 2.625% 5/5/2020	4,433,477	0.05				
USD 187,500	Linc Energy Ltd 9% 10/4/2018	153,750	0.00				
EUR 7,250,000	Origin Energy Finance Ltd 3.5% 4/10/2021*	8,278,015	0.09				
USD 500,000	Transfield Services Ltd '144A' 8.375% 15/5/2020	518,750	0.01				
		14,637,843	0.16				

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)	%
USD 1,575,000	Sinopec Group Overseas Development 2015 Ltd 4.1% 28/4/2045	1,449,995	0.02	USD 2,500,000	Global A&T Electronics Ltd 10% 1/2/2019	2,112,500	0.02
HKD 5,000,000	Tong Jie Ltd 18/2/2018 (Zero Coupon)	657,858	0.01	USD 1,500,000	Global A&T Electronics Ltd 10% 1/2/2019	1,276,875	0.01
USD 2,200,000	Trillion Chance Ltd 8.5% 10/1/2019	2,067,927	0.02	USD 1,400,000	Goodman HK Finance 4.375% 19/6/2024	1,410,773	0.02
USD 1,900,000	Wanda Properties International Co Ltd 7.25% 29/1/2024	2,042,310	0.02	CNH 5,000,000	Greenland Hong Kong Holdings Ltd 5.5% 23/1/2018	735,066	0.01
USD 500,000	Wanda Properties Overseas Ltd 4.875% 21/11/2018	511,253	0.01	USD 250,000	Greentown China Holdings Ltd 8.5% 4/2/2018	262,262	0.00
USD 400,000	Yingde Gases Investment Ltd 8.125% 22/4/2018	322,000	0.00	HKD 6,000,000	HC International Inc 5% 27/11/2019	628,602	0.01
USD 1,650,000	Zhaohai Investment BVI Ltd 4% 23/7/2020	1,604,303	0.02	HKD 14,000,000	Hengan International Group Co Ltd 27/6/2018 (Zero Coupon)	1,881,958	0.02
		40,528,075	0.45	USD 300,000	Kaisa Group Holdings Ltd (Defaulted) 8.875% 19/3/2018	153,000	0.00
				USD 1,450,000	Kaisa Group Holdings Ltd 9% 6/6/2019	728,625	0.01
	Canada			USD 750,000	Kaisa Group Holdings Ltd 10.25% 8/1/2020*	382,500	0.00
USD 1,404,000	MEG Energy Corp '144A' 6.5% 15/3/2021	1,161,529	0.01	USD 450,000	Kaisa Group Holdings Ltd (Defaulted) 12.875% 18/9/2017	227,250	0.00
USD 1,774,000	MEG Energy Corp '144A' 7% 31/3/2024	1,459,115	0.02	USD 1,670,000	KWG Property Holding Ltd 8.25% 5/8/2019*	1,670,501	0.02
USD 1,422,000	Novelis Inc 8.75% 15/12/2020	1,422,889	0.02	USD 250,000	KWG Property Holding Ltd 13.25% 22/3/2017	270,000	0.00
EUR 900,000	Valeant Pharmaceuticals International Inc 4.5% 15/5/2023	981,645	0.01	USD 250,000	Longfor Properties Co Ltd 6.75% 29/1/2023	247,500	0.00
USD 5,196,000	Valeant Pharmaceuticals International Inc '144A' 6.125% 15/4/2025	5,372,664	0.06	USD 900,000	MIE Holdings Corp 7.5% 25/4/2019	531,000	0.01
USD 392,000	Valeant Pharmaceuticals International Inc '144A' 6.75% 15/8/2018	412,580	0.00	CNH 4,000,000	Panda Funding Investment 2013 3.95% 17/12/2016	616,757	0.01
		10,810,422	0.12	USD 250,000	Powerlong Real Estate Holdings Ltd 11.25% 25/1/2018	252,980	0.00
				GBP 3,159,722	Punch Taverns Finance B Ltd 5.267% 30/3/2024	4,655,606	0.05
	Cayman Islands			GBP 2,250,000	Punch Taverns Finance B Ltd 5.943% 30/9/2022	3,352,170	0.04
CNH 2,500,000	Agile Property Holdings Ltd 6.5% 28/2/2017*	362,684	0.00	GBP 1,532,469	Punch Taverns Finance B Ltd 7.369% 30/9/2021	2,401,146	0.03
USD 1,330,000	Agile Property Holdings Ltd 9.875% 20/3/2017	1,348,593	0.02	USD 3,000,000	Qihoo 360 Technology Co Ltd 0.5% 15/8/2020	2,643,750	0.03
USD 1,500,000	Alibaba Group Holding Ltd 4.5% 28/11/2034	1,408,243	0.02	USD 600,000	Qihoo 360 Technology Co Ltd 1.75% 15/8/2021	505,875	0.01
HKD 4,000,000	Biostime International Holdings Ltd 20/2/2019 (Zero Coupon)	487,278	0.01	USD 250,000	Shimao Property Holdings Ltd 8.375% 10/2/2022	250,079	0.00
GBP 300,000	Brakes Capital 7.125% 15/12/2018	478,818	0.01	CNH 7,300,000	Shui On Development Holding Ltd 6.875% 26/2/2017	1,076,029	0.01
USD 1,400,000	CAR Inc 6% 11/2/2021	1,359,365	0.02	USD 250,000	SOHO China Ltd 7.125% 7/11/2022	246,170	0.00
USD 1,300,000	CCBL Cayman Corp Ltd 3.25% 28/7/2020	1,284,946	0.01	USD 400,000	Sun Hung Kai Properties Capital Market Ltd 4.5% 14/2/2022	427,050	0.00
USD 3,600,000	CDBL Funding 1 4.25% 2/12/2024	3,541,140	0.04	USD 250,000	Sunac China Holdings Ltd 12.5% 16/10/2017	269,137	0.00
USD 750,000	China Aoyuan Property Group Ltd 10.875% 26/5/2018	750,375	0.01	USD 402,000	TICP CLO III Ltd '2014-3A B1' '144A' FRN 20/1/2027	401,295	0.00
USD 1,600,000	CIFI Holdings Group Co Ltd 7.75% 5/6/2020	1,448,773	0.02	USD 1,200,000	Times Property Holdings Ltd 12.625% 21/3/2019*	1,263,942	0.01
USD 200,000	CIFI Holdings Group Co Ltd 12.25% 15/4/2018	215,000	0.00	USD 3,000,000	TPK Holding Co Ltd 8/4/2020 (Zero Coupon)	2,577,750	0.03
USD 1,800,000	E-House China Holdings Ltd '144A' 2.75% 15/12/2018	1,695,960	0.02	GBP 800,000	Trafford Centre Finance Ltd/The FRN 28/7/2035	1,108,556	0.01
USD 450,000	E-House China Holdings Ltd 2.75% 15/12/2018	422,156	0.00	USD 800,000	Transocean Inc 6.5% 15/11/2020*	656,000	0.01
USD 250,000	Evergrande Real Estate Group Ltd 12% 17/2/2020	241,938	0.00	EUR 426,000	UPCB Finance IV Ltd 4% 15/1/2027	445,208	0.01
USD 2,500,000	Fantasia Holdings Group Co Ltd 10.625% 23/1/2019*	2,250,000	0.03	USD 200,000	Yuzhou Properties Co Ltd 8.75% 4/10/2018	197,810	0.00
USD 1,000,000	Fantasia Holdings Group Co Ltd 13.75% 27/9/2017	990,000	0.01			56,091,499	0.62
CNH 1,500,000	Far East Consortium International Ltd/HK 5.875% 4/3/2016	229,248	0.00				
USD 1,800,000	Formosa Group Cayman Ltd 3.375% 22/4/2025	1,711,260	0.02				

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Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
China							
USD 2,000,000	China Construction Bank Corp FRN 13/5/2025	1,978,400	0.02	EUR 4,125,000	Orange SA FRN 1/10/2026 (Perpetual)	4,849,294	0.05
CNH 67,000,000	China Government Bond 3.38% 21/11/2024	10,279,126	0.12	EUR 7,010,000	Renault SA 3.125% 5/3/2021	8,476,494	0.09
USD 3,500,000	China Life Insurance Co Ltd FRN 3/7/2075	3,390,660	0.04	EUR 2,500,000	Renault SA 3.625% 19/9/2018	3,027,582	0.03
EUR 1,000,500	Industrial & Commercial Bank of China Ltd FRN 10/12/2021 (Perpetual)*	1,184,059	0.01	EUR 200,000	SGD Group SAS 5.625% 15/5/2019	229,292	0.00
		16,832,245	0.19	EUR 700,000	Societe Generale SA 2.625% 27/2/2025	755,162	0.01
Denmark							
DKK 34,130,000	Nordea Kredit Realkreditaktieselskab 2% 1/10/2047	4,666,498	0.05	EUR 6,300,000	Societe Generale SFH SA 0.125% 27/2/2020*	7,050,101	0.08
DKK 42,114,944	Nykredit Realkredit A/S 2% 1/10/2047	5,736,073	0.07	EUR 400,000	Total SA FRN 26/2/2021 (Perpetual)	438,636	0.01
DKK 53,338,832	Realkredit Danmark A/S 2% 1/10/2047	7,294,874	0.08	EUR 200,000	Total SA FRN 26/2/2025 (Perpetual)	211,776	0.00
		17,697,445	0.20	EUR 500,000	WFS Global Holding SAS 9.5% 15/7/2022	581,524	0.01
France				Germany			
EUR 300,000	3AB Optique Developpement SAS 5.625% 15/4/2019*	326,765	0.00	EUR 1,000,000	Bayer AG FRN 2/4/2075	1,089,448	0.01
EUR 200,000	Autodis SA 6.5% 1/2/2019*	234,739	0.00	EUR 4,500,000	Bertelsmann SE & Co KGaA FRN 23/4/2075	4,586,705	0.05
EUR 400,000	AXA SA FRN 8/10/2025 (Perpetual)	441,964	0.01	EUR 9,200,000	Commerzbank AG 7.75% 16/3/2021	12,538,507	0.14
EUR 600,000	BNP Paribas Cardif SA FRN 25/11/2025 (Perpetual)	661,678	0.01	USD 2,735,000	Commerzbank AG 8.125% 19/9/2023	3,213,625	0.04
USD 425,000	BNP Paribas SA '144A' FRN 19/8/2025 (Perpetual)	435,731	0.00	EUR 500,000	Deutsche Bank AG 2.75% 17/2/2025	534,607	0.01
USD 8,150,000	BNP Paribas SA FRN 19/8/2025 (Perpetual)*	8,355,788	0.09	USD 1,600,000	Deutsche Bank AG 4.5% 1/4/2025*	1,552,990	0.02
EUR 550,000	BNP Paribas SA FRN 14/10/2027	612,393	0.01	EUR 12,472,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026	14,872,687	0.16
EUR 2,500,000	Cap Gemini SA 1.75% 1/7/2020	2,856,573	0.03	EUR 48,230,000	KfW 0.375% 23/4/2030	48,174,193	0.53
EUR 4,200,000	Cap Gemini SA 2.5% 1/7/2023	4,856,240	0.05	EUR 200,000	Merck KGaA FRN 12/12/2074	223,564	0.00
EUR 1,100,000	Credit Agricole Assurances SA FRN 13/1/2025 (Perpetual)	1,206,305	0.01	EUR 500,000	ProGroup AG 5.125% 1/5/2022	581,681	0.01
EUR 5,000,000	Credit Agricole SA 2.625% 17/3/2027	5,284,456	0.06	EUR 600,000	Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH 3.5% 15/1/2027	646,937	0.01
USD 800,000	Credit Agricole SA/London '144A' 3.875% 15/4/2024	814,114	0.01	EUR 1,800,000	Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH 4% 15/1/2025	2,026,104	0.02
EUR 450,000	Crown European Holdings SA 3.375% 15/5/2025	469,696	0.01	EUR 90,000	Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH 5.125% 21/1/2023	107,654	0.00
EUR 310,320	Driver France 1 FCT FRN 21/7/2020	348,935	0.00	EUR 90,000	Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH 5.625% 15/4/2023	108,791	0.00
EUR 600,000	Electricite de France SA FRN 22/1/2026 (Perpetual)	723,682	0.01	EUR 360,000	Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH 5.75% 15/1/2023	435,065	0.00
GBP 400,000	Electricite de France SA FRN 22/1/2029 (Perpetual)	622,633	0.01			90,692,558	1.00
EUR 1,428	FCT Copernic '2012-1 A1' FRN 25/9/2029	1,606	0.00	Greece			
EUR 565,775	FCT Marsollier Mortgages '2009-1 A' FRN 27/9/2050	635,993	0.01	EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) FRN 24/2/2030	67,376	0.00
EUR 175,000	Horizon Holdings I SASU 7.25% 1/8/2023	202,006	0.00	EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) FRN 24/2/2037	61,382	0.00
EUR 900,000	Numericable-SFR SAS 5.375% 15/5/2022*	1,047,481	0.01	EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) FRN 24/2/2039	61,146	0.00
EUR 1,400,000	Numericable-SFR SAS 5.625% 15/5/2024*	1,614,595	0.02	EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) 3% 24/2/2023	78,126	0.01
USD 1,545,000	Numericable-SFR SAS '144A' 6% 15/5/2022	1,556,587	0.02	EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) 3% 24/2/2024	76,666	0.00
EUR 100,000	Orange SA FRN 7/2/2020 (Perpetual)	117,864	0.00	EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) 3% 24/2/2025	75,537	0.00
EUR 150,000	Orange SA FRN 1/10/2021 (Perpetual)	174,171	0.00				

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EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) 3% 24/2/2026	73,402	0.00				
EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) 3% 24/2/2027	71,717	0.00	USD 490,000	India Bank of India/London 6.25% 16/2/2021	549,944	0.01
EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) 3% 24/2/2028	70,204	0.00	USD 200,000	Bharat Petroleum Corp Ltd 4.625% 25/10/2022	205,240	0.00
EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) 3% 24/2/2029	68,787	0.00	INR 2,200,000,000	Food Corp of India 9.95% 7/3/2022	35,806,999	0.40
EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) 3% 24/2/2031	66,190	0.00	INR 500,000,000	Housing Development Finance Corp Ltd 9.3% 1/8/2016	7,585,216	0.08
EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) 3% 24/2/2032	65,010	0.00	INR 838,000,000	Housing Development Finance Corp Ltd 9.45% 21/8/2019	12,975,272	0.14
EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) 3% 24/2/2033	63,962	0.00	INR 830,000,000	Housing Development Finance Corp Ltd 9.65% 17/1/2019	12,884,041	0.14
EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) 3% 24/2/2034	63,125	0.00	USD 1,750,000	ICICI Bank Ltd FRN 30/4/2022	1,790,268	0.02
EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) 3% 24/2/2035	62,485	0.00	INR 2,288,000,000	India Government Bond 7.16% 20/5/2023	32,812,382	0.36
EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) 3% 24/2/2036	61,867	0.00	INR 975,000,000	India Government Bond 8.33% 9/7/2026	15,007,153	0.17
EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) 3% 24/2/2038	61,192	0.00	USD 1,200,000	Lodha Developers International Ltd 12% 13/3/2020*	1,170,000	0.01
EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) 3% 24/2/2040	61,068	0.00	INR 2,150,000,000	Mahanagar Telephone Nigam Ltd 8.29% 28/11/2024	32,514,405	0.36
EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) 3% 24/2/2041	61,102	0.00	USD 1,580,000	NTPC Ltd 5.625% 14/7/2021	1,753,816	0.02
EUR 102,777	Hellenic Republic Government Bond (Step-up coupon) 3% 24/2/2042	61,085	0.00	INR 400,000,000	NTPC Ltd 9.17% 22/9/2024	6,366,941	0.07
EUR 11,169,000	Hellenic Republic Government Bond '144A' 4.75% 17/4/2019	10,396,258	0.12	INR 1,600,000,000	Power Finance Corp Ltd 8.65% 28/12/2024	24,523,927	0.27
		11,727,687	0.13	INR 1,600,000,000	Rural Electrification Corp Ltd 8.57% 21/12/2024	24,393,219	0.27
				INR 2,100,000,000	Rural Electrification Corp Ltd 9.06% 23/9/2017	32,125,594	0.35
				INR 800,000,000	Steel Authority of India Ltd 9% 14/10/2024	12,537,123	0.14
				USD 300,000	Videocon Industries Ltd 6.75% 16/12/2015	256,875	0.00
						255,258,415	2.81
	Guernsey						
USD 5,471,000	Credit Suisse Group Funding Guernsey Ltd '144A' 4.875% 15/5/2045	5,386,243	0.06				
USD 1,970,613	Doric Nimrod Air Alpha 2013-1 Class A Pass Through Trust '144A' 5.25% 30/5/2023	2,069,144	0.02				
		7,455,387	0.08				
	Hong Kong						
CNH 3,000,000	Beijing Capital Hong Kong Ltd 4.7% 20/6/2017	451,513	0.01	USD 1,130,000	Indonesia Berau Coal Energy Tbk PT 7.25% 13/3/2017	610,200	0.01
USD 200,000	China South City Holdings Ltd 8.25% 29/1/2019	188,060	0.00	EUR 1,700,000	Indonesia Government International Bond 3.375% 30/7/2025	1,818,399	0.02
USD 240,000	China South City Holdings Ltd 13.5% 17/10/2017	255,672	0.00	USD 2,180,000	Indonesia Government International Bond 4.125% 15/1/2025*	2,100,975	0.02
USD 1,000,000	CITIC Ltd FRN 22/11/2018 (Perpetual)	1,127,500	0.01	USD 4,956,000	Indonesia Government International Bond '144A' 5.375% 17/10/2023	5,216,190	0.06
USD 2,500,000	CITIC Ltd 6.8% 17/1/2023	2,871,700	0.03	USD 849,000	Indonesia Government International Bond '144A' 5.875% 15/1/2024	921,165	0.01
USD 2,550,000	CRCC Yupeng Ltd FRN 1/8/2019 (Perpetual)	2,527,394	0.03	USD 4,319,000	Indonesia Government International Bond '144A' 6.625% 17/2/2037*	4,723,906	0.05
USD 1,200,000	Far East Horizon Ltd FRN 23/6/2017 (Perpetual)*	1,203,600	0.01	IDR 50,869,000,000	Indonesia Treasury Bond 8.375% 15/3/2024	3,547,072	0.04
USD 250,000	Gemdale International Investment Ltd 7.125% 16/11/2017	255,325	0.00	IDR 160,634,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	10,785,344	0.12
USD 1,000,000	Poly Property Group Co Ltd 4.75% 16/5/2018	974,355	0.01	USD 1,500,000	Pelabuhan Indonesia II PT 4.25% 5/5/2025	1,341,450	0.02
CNH 3,000,000	Yufu Eternity Ltd 5.625% 26/11/2017	449,506	0.01	USD 400,000	Pelabuhan Indonesia II PT 5.375% 5/5/2045	328,500	0.00
		10,304,625	0.11				

Fixed Income Global Opportunities 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	Pertamina Persero PT 6.45% 30/5/2044	930,000	0.01	EUR 1,300,000	Intesa Sanpaolo SpA 2.855% 23/4/2025*	1,384,102	0.02
USD 7,961,000	Perusahaan Penerbit SBSN Indonesia III '144A' 4.325% 28/5/2025*	7,572,901	0.08	EUR 500,000	Intesa Sanpaolo SpA 3.5% 17/1/2022	617,000	0.01
USD 630,000	Perusahaan Penerbit SBSN Indonesia III 4.325% 28/5/2025	599,288	0.01	EUR 600,000	Intesa Sanpaolo SpA 3.928% 15/9/2026	684,176	0.01
		40,495,390	0.45	EUR 6,100,000	Intesa Sanpaolo SpA 6.625% 13/9/2023	8,371,733	0.09
				EUR 8,380,000	Italy Buoni Poliennali Del Tesoro 1.7% 15/9/2018	10,012,222	0.11
	Ireland			EUR 16,455,000	Italy Buoni Poliennali Del Tesoro 2.1% 15/9/2021*	21,917,680	0.24
EUR 1,500,000	Allied Irish Banks Plc 2.75% 16/4/2019	1,750,216	0.02	EUR 15,100,000	Italy Buoni Poliennali Del Tesoro 2.15% 12/11/2017*	17,603,306	0.19
EUR 1,320,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc 4.25% 15/1/2022	1,496,551	0.02	EUR 7,295,000	Italy Buoni Poliennali Del Tesoro 2.25% 22/4/2017*	8,449,458	0.09
EUR 1,530,382	Atlantes Mortgage Plc FRN 20/8/2061	1,484,085	0.02	EUR 37,729,000	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2019	50,952,864	0.56
EUR 150,000	Avoca Clo XIV Ltd '14X E' FRN 12/7/2028	158,821	0.00	EUR 33,245,000	Italy Buoni Poliennali Del Tesoro 2.45% 26/3/2016	37,822,853	0.42
EUR 150,000	Avoca Clo XIV Ltd '14X F' FRN 12/7/2028	148,358	0.00	EUR 71,368,000	Italy Buoni Poliennali Del Tesoro 2.55% 22/10/2016*	82,290,141	0.91
EUR 550,000	Avoca Clo XIV Ltd '14X SUB' 12/7/2028 (Zero Coupon)	549,233	0.01	EUR 6,296,000	Italy Buoni Poliennali Del Tesoro 3.1% 15/9/2026	9,058,792	0.10
EUR 5,987,000	Bank of Ireland FRN 18/6/2020 (Perpetual)*	6,892,430	0.07	EUR 26,371,000	Italy Buoni Poliennali Del Tesoro 4.75% 1/6/2017	31,974,346	0.35
EUR 10,800,000	Bank of Ireland FRN 11/6/2024	12,442,713	0.14	EUR 700,000	Mediobanca SpA 2.25% 18/3/2019	809,533	0.01
EUR 4,875,000	Bank of Ireland 1.25% 9/4/2020	5,433,161	0.06	EUR 922,982	Taurus 2015-1 IT Srl '2015-IT1 A' FRN 18/2/2027	1,041,243	0.01
EUR 2,000,000	Bank of Ireland 3.25% 15/1/2019	2,394,969	0.03	EUR 1,100,000	Telecom Italia SpA 3.25% 16/1/2023	1,240,294	0.01
EUR 195,368	Deco 7-Pan Europe 2 Plc '7-E2X B' FRN 27/1/2018	218,605	0.00	EUR 1,100,000	UniCredit SpA 3.25% 14/1/2021	1,332,159	0.02
EUR 987,158	Deco 7-Pan Europe 2 Plc '7-E2X C' FRN 27/1/2018	1,084,516	0.01	EUR 7,115,000	UniCredit SpA 6.95% 31/10/2022	9,391,344	0.10
EUR 1,493,301	German Residential Funding Ltd '2013-1 D' FRN 27/8/2024	1,739,700	0.02	EUR 700,000	Unione di Banche Italiane SCpA 2.875% 18/2/2019	825,757	0.01
EUR 1,094,992	German Residential Funding Ltd '2013-2 E' FRN 27/11/2024	1,274,574	0.01			340,478,925	3.75
EUR 730,000	Harvest Clo XI Ltd FRN 26/3/2029	790,397	0.01				
EUR 2,701,613	Magellan Mortgages No4 Plc FRN 20/7/2059	2,610,635	0.03		Japan		
EUR 89,446	Talisman-6 Finance Plc FRN 22/10/2016	99,267	0.00	JPY 40,000,000	Chugoku Electric Power Co Inc/The 23/3/2018 (Zero Coupon)	354,520	0.00
		40,568,231	0.45	JPY 20,000,000	Chugoku Electric Power Co Inc/The 25/3/2020 (Zero Coupon)	182,771	0.00
				JPY 80,000,000	CYBERDYNE Inc 12/12/2017 (Zero Coupon)	708,301	0.01
	Italy			USD 1,450,000	Fukoku Mutual Life Insurance Co FRN 28/7/2025 (Perpetual)	1,450,000	0.02
EUR 1,384,848	Asset Backed European Securitisation Transaction Nine Srl FRN 10/12/2028	1,556,341	0.02	JPY 10,033,000,000	Japan Government Twenty Year Bond 1.5% 20/6/2034	88,872,819	0.98
EUR 3,974,237	Asset Backed European Securitisation Transaction Ten Srl 0.552% 10/12/2028	4,473,628	0.05	JPY 20,000,000	LIXIL Group Corp 4/3/2020 (Zero Coupon)	164,589	0.00
EUR 8,950,000	Banca Monte dei Paschi di Siena SpA 2.875% 16/4/2021*	11,224,159	0.12	JPY 20,000,000	LIXIL Group Corp 4/3/2022 (Zero Coupon)	162,525	0.00
EUR 4,740,000	Banca Popolare dell'Emilia Romagna SC 3.375% 22/10/2018	5,862,519	0.06	JPY 14,000,000	Maruzen Showa Unyu Co Ltd 29/3/2019 (Zero Coupon)	126,264	0.00
EUR 10,650,000	Banco Popolare SC 2.75% 27/7/2020	11,947,473	0.13	USD 900,000	Mitsui OSK Lines Ltd 24/4/2020 (Zero Coupon)	802,350	0.01
EUR 2,000,000	Banco Popolare SC 3.5% 14/3/2019	2,316,123	0.03	JPY 20,000,000	Mitsumi Electric Co Ltd 3/8/2022 (Zero Coupon)	168,014	0.00
EUR 154,136	Berica PMI SRL 1 FRN 31/5/2057	175,130	0.00	JPY 180,000,000	Nagoya Railroad Co Ltd 11/12/2024 (Zero Coupon)	1,595,534	0.02
EUR 400,000	Enel SpA FRN 10/1/2074	492,396	0.01	USD 940,000	Nippon Life Insurance Co FRN 16/10/2044	975,250	0.01
EUR 3,270,000	Enel SpA FRN 15/1/2075	3,909,511	0.04	USD 2,230,000	ORIX Corp 2.95% 23/7/2020	2,247,082	0.02
EUR 2,486,165	Fondi Immobili Pubblici Funding SRL FRN 10/1/2023	2,742,642	0.03				

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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)	%
JPY 60,000,000	Park24 Co Ltd 26/4/2018 (Zero Coupon)	530,606	0.01	EUR 729,000	Telenet Finance V Luxembourg SCA 6.75% 15/8/2024	898,602	0.01
USD 100,000	Shizuoka Bank Ltd/The 25/4/2018 (Zero Coupon)	101,731	0.00	EUR 2,409,000	Telenet Finance VI Luxembourg SCA 4.875% 15/7/2027	2,590,686	0.03
EUR 399,000	SoftBank Group Corp 4.75% 30/7/2025	451,105	0.01	EUR 274,000	Trinseo Materials Operating SCA / Trinseo Materials Finance Inc 6.375% 1/5/2022	310,000	0.00
USD 500,000	Yamaguchi Financial Group Inc 20/12/2018 (Zero Coupon)	606,341	0.01	EUR 2,700,000	Wind Acquisition Finance SA 4% 15/7/2020	3,081,794	0.03
		99,499,802	1.10			52,511,811	0.58
	Jersey				Malaysia		
GBP 1,400,000	AA Bond Co Ltd 5.5% 31/7/2022	2,145,081	0.02	USD 2,200,000	1MDB Energy Ltd 5.99% 11/5/2022	2,541,176	0.03
GBP 350,000	CPUK Finance Ltd 7% 28/8/2020	543,072	0.01	USD 6,500,000	1MDB Global Investments Ltd 4.4% 9/3/2023	5,188,722	0.06
		2,688,153	0.03	USD 1,000,000	Cahaya Capital Ltd 18/9/2021 (Zero Coupon)	916,250	0.01
	Luxembourg					8,646,148	0.10
USD 10,410,000	Actavis Funding SCS 3% 12/3/2020	10,345,791	0.11	EUR 2,000,000	Cemex SAB de CV 4.375% 5/3/2023	2,145,224	0.02
USD 585,000	Aguila 3 SA '144A' 7.875% 31/1/2018	597,431	0.01	EUR 450,000	Cemex SAB de CV 4.75% 11/1/2022	503,413	0.00
EUR 800,000	Altice Financing SA 5.25% 15/2/2023	912,001	0.01	MXN 443,440,000	Mexican Bonos 4.75% 14/6/2018	26,241,631	0.29
EUR 1,230,000	Altice Luxembourg SA 6.25% 15/2/2025	1,303,771	0.01	MXN 103,700,000	Mexican Bonos 5% 11/12/2019	6,077,778	0.07
EUR 2,000,000	Altice Luxembourg SA 7.25% 15/5/2022	2,261,493	0.02	MXN 260,000,000	Mexican Bonos 8% 7/12/2023	17,439,719	0.19
USD 945,000	Altice Luxembourg SA '144A' 7.625% 15/2/2025	902,569	0.01	USD 1,546,000	Mexico Government International Bond 4% 2/10/2023	1,567,267	0.02
GBP 5,600,000	AYR Issuer SA FRN 10/8/2019	8,618,956	0.10	USD 5,858,000	Mexico Government International Bond 4.75% 8/3/2044*	5,500,741	0.06
EUR 180,000	Bilbao Luxembourg SA 10.688% 1/12/2018	213,792	0.00	USD 2,358,000	Mexico Government International Bond 5.55% 21/1/2045*	2,473,858	0.03
EUR 800,000	Cirsa Funding Luxembourg SA 5.875% 15/5/2023*	802,543	0.01	USD 696,000	Mexico Government International Bond 6.05% 11/1/2040*	784,740	0.01
EUR 995,000	CNH Industrial Finance Europe SA 2.75% 18/3/2019	1,112,582	0.01	USD 2,500,000	Minera y Metalurgica del Boleo SA de CV 2.875% 7/5/2019	2,525,907	0.03
EUR 2,972,000	DH Europe Finance SA 1.7% 4/1/2022	3,381,240	0.04			65,260,278	0.72
EUR 1,520,000	DH Europe Finance SA 2.5% 8/7/2025	1,763,864	0.02		Mongolia		
EUR 1,961,000	European Financial Stability Facility 1.2% 17/2/2045	1,978,036	0.03	USD 1,500,000	Development Bank of Mongolia LLC 5.75% 21/3/2017	1,419,375	0.02
EUR 3,500,000	Harman Finance International SCA 2% 27/5/2022	3,863,248	0.04	CNH 5,000,000	Mongolia Government International Bond 7.5% 30/6/2018	719,551	0.01
EUR 800,000	INEOS Group Holdings SA 5.75% 15/2/2019*	905,824	0.01	USD 2,980,000	Trade & Development Bank of Mongolia LLC 9.375% 19/5/2020	2,932,582	0.03
USD 945,000	Intelsat Jackson Holdings SA 5.5% 1/8/2023	838,687	0.01			5,071,508	0.06
USD 1,693,000	Intelsat Jackson Holdings SA 7.25% 15/10/2020	1,635,861	0.02		Netherlands		
EUR 800,000	JH-Holding Finance SA 8.25% 1/12/2022	935,246	0.01	EUR 4,925,000	ABN AMRO Bank NV FRN 30/6/2025	5,642,276	0.06
EUR 250,000	LSF9 Balta Issuer SA 7.75% 15/9/2022	281,763	0.00	EUR 200,000	Achmea BV FRN 4/4/2043	252,185	0.00
EUR 850,000	Matterhorn Telecom SA 3.875% 1/5/2022	880,597	0.01	USD 650,000	AE-Rotor Holding BV 4.969% 28/3/2018	670,475	0.01
EUR 408,000	Monitchem HoldCo 3 SA 5.25% 15/6/2021	453,664	0.01	EUR 450,000	Constellium NV 4.625% 15/5/2021*	433,731	0.00
EUR 600,000	Play Finance 2 SA 5.25% 1/2/2019	691,582	0.01	USD 1,006,000	Constellium NV '144A' 8% 15/1/2023	895,340	0.01
USD 100,000	Telecom Italia Capital SA 6% 30/9/2034	98,250	0.00	USD 2,994,000	Cooperatieve Centrale Raiffeisen- Boerenleenbank BA/Netherlands 4.375% 4/8/2025	3,001,927	0.03
USD 100,000	Telecom Italia Capital SA 6.375% 15/11/2033	102,233	0.00				
EUR 500,000	Telecom Italia Finance SA 7.75% 24/1/2033	749,705	0.01				

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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)	%
EUR 3,189,000	E.ON International Finance BV 5.25% 8/9/2015	3,584,710	0.04				
EUR 360,000	Euro-Galaxy IV CLO '2015-4X D' FRN 30/7/2028	399,882	0.00	EUR 725,328	Portugal Atlantes Ltd / Atlantes Finance Plc FRN 20/3/2033	819,156	0.01
EUR 515,000	Euro-Galaxy IV CLO '2015-4X E' FRN 30/7/2028	553,161	0.01	EUR 3,600,000	Novo Banco SA 2.625% 8/5/2017	3,930,868	0.04
EUR 300,000	Euro-Galaxy IV CLO '2015-4X F' FRN 30/7/2028	322,294	0.00	EUR 3,000,000	Novo Banco SA 4% 21/1/2019	3,375,408	0.04
EUR 400,000	Gas Natural Fenosa Finance BV FRN 18/11/2022 (Perpetual)	448,974	0.01	EUR 800,000	Novo Banco SA 4.75% 15/1/2018	914,288	0.01
EUR 5,500,000	Gas Natural Fenosa Finance BV (Restricted) FRN 24/4/2024 (Perpetual)	5,641,832	0.06	EUR 21,166,667	Portugal Obrigacoes do Tesouro OT '144A' 3.85% 15/4/2021*	26,592,493	0.29
EUR 2,000,000	Generali Finance BV FRN 21/11/2025 (Perpetual)	2,211,411	0.02	EUR 11,515,000	Portugal Obrigacoes do Tesouro OT '144A' 3.875% 15/2/2030	14,191,637	0.16
USD 2,500,000	Greenko Dutch BV 8% 1/8/2019	2,515,000	0.03	EUR 50,777,000	Portugal Obrigacoes do Tesouro OT '144A' 4.1% 15/2/2045*	62,653,575	0.69
USD 250,000	Jababeka International BV 7.5% 24/9/2019	240,004	0.00	EUR 1,796,025	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta Electricity Receivables 4.172% 16/2/2017	2,052,514	0.02
EUR 1,200,000	LGE HoldCo VI BV 7.125% 15/5/2024	1,472,792	0.02	EUR 3,857,211	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta II Electricity Receivables 2.98% 16/2/2018	4,353,712	0.05
EUR 1,900,000	North Westerly CLO IV 2013 BV 'IV-X A-1' FRN 15/1/2026	2,138,703	0.02			118,883,651	1.31
EUR 1,471,000	North Westerly CLO IV 2013 BV 'IV-X D' FRN 15/1/2026	1,664,908	0.02		Russian Federation		
USD 1,178,000	NXP Semiconductors NV '144A' 1% 1/12/2019	1,305,371	0.01	RUB 608,240,000	Russian Federal Bond - OFZ 7% 16/8/2023	6,976,875	0.08
EUR 800,000	PortAventura Entertainment Barcelona BV 7.25% 1/12/2020	929,971	0.01	RUB 114,035,000	Russian Federal Bond - OFZ 7.6% 20/7/2022	1,391,921	0.01
USD 1,500,000	Royal Capital B.V. FRN 5/5/2019 (Perpetual)	1,529,348	0.02	USD 3,600,000	Russian Foreign Bond - Eurobond 4.875% 16/9/2023	3,444,750	0.04
EUR 400,000	Samvardhana Motherson Automotive Systems Group BV 4.125% 15/7/2021	447,015	0.00	USD 3,200,000	Russian Foreign Bond - Eurobond 5.625% 4/4/2042	2,928,000	0.03
EUR 700,000	Schaeffler Finance BV 3.25% 15/5/2025	746,319	0.01			14,741,546	0.16
EUR 400,000	Schaeffler Holding Finance BV 5.75% 15/11/2021	484,600	0.01		Singapore		
EUR 926,856	Storm BV '2013-4 A1' FRN 22/10/2053	1,041,772	0.01	USD 2,350,000	Berau Capital Resources Pte Ltd (Defaulted) 12.5% 8/7/2015	1,269,000	0.01
EUR 1,300,000	Telefonica Europe BV FRN 4/12/2019 (Perpetual)	1,489,106	0.02	USD 300,000	Olam International Ltd 6% 15/10/2016	308,625	0.00
EUR 400,000	Telefonica Europe BV FRN 31/3/2020 (Perpetual)	470,197	0.01	SGD 1,900,000	OSIM International Ltd 18/9/2019 (Zero Coupon)	1,282,619	0.02
EUR 5,000,000	Unilever NV 3.375% 29/9/2015*	5,629,331	0.06	USD 2,220,000	Pratama Agung Pte Ltd 6.25% 24/2/2020*	2,109,000	0.02
EUR 400,000	United Group BV 7.875% 15/11/2020	474,533	0.01	USD 1,500,000	United Overseas Bank Ltd FRN 19/9/2024*	1,536,247	0.02
EUR 3,530,000	Volkswagen International Finance NV FRN 20/3/2030 (Perpetual)	3,632,548	0.04	USD 250,000	Yanlord Land Group Ltd 10.625% 29/3/2018*	260,625	0.00
EUR 1,500,000	Ziggo Bond Finance BV 4.625% 15/1/2025	1,608,648	0.02			6,766,116	0.07
		51,878,364	0.57		Slovenia		
	New Zealand			EUR 30,969,000	Slovenia Government Bond 2.125% 28/7/2025*	35,148,171	0.39
NZD 4,931,000	New Zealand Government Bond 2.51% 20/9/2035	3,301,271	0.04	EUR 4,620,000	Slovenia Government Bond 2.25% 25/3/2022	5,473,326	0.06
NZD 5,570,000	New Zealand Government Bond 3% 20/9/2030	4,047,537	0.04	EUR 4,545,000	Slovenia Government Bond 4.625% 9/9/2024*	6,279,622	0.07
		7,348,808	0.08	EUR 4,885,000	Slovenia Government Bond 5.125% 30/3/2026*	7,079,642	0.08
	Norway			USD 8,008,000	Slovenia Government International Bond 4.125% 18/2/2019	8,468,460	0.09
USD 2,500,000	Eksportfinans ASA 2.375% 25/5/2016	2,503,125	0.03	USD 3,747,000	Slovenia Government International Bond '144A' 4.125% 18/2/2019	3,962,453	0.04
EUR 400,000	Silk Bidco AS 7.5% 1/2/2022	463,862	0.00	USD 6,608,000	Slovenia Government International Bond '144A' 5.25% 18/2/2024*	7,318,360	0.08
		2,966,987	0.03	USD 21,795,000	Slovenia Government International Bond 5.25% 18/2/2024	24,107,994	0.27
				USD 9,538,000	Slovenia Government International Bond 5.5% 26/10/2022	10,754,095	0.12

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

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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 6,581,000	Slovenia Government International Bond '144A' 5.5% 26/10/2022	7,403,625	0.08	USD 400,000	Swedbank AB FRN 17/3/2020 (Perpetual)	401,000	0.01
USD 16,945,000	Slovenia Government International Bond 5.85% 10/5/2023	19,380,844	0.21	EUR 200,000	Volvo Treasury AB FRN 10/6/2075	226,029	0.00
		135,376,592	1.49			1,876,002	0.02
	South Korea				Switzerland		
USD 600,000	Hyundai Heavy Industries Co Ltd 29/6/2020 (Zero Coupon)	599,250	0.01	EUR 6,650,000	Credit Suisse AG FRN 18/9/2025	8,415,889	0.09
USD 240,000	Woori Bank FRN 10/6/2045	238,783	0.00	USD 3,620,000	Credit Suisse AG 6.5% 8/8/2023	3,965,419	0.04
USD 2,700,000	Woori Bank 4.75% 30/4/2024	2,792,854	0.03	EUR 5,000,000	Credit Suisse AG/Guernsey 2.875% 24/9/2015	5,625,456	0.06
		3,630,887	0.04	USD 1,000,000	Credit Suisse Group AG '144A' FRN 18/12/2024 (Perpetual)	963,775	0.01
	Spain			USD 400,000	UBS AG FRN 22/5/2023	409,158	0.01
EUR 1,500,000	Abengoa Finance SAU 6% 31/3/2021	1,061,380	0.01	EUR 6,000,000	UBS AG FRN 12/2/2026	7,252,159	0.08
EUR 400,000	Abengoa Finance SAU 7% 15/4/2020*	289,493	0.00	EUR 7,825,000	UBS Group AG FRN 19/2/2022 (Perpetual)*	9,101,292	0.10
EUR 800,000	Banco Bilbao Vizcaya Argentaria SA FRN 19/2/2019 (Perpetual)	914,247	0.01	USD 400,000	UBS Group AG FRN 19/2/2025 (Perpetual)	414,351	0.01
EUR 1,800,000	Banco Bilbao Vizcaya Argentaria SA FRN 18/2/2020 (Perpetual)	2,033,261	0.02	USD 2,995,000	UBS Group AG FRN 7/8/2025 (Perpetual)	2,981,747	0.03
EUR 700,000	Banco Popular Espanol SA FRN 10/10/2018 (Perpetual)	879,758	0.01			39,129,246	0.43
EUR 800,000	Banco Popular Espanol SA FRN 10/4/2020 (Perpetual)	895,630	0.01		Taiwan		
EUR 4,700,000	Banco Popular Espanol SA 2.125% 8/10/2019	5,643,537	0.06	USD 1,200,000	Advanced Semiconductor Engineering Inc 27/3/2018 (Zero Coupon)	1,122,000	0.01
EUR 1,200,000	Banco Santander SA FRN 12/3/2019 (Perpetual)	1,341,046	0.01	USD 1,000,000	Neo Solar Power Corp 18/7/2017 (Zero Coupon)	891,120	0.01
EUR 12,700,000	Bankia SA FRN 22/5/2024	14,104,296	0.16			2,013,120	0.02
EUR 15,700,000	Bankia SA 1% 25/9/2025	16,820,001	0.19		Thailand		
EUR 16,900,000	Bankia SA 1.125% 5/8/2022	19,248,113	0.21	THB 79,000,000	Bangkok Dusit Medical Services PCL 18/9/2019 (Zero Coupon)	2,285,204	0.03
EUR 6,800,000	Bankia SA 3.5% 17/1/2019	7,986,057	0.09		Turkey		
EUR 7,900,000	BPE Financiaciones SA 2% 3/2/2020	8,853,882	0.10	USD 2,060,000	Turkish Airlines 2015-1 Class A Pass Through Trust '144A' 4.2% 15/3/2027	2,054,592	0.02
EUR 300,000	CaixaBank SA FRN 14/11/2023	356,213	0.00		United Arab Emirates		
EUR 3,300,000	Cajas Rurales Unidas SCC 1.25% 26/1/2022	3,767,792	0.04	USD 3,050,000	National Bank of Abu Dhabi PJSC FRN 17/6/2020 (Perpetual)	3,104,900	0.03
EUR 6,900,000	Ibercaja Banco SA FRN 28/7/2025	7,592,441	0.08		United Kingdom		
EUR 1,500,000	Obrascon Huarte Lain SA 5.5% 15/3/2023*	1,420,262	0.02	GBP 630,000	Annington Finance No 5 Plc 13% 15/1/2023	1,137,447	0.01
EUR 3,900,000	Programa Cédulas TDA Fondo de Titulización de Activos 4.25% 10/4/2031*	5,442,408	0.06	GBP 1,094,814	Auburn Securities 5 Plc FRN 1/12/2041	1,654,564	0.02
EUR 600,000	Santander Issuances SAU 2.5% 18/3/2025	635,433	0.01	GBP 173,464	Bakkavor Finance 2 Plc 8.25% 15/2/2018	278,389	0.00
EUR 7,088,000	Spain Government Bond 2.1% 30/4/2017	8,220,607	0.09	USD 1,998,000	Barclays Bank Plc 7.625% 21/11/2022	2,281,466	0.03
EUR 4,908,000	Spain Government Bond '144A' 4.1% 30/7/2018	6,093,663	0.07	GBP 1,050,000	Barclays Plc FRN 15/9/2022 (Perpetual)*	1,620,937	0.02
		113,599,520	1.25	GBP 600,000	Boparan Finance Plc 5.5% 15/7/2021	848,260	0.01
	Sri Lanka			GBP 584,229	Brass No 3 Plc FRN 16/4/2051	906,471	0.01
USD 1,700,000	Sri Lanka Government International Bond 6.25% 4/10/2020	1,727,489	0.02	GBP 1,000,000	Canary Wharf Finance II Plc 'C2' FRN 22/10/2037	1,475,224	0.02
USD 630,000	Sri Lanka Government International Bond 6.25% 27/7/2021*	637,144	0.01	GBP 4,392,000	Canary Wharf Finance II Plc 'D2' FRN 22/10/2037	6,596,595	0.07
USD 1,000,000	SriLankan Airlines Ltd 5.3% 27/6/2019	973,800	0.01	GBP 400,000	Centrica Plc FRN 10/4/2075	606,084	0.01
		3,338,433	0.04	EUR 800,000	Centrica Plc FRN 10/4/2076	872,403	0.01
	Sweden						
SEK 10,585,765	Bluestep Mortgage Securities No2 Ltd FRN 10/11/2055	1,248,973	0.01				

Fixed Income Global Opportunities 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)	%
GBP 3,110,000	Centrica Plc 4.375% 13/3/2029	5,047,667	0.06	GBP 1,742,877	Precise Mortgage Funding Plc		
GBP 950,000	Cognita Financing Plc 7.75% 15/8/2021	1,489,384	0.02		'2014-1 A' FRN 12/9/2047	2,634,433	0.03
GBP 200,000	Coventry Building Society FRN 1/11/2019 (Perpetual)	297,105	0.00	GBP 473,580	Punch Taverns Finance Plc FRN 15/7/2021	680,040	0.01
GBP 400,000	Debenhams Plc 5.25% 15/7/2021	609,844	0.01	GBP 2,355,000	Punch Taverns Finance Plc '144A' FRN 15/10/2027	3,365,033	0.04
GBP 1,430,000	E-CARAT 5 Plc 'B' FRN 18/4/2023	2,204,958	0.02	GBP 1,234,200	Punch Taverns Finance Plc 7.274% 15/10/2026	2,088,566	0.02
GBP 10,240,000	Enterprise Inns Plc 6% 6/10/2023*	15,571,153	0.17	GBP 425,000	Punch Taverns Finance Plc '144A' 7.274% 15/10/2026	724,373	0.01
GBP 390,000	Enterprise Inns Plc 6.875% 15/2/2021	632,006	0.01	GBP 544,000	Punch Taverns Finance Plc '144A' 7.32% 15/10/2025	924,618	0.01
EUR 500,000	Ephios Bondco Plc 6.25% 1/7/2022*	571,904	0.01	GBP 1,569,785	Punch Taverns Finance Plc 7.32% 15/10/2025	2,634,604	0.03
EUR 800,000	Ephios Bondco Plc 6.25% 1/7/2022	915,047	0.01	GBP 800,000	Rochester Financing No.1 Plc 2.018% 16/7/2046	1,223,333	0.01
EUR 275,000	Ephios Holdco II Plc 8.25% 1/7/2023	312,748	0.00	USD 4,900,000	Royal Bank of Scotland Group Plc FRN 10/8/2020 (Perpetual)	4,980,850	0.05
GBP 2,485,000	Eurosail-UK 2007-4bl Plc '2007-4X A3' FRN 13/6/2045	3,674,909	0.04	EUR 2,900,000	Royal Bank of Scotland Group Plc FRN 25/3/2024*	3,349,714	0.04
GBP 282,116	Gemgarto Plc '2015-1 X1' FRN 16/2/2047	432,801	0.00	USD 1,272,000	Royal Bank of Scotland Group Plc FRN 10/8/2025 (Perpetual)	1,302,210	0.01
GBP 2,602,136	Gosforth Funding 2014-1 Plc '2014-1 A1' FRN 19/10/2056	4,006,421	0.04	GBP 500,000	Santander UK Group Holdings Plc FRN 24/6/2022 (Perpetual)	786,904	0.01
EUR 680,000	Granite Master Issuer Plc '2007-1 3C1' FRN 20/12/2054	759,038	0.01	GBP 139,152	Silk Road Finance Number Three Plc '2012-1 A' FRN 21/6/2055	216,115	0.00
GBP 782,890	Granite Mortgages 03-2 Plc FRN 20/7/2043	1,205,013	0.01	GBP 10,250,000	Silverstone Master Issuer Plc '2015-1X 1A' FRN 21/1/2070	15,766,313	0.17
GBP 11,050,527	Greene King Finance Plc FRN 15/12/2033	17,093,282	0.19	EUR 8,740,000	Sky Plc 1.5% 15/9/2021	9,846,773	0.11
GBP 855,000	House of Fraser Funding Plc FRN 15/9/2020	1,304,693	0.01	GBP 475,000	Spirit Issuer Plc FRN 28/12/2028	741,100	0.01
EUR 4,700,000	HSBC Holdings Plc 3% 30/6/2025	5,326,068	0.06	GBP 4,567,000	Spirit Issuer Plc FRN 28/12/2031	6,804,160	0.08
GBP 562,000	IDH Finance Plc 6% 1/12/2018	880,569	0.01	GBP 2,215,000	Spirit Issuer Plc FRN 28/12/2036	3,299,964	0.04
EUR 295,000	International Game Technology Plc 4.75% 15/2/2023	316,470	0.00	GBP 818,000	Spirit Issuer Plc 6.582% 28/12/2018	1,346,238	0.01
GBP 200,000	Jaguar Land Rover Automotive Plc 5% 15/2/2022	308,949	0.00	GBP 400,000	SSE Plc FRN 10/9/2020 (Perpetual)	592,834	0.01
EUR 3,151,625	Kensington Mortgage Securities Plc '2007-1X A3B' FRN 14/6/2040	3,423,156	0.04	GBP 895,000	Stonegate Pub Co Financing Plc FRN 15/4/2019*	1,390,339	0.02
EUR 1,000,000	Lloyds Banking Group Plc FRN 27/6/2020 (Perpetual)	1,177,363	0.01	GBP 735,000	Stonegate Pub Co Financing Plc 5.75% 15/4/2019*	1,137,610	0.01
GBP 6,300,000	Logistics UK 2015 Plc '2015-1X A' FRN 20/8/2025	9,720,773	0.11	EUR 609,000	Taurus 2015-2 DEU Ltd '2015-DE2 E' FRN 1/2/2026	673,399	0.01
GBP 5,025,000	Logistics UK 2015 Plc '2015-1X E' FRN 20/8/2025	7,776,610	0.09	EUR 2,661,440	Taurus 2015-2 DEU Ltd '2015-DE2 A' 0.877% 1/2/2026	2,994,527	0.03
EUR 1,050,000	Ludgate Funding Plc '2007-1 BB' FRN 1/1/2061	944,562	0.01	EUR 926,000	Taurus 2015-2 DEU Ltd '2015-DE2 D' 2.177% 1/2/2026	1,041,226	0.01
EUR 900,000	Ludgate Funding Plc '2007-1 MB' FRN 1/1/2061	841,298	0.01	EUR 674,215	Taurus Plc '2013-GMF1 D' FRN 21/5/2024	778,192	0.01
GBP 2,000,000	Mitchells & Butlers Finance Plc FRN 15/6/2036	2,802,858	0.03	GBP 385,000	Temese Funding 1 Plc FRN 21/11/2021	594,533	0.01
GBP 362,658	Morpheus European Loan Conduit No 19 Plc FRN 1/11/2029	548,538	0.01	GBP 297,863	Temese Funding 1 Plc 'A' FRN 21/11/2021	459,713	0.01
GBP 3,400,000	Nationwide Building Society FRN 20/6/2019 (Perpetual)	5,229,863	0.06	GBP 413,418	Tesco Property Finance 3 Plc 5.744% 13/4/2040	607,668	0.01
GBP 143,428	Nemus II Arden Plc '2006-2 C' FRN 15/2/2020	204,124	0.00	GBP 472,019	Triton European Loan Conduit No 26 Plc FRN 25/10/2019	674,289	0.01
GBP 1,000,000	New Look Secured Issuer Plc 6.5% 1/7/2022	1,491,362	0.02	GBP 1,642,601	Turbo Finance 4 Plc FRN 20/1/2021	2,533,979	0.03
GBP 5,540,000	Paragon Mortgages NO 23 Plc 'A2' FRN 15/1/2043	8,451,287	0.09	GBP 5,101,860	Unique Pub Finance Co Plc/The 5.659% 30/6/2027	7,974,199	0.09
GBP 1,175,000	Paragon Mortgages NO 23 Plc 'C' FRN 15/1/2043	1,787,550	0.02	GBP 12,750,000	Unique Pub Finance Co Plc/The 6.464% 30/3/2032	17,572,184	0.19
EUR 5,130,000	Paragon Mortgages Plc 0.676% 15/1/2043	5,643,195	0.06	GBP 5,249,400	Unique Pub Finance Co Plc/The 6.542% 30/3/2021	8,454,020	0.09
GBP 200,000	Pension Insurance Corp Plc 6.5% 3/7/2024	311,106	0.00	GBP 1,284,000	Unique Pub Finance Co Plc/The 7.395% 28/3/2024	2,024,191	0.02

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

Fixed Income Global Opportunities 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)	%
GBP 42,307,000	United Kingdom Gilt 3.5% 22/7/2068	85,543,303	0.94	USD 625,000	ALM VII R-2 Ltd '2013-7R2A C' '144A' FRN 24/4/2024	618,220	0.01
USD 1,280,000	Vedanta Resources Plc 8.25% 7/6/2021	1,125,600	0.01	USD 385,000	ALM VIII Ltd '2013-8A B' '144A' FRN 20/1/2026	379,912	0.00
GBP 1,700,000	Virgin Media Secured Finance Plc 6.25% 28/3/2029	2,709,140	0.03	USD 700,000	ALM VIII Ltd '2013-8A C' '144A' FRN 20/1/2026	667,088	0.01
GBP 800,000	Vougeot Bidco Plc 7.875% 15/7/2020	1,318,093	0.01	USD 900,000	ALM VIII Ltd '2013-8A D' '144A' FRN 20/1/2026	801,281	0.01
GBP 200,000	Voyage Care Bondco Plc 6.5% 1/8/2018	318,565	0.00	USD 400,000	ALM X Ltd '2013-10A B' '144A' FRN 15/1/2025	388,181	0.00
GBP 9,167,000	WARWICK FINANCE RESIDENTIAL MORTGAGES NUMBER ONE Plc 'A' FRN 21/9/2049	14,140,891	0.16	USD 1,000,000	ALM XI Ltd '2014-11A A2A' '144A' FRN 17/10/2026	993,099	0.01
GBP 4,795,000	Westfield Stratford City Finance Plc FRN 4/11/2019	7,418,894	0.08	USD 655,000	ALM XI Ltd '2014-11A C' '144A' FRN 17/10/2026	637,619	0.01
		356,384,244	3.93	USD 433,000	ALM XII Ltd '2015-12A B' '144A' FRN 16/4/2027	429,337	0.00
				USD 260,000	ALM XII Ltd '2015-12A C1' '144A' FRN 16/4/2027	255,191	0.00
	United States			USD 425,000	ALM XIV Ltd '2014-14A A1' '144A' FRN 28/7/2026	422,555	0.00
USD 2,180,000	1211 Avenue of the Americas Trust '2015-1211 A1A2' '144A' 3.901% 10/8/2035	2,242,969	0.02	USD 1,387,000	ALM XIV Ltd '2014-14A A2' '144A' FRN 28/7/2026	1,373,605	0.02
USD 11,128,000	AbbVie Inc 2.5% 14/5/2020	11,020,648	0.12	USD 380,000	ALM XIV Ltd '2014-14A B' '144A' FRN 28/7/2026	380,072	0.00
USD 2,870,000	AbbVie Inc 4.5% 14/5/2035	2,773,455	0.03	USD 1,485,000	ALM XIV Ltd '2014-14A C' '144A' FRN 28/7/2026	1,433,658	0.02
USD 705,000	ACAS CLO 2014-1 Ltd '2014-1A C' '144A' FRN 18/7/2026	691,868	0.01	USD 620,000	ALM XIV Ltd '2014-14A D' '144A' FRN 28/7/2026	558,639	0.01
USD 340,000	ACAS CLO 2014-2 Ltd '2014-2A C' '144A' FRN 15/1/2027	337,512	0.00	USD 2,493,584	Alternative Loan Trust '2005-38 A3' FRN 25/9/2035	2,179,564	0.02
USD 400,000	ACAS CLO 2015-1 Ltd '2015-1A A1' '144A' FRN 18/4/2027	399,131	0.00	USD 1,978,593	Alternative Loan Trust '2005-61 2A2' FRN 25/12/2035	1,550,123	0.02
USD 1,000,000	ACAS CLO 2015-1 Ltd '2015-1A D' '144A' FRN 18/4/2027	956,318	0.01	USD 1,296,072	Alternative Loan Trust '2005-72 A3' FRN 25/1/2036	1,066,532	0.01
USD 9,620,000	ACE Securities Corp Home Equity Loan Trust Series '2006-CW1 A2D' FRN 25/7/2036	5,403,920	0.06	USD 6,879,334	Alternative Loan Trust '2006-OA3 1A1' FRN 25/5/2036	5,704,722	0.06
USD 1,000,000	Adirondack Park CLO Ltd 2013-1A '2013-1A D' '144A' FRN 15/4/2024	979,970	0.01	USD 1,194,730	Alternative Loan Trust '2006-OA3 2A1' FRN 25/5/2036	969,759	0.01
USD 2,980,028	Adjustable Rate Mortgage Trust '2005-12 4A1' FRN 25/3/2036	2,236,085	0.02	USD 3,178,269	Alternative Loan Trust '2006-23CB 2A5' FRN 25/8/2036	1,608,576	0.02
USD 910,000	ADT Corp/The 4.875% 15/7/2042	705,250	0.01	USD 1,961,968	Alternative Loan Trust '2006-J7 2A1' FRN 20/11/2036	1,450,756	0.02
USD 2,625,000	Alachua County Health Facilities Authority 5% 1/12/2044	2,794,732	0.03	USD 4,595,560	Alternative Loan Trust '2006-OA6 1A2' FRN 25/7/2046	4,028,634	0.04
USD 2,300,000	Ally Financial Inc 3.5% 27/1/2019	2,302,875	0.03	USD 1,411,770	Alternative Loan Trust '2006-OA11 A4' FRN 25/9/2046	1,180,213	0.01
USD 2,180,000	Ally Financial Inc 8% 1/11/2031	2,591,475	0.03	USD 1,650,000	Alternative Loan Trust '2006-OA16 A1D' FRN 25/10/2046	1,310,341	0.01
USD 250,000	ALM V Ltd '2012-5A DR' '144A' FRN 18/10/2027	250,263	0.00	USD 6,466,216	Alternative Loan Trust '2006-OA14 1A1' FRN 25/11/2046	5,510,865	0.06
USD 310,000	ALM VI Ltd '2012-6A A2R' '144A' FRN 15/7/2026	309,900	0.00	USD 2,292,316	Alternative Loan Trust '2007-OA3 1A1' FRN 25/4/2047	1,935,684	0.02
USD 2,685,000	ALM VI Ltd '2012-6A CR' '144A' FRN 15/7/2026	2,656,376	0.03	USD 14,884,894	Alternative Loan Trust '2007-OH3 A1A' FRN 25/9/2047	12,809,598	0.14
USD 3,225,000	ALM VI Ltd '2012-6A DR' '144A' FRN 15/7/2026	3,202,892	0.04	USD 2,929,339	Alternative Loan Trust '2005-80CB 4A1' 6% 25/2/2036	2,499,992	0.03
USD 3,750,000	ALM VII Ltd '2012-7A A1' '144A' FRN 19/10/2024	3,745,243	0.04	USD 6,381,344	Alternative Loan Trust '2007-9T1 1A1' 6% 25/5/2037	5,448,264	0.06
USD 1,495,000	ALM VII Ltd '2012-7A C' '144A' FRN 19/10/2024	1,498,805	0.02	USD 6,734,583	Alternative Loan Trust '2007-25 1A3' 6.5% 25/11/2037	5,727,486	0.06
USD 780,000	ALM VII Ltd '2012-7A D' '144A' FRN 19/10/2024	758,174	0.01	USD 1,139,000	AMAC CDO Funding I '2006-1A C' '144A' FRN 23/11/2050	1,090,282	0.01
USD 1,343,000	ALM VII R Ltd '2013-7RA A2' '144A' FRN 24/4/2024	1,329,640	0.01				
USD 970,000	ALM VII R Ltd '2013-7RA D' '144A' FRN 24/4/2024	950,937	0.01				
USD 2,900,000	ALM VII R-2 Ltd '2013-7R2A A2' '144A' FRN 24/4/2024	2,884,002	0.03				

Fixed Income Global Opportunities 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 2,363,000	American Airlines Group Inc '144A' 4.625% 1/3/2020	2,333,462	0.03	USD 500,000	Apidos CLO XXI '2015-21A C' '144A' FRN 18/7/2027	481,228	0.01
USD 1,876,000	American Homes 4 Rent 2014-SFR2 Trust '2014-SFR2 E' '144A' 6.231% 17/10/2036	1,957,191	0.02	USD 22,460,000	Apple Inc 2% 6/5/2020	22,360,940	0.25
USD 710,000	American Money Management Corp '2015-16A C' '144A' FRN 14/4/2027	700,127	0.01	GBP 4,605,000	Apple Inc 3.05% 31/7/2029	6,871,517	0.08
USD 280,000	American Money Management Corp '2015-16A D' '144A' FRN 14/4/2027	271,452	0.00	USD 1,000,000	ARC Properties Operating Partnership LP 2% 6/2/2017	978,750	0.01
USD 4,790,000	Amgen Inc 2.125% 1/5/2020	4,687,025	0.05	USD 380,000	ARES CLO Ltd '2012-2A CR' '144A' FRN 12/10/2023	380,261	0.00
USD 2,251,000	Amgen Inc 3.125% 1/5/2025	2,140,235	0.02	USD 750,000	ARES CLO Ltd '2012-2A DR' '144A' FRN 12/10/2023	744,640	0.01
USD 2,263,000	Amgen Inc 4.4% 1/5/2045	2,127,338	0.02	USD 1,750,000	Ares XXIII CLO Ltd '2012-1A E' '144A' FRN 19/4/2023	1,758,112	0.02
USD 380,000	AMMC CLO 15 Ltd '2014-15A C1' '144A' FRN 9/12/2026	381,229	0.00	USD 500,000	Ares XXIII CLO Ltd '2012-1AR CR' '144A' FRN 19/4/2023	501,346	0.01
USD 530,000	AMMC CLO 15 Ltd '2014-15A D' '144A' FRN 9/12/2026	528,035	0.01	USD 2,000,000	Ares XXIII CLO Ltd '2012-1AR DR' '144A' FRN 19/4/2023	2,004,840	0.02
USD 880,000	AMMC CLO IX Ltd '2011-9A D' '144A' FRN 15/1/2022	881,303	0.01	USD 335,000	Ares XXV CLO Ltd '2012-3A D' '144A' FRN 17/1/2024	336,854	0.00
USD 2,375,000	Anchorage Capital CLO 3 Ltd '2014-3A B' '144A' FRN 28/4/2026	2,336,684	0.03	USD 275,000	Ares XXV CLO Ltd '2012-3X C' FRN 17/1/2024	273,192	0.00
USD 548,969	Anchorage Capital CLO 3 Ltd '2014-3A C' '144A' FRN 28/4/2026	524,702	0.01	USD 750,000	Ares XXV CLO Ltd '2012-3X D' FRN 17/1/2024	754,151	0.01
USD 680,000	Anchorage Capital CLO 6 Ltd '2015-6A B' '144A' FRN 15/4/2027	670,142	0.01	USD 2,000,000	Ares XXXII CLO Ltd '2014-32A A2' '144A' FRN 15/11/2025	2,004,971	0.02
USD 590,000	Anchorage Capital CLO 6 Ltd '2015-6A D' '144A' FRN 15/4/2027	551,830	0.01	USD 255,000	Ares XXXII CLO Ltd '2014-32A B' '144A' FRN 15/11/2025	255,178	0.00
USD 500,000	Anchorage Capital CLO 6 Ltd '2015-6A E1' '144A' FRN 15/4/2027	439,791	0.00	USD 515,000	Ares XXXII CLO Ltd '2014-32A C' '144A' FRN 15/11/2025	513,701	0.01
USD 1,812,500	Anchorage Capital CLO 7 Ltd '2015-7 A C' '144A' FRN 8/8/2027	1,800,719	0.02	USD 775,000	Ares XXXIII CLO Ltd '2015-1A C' '144A' FRN 5/12/2025	773,932	0.01
USD 1,625,000	Anchorage Capital CLO 7 Ltd '2015-7 A D' '144A' FRN 8/8/2027	1,551,713	0.02	USD 250,000	Ares XXXIII CLO Ltd '2015-1A D' '144A' FRN 5/12/2025	240,723	0.00
USD 2,255,000	Apidos CLO IX '2012-9AR CR' '144A' FRN 15/7/2023	2,257,820	0.02	USD 1,378,468	Argent Mortgage Loan Trust '2005-W1 A2' FRN 25/5/2035	1,073,058	0.01
USD 1,235,000	Apidos CLO IX '2012-9AR DR' '144A' FRN 15/7/2023	1,230,085	0.01	USD 1,879,500	Argentina Bonos 7% 3/10/2015*	1,880,492	0.02
USD 500,000	Apidos CLO IX '2012-9AR ER' '144A' FRN 15/7/2023	501,046	0.01	USD 900,000	Arizona Health Facilities Authority 5% 1/1/2044	983,853	0.01
USD 500,000	Apidos CLO XIX '2014-19A D' '144A' FRN 17/10/2026	490,939	0.01	USD 900,000	Ashland Inc 3.875% 15/4/2018	922,500	0.01
USD 800,000	Apidos CLO XIX '2014-19A E' '144A' FRN 17/10/2026	744,655	0.01	USD 4,250,000	AT&T Inc 2.45% 30/6/2020	4,168,109	0.05
USD 475,000	Apidos CLO XVI '2013-16A C' '144A' FRN 19/1/2025	449,254	0.01	USD 10,845,000	AT&T Inc 3% 30/6/2022	10,447,270	0.12
USD 675,000	Apidos CLO XVII '2014-17A A1A' '144A' FRN 17/4/2026	673,935	0.01	USD 2,159,000	AT&T Inc 4.75% 15/5/2046	1,983,619	0.02
USD 1,650,000	Apidos CLO XVII '2014-17A B' '144A' FRN 17/4/2026	1,627,216	0.02	USD 300,000	Atlas Senior Loan Fund IV Ltd '2013-2A A3L' '144A' FRN 17/2/2026	292,583	0.00
USD 670,000	Apidos CLO XVIII '2014-18A C' '144A' FRN 22/7/2026	655,590	0.01	USD 1,625,000	Atlas Senior Loan Fund Ltd '2012-1A B2L' '144A' FRN 15/8/2024	1,631,787	0.02
USD 375,000	Apidos CLO XVIII '2014-18A D' '144A' FRN 22/7/2026	344,846	0.00	USD 375,000	Atlas Senior Loan Fund V Ltd '2014-1A C' '144A' FRN 16/7/2026	368,989	0.00
USD 250,000	Apidos CLO XX '2015-20A B' '144A' FRN 16/1/2027	250,270	0.00	USD 375,000	Atlas Senior Loan Fund V Ltd '2014-1A D' '144A' FRN 16/7/2026	358,345	0.00
				USD 1,290,000	Atrium CDO Corp '144A' FRN 23/10/2022	1,291,692	0.01
				USD 2,500,000	Atrium IX '144A' FRN 28/2/2024	2,438,854	0.03
				USD 1,540,000	Atrium VII '144A' FRN 16/11/2022	1,543,790	0.02
				USD 644,000	Atrium X '10A A' '144A' FRN 16/7/2025	637,748	0.01
				USD 500,000	Atrium X '10A D' '144A' FRN 16/7/2025	485,703	0.01
				USD 945,000	Audatex North America Inc '144A' 6.125% 1/11/2023	941,456	0.01

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

Fixed Income Global Opportunities 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 720,000	Avalon IV Capital Ltd 3.083% 17/4/2023	723,531	0.01	USD 960,000	Battalion CLO VII Ltd '2014-7A A2' '144A' FRN 17/10/2026	961,679	0.01
USD 10,610,000	AVANT Loans Funding Trust '2015-A A' '144A' 4% 16/8/2021	10,610,000	0.12	USD 680,000	Battalion CLO VII Ltd '2014-7A B' '144A' FRN 17/10/2026	681,273	0.01
USD 2,178,670	Aventura Mall Trust '2013-AVM E' '144A' FRN 5/12/2032	2,146,197	0.02	USD 1,220,000	Battalion CLO VII Ltd '2014-7A C' '144A' FRN 17/10/2026	1,188,879	0.01
USD 780,000	Aviation Capital Group Corp '144A' 7.125% 15/10/2020	904,800	0.01	USD 250,000	Battalion CLO VII Ltd '2014-7A D' '144A' FRN 17/10/2026	226,734	0.00
USD 1,061,208	B2R Mortgage Trust '2015-1 A1' '144A' 2.524% 15/5/2048	1,053,078	0.01	USD 250,000	Battalion CLO VIII Ltd '2015-8A C' '144A' FRN 18/4/2027	243,330	0.00
USD 1,000,000	Babson CLO Ltd '2014-IA B' '144A' FRN 20/7/2025	980,141	0.01	USD 690,000	Battalion CLO VIII Ltd '2015-8A D' '144A' FRN 18/4/2027	630,059	0.01
USD 1,115,000	Babson CLO Ltd '2014-3A C1' '144A' FRN 15/1/2026	1,116,091	0.01	USD 2,315,000	Bay Area Toll Authority 5% 1/10/2054	2,513,615	0.03
USD 515,000	Babson CLO Ltd '2014-3A D1' '144A' FRN 15/1/2026	489,384	0.01	USD 2,285,852	Bayview Commercial Asset Trust '2008-4 A3' '144A' FRN 25/7/2038	2,277,229	0.03
USD 2,030,000	BAMLL Commercial Mortgage Securities Trust '2013-DSMZ M' '144A' FRN 15/9/2018	2,033,786	0.02	USD 9,657,234	Bayview Financial Revolving Asset Trust '2004-B A1' '144A' FRN 28/5/2039	7,524,714	0.08
USD 2,993,000	BAMLL Commercial Mortgage Securities Trust '2015-ASHF F' '144A' FRN 15/1/2028	2,998,612	0.03	USD 4,233,487	Bayview Opportunity Master Fund (Step-up coupon) '2014-16RP A' '144A' FRN 28/11/2029	4,250,785	0.05
USD 2,925,000	BAMLL Commercial Mortgage Securities Trust '2014-FL1 D' '144A' FRN 15/12/2031	2,876,177	0.03	USD 1,147,323	Bayview Opportunity Master Fund '2012-4NR3 A' '144A' FRN 28/2/2035	1,152,046	0.01
USD 3,150,000	BAMLL Commercial Mortgage Securities Trust '2015-200P F' '144A' FRN 14/4/2033	2,766,431	0.03	USD 2,135,444	Bayview Opportunity Master Fund (Step-up coupon) '2015-3 A1' '144A' 3.623% 28/4/2030	2,144,326	0.02
USD 661,000	Banc of America Commercial Mortgage Trust '2007-1 AMFX' FRN 15/1/2049	686,711	0.01	USD 1,251,258	BBCMS Trust '2014-BXO B' '144A' FRN 15/8/2027	1,250,418	0.01
USD 3,640,000	Banc of America Commercial Mortgage Trust '2007-3 AJ' FRN 10/6/2049	3,758,922	0.04	USD 2,090,000	BBCMS Trust '2015-SLP D' '144A' FRN 15/2/2028	2,074,841	0.02
USD 5,361,000	Banc of America Commercial Mortgage Trust '2007-5 AM' FRN 10/2/2051	5,664,457	0.06	USD 710,000	BBCMS Trust '2015-VFM A2' '144A' 3.375% 12/3/2036	713,674	0.01
USD 2,490,000	Banc of America Commercial Mortgage Trust '2006-6 AJ' 5.421% 10/10/2045	2,542,073	0.03	USD 1,041,021	BCAP LLC 2010-RR11-I Trust '2010-RR11 4A1' '144A' FRN 27/3/2047	944,337	0.01
USD 1,163,732	Banc of America Funding 2006-A Trust '2006-A 3A2' FRN 20/2/2036	950,679	0.01	USD 1,652,321	BCMCS Trust '2000-A A2' FRN 15/6/2030	894,965	0.01
USD 1,250,000	Banc of America Merrill Lynch Commercial Mortgage Inc '2004-4 F' '144A' FRN 10/7/2042	1,273,679	0.01	USD 1,533,989	BCMCS Trust '2000-A A3' FRN 15/6/2030	857,649	0.01
USD 501,927	Banc of America Merrill Lynch Commercial Mortgage Inc '2005-3 AM' 4.727% 10/7/2043	503,143	0.01	USD 2,626,397	BCMCS Trust '2000-A A4' FRN 15/6/2030	1,551,116	0.02
USD 64,445	Banc of America Re-REMIC Trust '2010-UB4 A4B' '144A' FRN 20/12/2041	62,885	0.00	USD 1,427,977	Bear Stearns ALT-A Trust '2006-6 1A1' FRN 25/11/2036	1,097,984	0.01
USD 1,519,000	Bank of America Corp FRN 5/9/2024 (Perpetual)	1,507,607	0.02	USD 370,640	Bear Stearns ARM Trust '2004-5 2A' FRN 25/7/2034	372,517	0.00
USD 4,986,000	Bank of America Corp FRN 17/3/2025 (Perpetual)	4,904,977	0.05	USD 1,348,228	Bear Stearns Asset Backed Securities I Trust '2007-FS1 1A3' FRN 25/5/2035	1,096,597	0.01
USD 8,038,000	Bank of America Corp 2.25% 21/4/2020	7,909,754	0.09	USD 2,429,751	Bear Stearns Asset Backed Securities I Trust '2006-EC2 M2' FRN 25/2/2036	2,103,433	0.02
USD 6,046,000	Bank of America Corp 3.875% 1/8/2025	6,112,503	0.07	USD 7,745,020	Bear Stearns Asset Backed Securities I Trust '2006-HE7 1A2' FRN 25/9/2036	6,304,106	0.07
USD 7,700,000	Bank of America Corp 3.95% 21/4/2025	7,465,966	0.08	USD 3,776,815	Bear Stearns Asset Backed Securities I Trust '2006-HE10 22A' FRN 25/12/2036	2,952,317	0.03
USD 4,544,000	Bank of America Corp 4% 1/4/2024	4,663,373	0.05	USD 1,728,710	Bear Stearns Asset Backed Securities I Trust '2007-AQ2 A2' FRN 25/1/2037	1,478,951	0.02
USD 1,697,000	Bank of America Corp 4% 22/1/2025	1,665,787	0.02	USD 1,231,462	Bear Stearns Asset Backed Securities I Trust '2007-HE1 21A2' FRN 25/1/2037	1,118,085	0.01

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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 1,539,101	Bear Stearns Asset Backed Securities I Trust '2007-HE2 22A' FRN 25/3/2037	1,231,471	0.01	USD 260,000	BlueMountain CLO 2013-1 Ltd '2013-1A B' '144A' FRN 15/5/2025	255,668	0.00
USD 5,366,452	Bear Stearns Asset Backed Securities I Trust (Step-up coupon) '2005-AC9 A5' 5.75% 25/12/2035	4,794,436	0.05	USD 432,000	BlueMountain CLO 2014-1 Ltd '2014-1A C' '144A' FRN 30/4/2026	422,456	0.00
USD 6,114,826	Bear Stearns Asset Backed Securities I Trust (Step-up coupon) '2006-AC1 1A2' 5.75% 25/2/2036	5,071,618	0.06	USD 530,000	BlueMountain CLO 2014-4 Ltd '2014-4A E' '144A' FRN 30/11/2026	490,220	0.01
USD 464,000	Bear Stearns Commercial Mortgage Securities Trust '2005-PW10 AM' FRN 11/12/2040	466,171	0.01	USD 250,000	BlueMountain CLO 2015-1 Ltd '2015-1A B' '144A' FRN 13/4/2027	250,259	0.00
USD 2,868,826	Bear Stearns Commercial Mortgage Securities Trust '2007-PW15 A1A' 5.317% 11/2/2044	3,005,118	0.03	USD 559,000	BlueMountain CLO 2015-1 Ltd '2015-1A D' '144A' FRN 13/4/2027	521,433	0.01
USD 150,000	Bear Stearns Commercial Mortgage Securities Trust '2007-PW18 AM' 6.084% 11/6/2050	162,066	0.00	USD 750,000	BlueMountain CLO 2015-2 Ltd '2015-2A E' '144A' FRN 18/7/2027	682,848	0.01
USD 1,330,000	Bear Stearns Second Lien Trust '2007-SV1A M1' '144A' FRN 25/12/2036	1,246,125	0.01	USD 1,575,000	BlueMountain CLO Ltd '2011-1A E' '144A' FRN 16/8/2022	1,584,208	0.02
EUR 800,000	Belden Inc 5.5% 15/4/2023	898,523	0.01	USD 96,211	BNC Mortgage Loan Trust '2007-3 A2' FRN 25/7/2037	95,312	0.00
USD 2,295,000	Benefit Street Partners CLO IV Ltd '2014-IVA A1A' '144A' FRN 20/7/2026	2,281,308	0.03	USD 670,000	Board of Governors of Colorado State University System 5% 1/3/2045	746,598	0.01
USD 760,000	Benefit Street Partners CLO IV Ltd '2014-IVA B' '144A' FRN 20/7/2026	742,821	0.01	USD 6,309,000	Boston Scientific Corp 2.85% 15/5/2020	6,279,606	0.07
USD 765,000	Benefit Street Partners CLO IV Ltd 3.357% 20/10/2026	756,237	0.01	USD 4,658,000	Boston Scientific Corp 3.85% 15/5/2025	4,511,201	0.05
USD 500,000	Benefit Street Partners CLO IV Ltd 3.725% 20/7/2026	478,349	0.01	USD 1,055,000	Bowman Park CLO Ltd '2014-1A D2' '144A' FRN 23/11/2025	1,053,781	0.01
USD 680,000	Benefit Street Partners CLO IV Ltd 3.807% 20/10/2026	651,678	0.01	USD 1,415,000	Brightstar Corp '144A' 7.25% 1/8/2018	1,492,825	0.02
USD 510,000	Benefit Street Partners CLO IV Ltd 5.407% 20/10/2026	464,875	0.01	USD 3,500,000	Buckeye Tobacco Settlement Financing Authority 5.875% 1/6/2047	2,817,990	0.03
USD 500,000	Benefit Street Partners CLO Ltd '2012-IA C' '144A' FRN 15/10/2023	502,748	0.01	USD 697,000	BWAY 2013-1515 Mortgage Trust '2013-1515 F' '144A' FRN 10/3/2033	652,410	0.01
USD 1,020,000	Benefit Street Partners CLO VI Ltd '2015-VIA A2' '144A' FRN 18/4/2027	1,015,677	0.01	USD 2,002,000	BWAY 2015-1740 Mortgage Trust '2015-1740 E' '144A' FRN 13/1/2035	1,937,550	0.02
USD 980,000	Benefit Street Partners CLO VI Ltd '2015-VIA B' '144A' FRN 18/4/2027	971,010	0.01	USD 2,500,000	BXHTL Mortgage Trust '2015-JWRZ DR3' '144A' FRN 15/5/2029	2,425,000	0.03
USD 610,000	Benefit Street Partners CLO VI Ltd '2015-VIA C' '144A' FRN 18/4/2027	589,080	0.01	USD 3,200,000	BXHTL Mortgage Trust '2015-JWRZ GL3' '144A' FRN 15/5/2029	3,044,748	0.03
USD 500,000	Benefit Street Partners CLO VI Ltd '2015-VIA D' '144A' FRN 18/4/2027	466,099	0.01	USD 2,079,000	Caesars Entertainment Resort Properties LLC / Caesars Entertainment Resort Prope 8% 1/10/2020	2,073,802	0.02
USD 460,000	Betony CLO Ltd '2015-1A D' '144A' FRN 15/4/2027 (Zero Coupon)	441,975	0.00	USD 1,000,000	California Educational Facilities Authority 5% 1/10/2032	1,271,940	0.01
USD 2,400,000	BHMS 2014-ATLS Mortgage Trust '2014-ATLS AFL' '144A' FRN 5/7/2033	2,392,285	0.03	USD 944,000	California Resources Corp 6% 15/11/2024	712,720	0.01
USD 955,000	BHMS 2014-MZ '2014-MZ M' '144A' FRN 5/7/2033	959,980	0.01	USD 1,520,000	Calpine Corp 5.375% 15/1/2023	1,478,200	0.02
USD 2,475,000	BlueMountain CLO 2013-1 Ltd '2013-1A A1' '144A' FRN 15/5/2025	2,449,984	0.03	USD 330,000	Canyon Capital CLO 2015-1 Ltd '2015-1A C' '144A' FRN 15/4/2027	323,867	0.00
				USD 1,100,000	Capital One Bank USA NA 2.3% 5/6/2019	1,084,360	0.01
				USD 3,591,000	Capital One Financial Corp FRN 1/6/2020 (Perpetual)	3,576,421	0.04

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

Fixed Income Global Opportunities 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 825,000	Capital One NA/Mclean VA 2.4% 5/9/2019	812,703	0.01	USD 846,000	Carrington Mortgage Loan Trust Series '2006-NC5 A4' FRN 25/1/2037	511,195	0.01
USD 1,535,000	Capital One NA/Mclean VA 2.95% 23/7/2021	1,499,198	0.02	USD 5,370,031	Carrington Mortgage Loan Trust Series '2007-FRE1 A2' FRN 25/2/2037	5,060,282	0.06
USD 2,640,000	Carefree Portfolio Trust '2014-CARE D' '144A' FRN 15/11/2019	2,661,796	0.03	USD 1,525,000	CCO Holdings LLC / CCO Holdings Capital Corp 5.25% 30/9/2022	1,540,601	0.02
USD 2,060,000	Carefree Portfolio Trust '2014-CARE E' '144A' FRN 15/11/2019	2,079,663	0.02	USD 1,565,000	CCO Holdings LLC / CCO Holdings Capital Corp 7.375% 1/6/2020	1,643,250	0.02
USD 1,000,000	Carefree Portfolio Trust '2014-CMZA MZA' '144A' FRN 15/11/2019	1,003,390	0.01	USD 2,371,000	CCO Safari II LLC '144A' 3.579% 23/7/2020	2,370,215	0.03
USD 520,000	Carlyle Global Market Strategies CLO Ltd '2012-1A DR' '144A' FRN 20/4/2022	519,436	0.01	USD 11,690,000	CCO Safari II LLC '144A' 4.464% 23/7/2022	11,634,975	0.13
USD 2,650,000	Carlyle Global Market Strategies CLO Ltd '2012-2AR ER' '144A' FRN 20/7/2023	2,656,495	0.03	USD 4,885,000	CCO Safari II LLC '144A' 4.908% 23/7/2025	4,869,329	0.05
USD 1,455,000	Carlyle Global Market Strategies CLO Ltd '2012-3A C' '144A' FRN 4/10/2024	1,458,858	0.02	USD 2,446,000	CCO Safari II LLC '144A' 6.384% 23/10/2035	2,495,803	0.03
USD 771,000	Carlyle Global Market Strategies CLO Ltd '2012-4A D' '144A' FRN 20/11/2025	772,682	0.01	USD 2,680,000	CDGJ Commercial Mortgage Trust '2014-BXCH EPA' '144A' FRN 15/12/2027	2,699,032	0.03
USD 500,000	Carlyle Global Market Strategies CLO Ltd '2013-1A D' '144A' FRN 14/2/2025	475,654	0.01	USD 540,000	Cedar Funding III CLO Ltd '2014-3A C' '144A' FRN 20/5/2026	519,600	0.01
USD 1,200,000	Carlyle Global Market Strategies CLO Ltd '2014-1A C' '144A' FRN 17/4/2025	1,190,681	0.01	USD 450,000	Cedar Funding III CLO Ltd '2014-3A D' '144A' FRN 20/5/2026	423,631	0.00
USD 1,440,000	Carlyle Global Market Strategies CLO Ltd '2014-2A B2' '144A' FRN 15/5/2025	1,431,696	0.02	EUR 4,659,000	Cellco Partnership / Verizon Wireless Capital LLC 8.75% 18/12/2015	5,363,200	0.06
USD 715,000	Carlyle Global Market Strategies CLO Ltd '2014-5A C' '144A' FRN 16/10/2025	716,733	0.01	EUR 1,400,000	Cemex Finance LLC 5.25% 1/4/2021	1,616,907	0.02
USD 2,710,000	Carlyle Global Market Strategies CLO Ltd '2014-3A A2' '144A' FRN 27/7/2026	2,712,021	0.03	USD 1,335,000	Cent CLO 22 Ltd '2014-22A C' '144A' FRN 7/11/2026	1,297,035	0.01
USD 485,000	Carlyle Global Market Strategies CLO Ltd '2015-1A C' '144A' FRN 20/4/2027	485,404	0.01	USD 765,000	Central Texas Turnpike System 'B' 5% 15/8/2037	843,868	0.01
USD 525,000	Carlyle Global Market Strategies CLO Ltd '2015-1A D' '144A' FRN 20/4/2027	515,248	0.01	USD 1,000,000	Central Texas Turnpike System 'C' 5% 15/8/2037	1,081,655	0.01
USD 485,000	Carlyle Global Market Strategies CLO Ltd '2015-1A E1' '144A' FRN 20/4/2027	447,570	0.01	USD 1,160,000	CGBAM Commercial Mortgage Trust '2015-SMRT E' '144A' FRN 10/4/2028	1,131,258	0.01
USD 250,000	Carlyle Global Market Strategies CLO Ltd '2015-2A C' '144A' FRN 27/4/2027	245,293	0.00	USD 1,194,000	CG-CCRE Commercial Mortgage Trust '2014-FL1 D' '144A' FRN 15/6/2031	1,187,854	0.01
USD 280,000	Carlyle Global Market Strategies CLO Ltd '2015-2A D' '144A' FRN 27/4/2027	258,271	0.00	USD 752,000	CG-CCRE Commercial Mortgage Trust '2014-FL1 E' '144A' FRN 15/6/2031	748,534	0.01
USD 2,005,000	Carrington Mortgage Loan Trust Series '2005-FRE1 M1' FRN 25/12/2035	1,692,194	0.02	USD 71,515,000	CG-CCRE Commercial Mortgage Trust '2014-FL2 XCP' '144A' FRN 15/11/2031	57,135	0.00
USD 1,885,000	Carrington Mortgage Loan Trust Series '2006-FRE1 A4' FRN 25/7/2036	1,139,974	0.01	USD 1,310,000	Chesapeake Energy Corp 6.5% 15/8/2017	1,241,225	0.01
USD 2,629,110	Carrington Mortgage Loan Trust Series '2006-NC5 A3' FRN 25/1/2037	1,571,267	0.02	USD 270,000	Chesapeake Funding LLC '2013-1A B' '144A' FRN 7/1/2025	269,391	0.00
				USD 385,000	Chesapeake Funding LLC '2014-1A B' '144A' FRN 7/3/2026	384,767	0.00
				USD 205,000	Chesapeake Funding LLC '2014-1A C' '144A' FRN 7/3/2026	204,526	0.00
				USD 755,000	Chesapeake Funding LLC '2014-1A D' '144A' FRN 7/3/2026	753,286	0.01
				USD 1,750,000	Chicago Board of Education 5% 1/12/2042	1,374,065	0.02
				USD 3,829,601	CHL Mortgage Pass-Through Trust '2006-OA4 A1' FRN 25/4/2046	2,125,490	0.02

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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 2,799,003	CHL Mortgage Pass-Through Trust '2006-OA5 2A1' FRN 25/4/2046	2,282,069	0.03	USD 563,500	Citigroup Commercial Mortgage Trust '2015-SSHP D' '144A' FRN 15/9/2017	564,218	0.01
USD 760,741	CHLUPA Trust '2013-VM A' '144A' 3.326% 15/8/2020	761,691	0.01	USD 8,700,000	Citigroup Commercial Mortgage Trust '2013-SMP XB' '144A' FRN 12/1/2030	68,060	0.00
USD 375,000	Chrysler Capital Auto Receivables Trust '2013-BA B' '144A' 1.78% 17/6/2019	376,115	0.00	USD 2,200,000	Citigroup Commercial Mortgage Trust '2014-388G E' '144A' FRN 15/6/2033	2,179,768	0.02
USD 220,000	Chrysler Capital Auto Receivables Trust '2013-AA B' '144A' 1.83% 15/3/2019	221,498	0.00	USD 3,624,000	Citigroup Commercial Mortgage Trust '2013-375P E' '144A' FRN 10/5/2035	3,292,208	0.04
USD 570,000	Chrysler Capital Auto Receivables Trust '2013-BA C' '144A' 2.24% 16/9/2019	571,963	0.01	USD 335,000	Citigroup Commercial Mortgage Trust '2014-GC21 D' '144A' FRN 10/5/2047	305,733	0.00
USD 470,000	Chrysler Capital Auto Receivables Trust '2013-AA C' '144A' 2.28% 15/7/2019	473,398	0.01	USD 60,100,382	Citigroup Commercial Mortgage Trust '2014-GC23 XA' FRN 10/7/2047	4,347,151	0.05
USD 1,096,000	CHS/Community Health Systems Inc 8% 15/11/2019	1,149,430	0.01	USD 65,000,000	Citigroup Commercial Mortgage Trust '2015-P1 XA' FRN 15/9/2048	3,807,830	0.04
USD 500,000	CIFC Funding 2012-I Ltd '2012-1AR B1R' '144A' FRN 14/8/2024	501,224	0.01	USD 1,500,000	Citigroup Commercial Mortgage Trust '2015-P1 D' '144A' 3.225% 15/9/2048	1,140,224	0.01
USD 1,250,000	CIFC Funding 2012-II Ltd '2012-2A B2R' '144A' FRN 5/12/2024	1,243,422	0.01	USD 2,094,000	Citigroup Commercial Mortgage Trust '2014-GC25 AS' 4.017% 10/10/2047	2,171,203	0.02
USD 250,000	CIFC Funding 2014 Ltd '2014-1A D' '144A' FRN 18/4/2025	235,753	0.00	USD 7,711,000	Citigroup Inc FRN 15/8/2020 (Perpetual)	7,651,263	0.08
USD 750,000	CIFC Funding 2014-II Ltd '2014-2A A3L' '144A' FRN 24/5/2026	742,479	0.01	USD 6,071,000	Citigroup Inc FRN 15/2/2023 (Perpetual)*	6,002,701	0.07
USD 1,390,000	CIFC Funding 2014-III Ltd '2014-2A B1L' '144A' FRN 24/5/2026	1,331,297	0.01	USD 9,115,000	Citigroup Inc FRN 15/5/2025 (Perpetual)	8,750,400	0.10
USD 443,000	CIFC Funding 2014-III Ltd '2014-3A C1' '144A' FRN 22/7/2026	433,041	0.00	USD 2,310,000	Citigroup Inc 3.3% 27/4/2025	2,245,325	0.02
USD 1,646,000	CIFC Funding 2014-III Ltd '2014-3A D' '144A' FRN 22/7/2026	1,564,523	0.02	USD 1,285,000	City of Atlanta GA Water & Wastewater Revenue 5% 1/11/2040	1,448,568	0.02
USD 745,000	CIFC Funding 2014-IV Ltd '2014-4A D' '144A' FRN 17/10/2026	707,128	0.01	USD 670,000	City of Atlanta GA Water & Wastewater Revenue 5% 1/11/2043	752,939	0.01
USD 4,805,000	CIFC Funding 2014-V Ltd '2014-5A A1' '144A' FRN 17/1/2027	4,806,289	0.05	USD 1,430,000	City of Charleston SC Waterworks & Sewer System Revenue 5% 1/1/2045	1,636,156	0.02
USD 810,000	CIFC Funding 2014-V Ltd '2014-5A C' '144A' FRN 17/1/2027	810,912	0.01	USD 1,000,000	City of Detroit MI Sewage Disposal System Revenue FRN 1/7/2032	884,015	0.01
USD 1,050,000	CIFC Funding 2014-V Ltd '2014-5A D2' '144A' FRN 17/1/2027	1,053,444	0.01	USD 715,000	City of Houston TX Airport System Revenue 5% 1/7/2024	812,151	0.01
USD 370,000	CIFC Funding 2015-I Ltd '2015-1A B' '144A' FRN 22/1/2027	370,161	0.00	USD 1,715,000	City of San Jose CA Airport Revenue 5% 1/3/2037	1,772,247	0.02
USD 650,000	CIFC Funding 2015-I Ltd '2015-1A C' '144A' FRN 22/1/2027	641,894	0.01	USD 820,000	City of Tulare CA Sewer Revenue 5% 15/11/2045	912,812	0.01
USD 680,000	CIFC Funding 2015-I Ltd '2015-1A D' '144A' FRN 22/1/2027	669,963	0.01	USD 3,008,000	CNOOC Finance 2015 USA LLC 3.5% 5/5/2025	2,889,712	0.03
USD 970,000	CIFC Funding 2015-II Ltd '2015-2A A' '144A' FRN 15/4/2027	967,806	0.01	USD 775,000	COBALT CMBS Commercial Mortgage Trust '2007-C3 AJ' FRN 15/5/2046	792,271	0.01
USD 530,000	CIFC Funding 2015-II Ltd '2015-2A D' '144A' FRN 15/4/2027	509,506	0.01	USD 815,000	Colorado Health Facilities Authority 5.25% 1/1/2045	881,284	0.01
USD 1,125,000	CIFC Funding 2015-IV Ltd '2015-4A C1' '144A' FRN 20/10/2027	1,092,578	0.01	USD 4,354,000	Comcast Corp 3.375% 15/8/2025	4,317,065	0.05
USD 940,000	CIT Group Inc 4.25% 15/8/2017	956,450	0.01	USD 3,073,000	Comcast Corp 4.4% 15/8/2035	3,101,215	0.03
USD 315,000	CIT Group Inc '144A' 5.5% 15/2/2019	330,750	0.00	USD 3,559,000	Comcast Corp 4.6% 15/8/2045	3,637,926	0.04
				USD 5,420,000	COMM 2007-C9 Mortgage Trust '2007-C9 AJFL' '144A' FRN 10/12/2049	5,255,427	0.06

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

Fixed Income Global Opportunities 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	COMM 2007-C9 Mortgage Trust 5.989% 10/12/2049	404,482	0.00	USD 23,830,000	COMM Mortgage Trust '2015-CR25 XA' FRN 10/8/2048	1,673,688	0.02
USD 100,000	COMM 2013-300P Mortgage Trust '2013-300P D' '144A' FRN 10/8/2030	103,283	0.00	USD 5,040,000	Commercial Mortgage Trust '2014-KYO F' '144A' FRN 11/6/2027	5,011,370	0.06
USD 1,295,000	COMM 2013-CCRE11 Mortgage Trust '2013-CR11 D' '144A' FRN 10/10/2046	1,285,165	0.01	USD 1,296,000	Commercial Mortgage Trust '2014-FL5 B' '144A' FRN 15/10/2031	1,298,942	0.01
USD 305,000	COMM 2013-CCRE12 Mortgage Trust '2013-CR12 D' '144A' FRN 10/10/2046	303,235	0.00	USD 32,500,000	Commercial Mortgage Trust 13/2/2032 (Zero Coupon)	5,624,814	0.07
USD 14,254,087	COMM 2013-CCRE13 Mortgage Trust '2013-CR13 XA' FRN 10/12/2023	751,497	0.01	USD 300,000	Commercial Mortgage Trust '2006-GG7 AM' FRN 10/7/2038	307,997	0.00
USD 175,000	COMM 2013-FL3 Mortgage Trust '2013-FL3 MMHP' '144A' FRN 13/10/2028	176,286	0.00	USD 1,215,000	Commercial Mortgage Trust '2007-CD5 AJ' FRN 15/11/2044	1,299,014	0.01
USD 1,230,000	COMM 2013-GAM '2013-GAM A2' '144A' 3.367% 10/2/2028	1,259,387	0.01	USD 2,200,000	Commercial Mortgage Trust '2007-CD5 AJA' FRN 15/11/2044	2,343,014	0.03
USD 3,000,000	COMM 2013-LC13 Mortgage Trust '2013-LC13 D' '144A' FRN 10/8/2046	3,005,422	0.03	USD 5,503,417	Commercial Mortgage Trust '2013-CR11 XA' FRN 10/10/2046	372,174	0.00
USD 2,154,000	COMM 2014-277P Mortgage Trust '2014-277P A' '144A' FRN 10/8/2049	2,224,484	0.02	USD 1,275,000	Commercial Mortgage Trust '2007-GG11 AM' FRN 10/12/2049	1,355,780	0.02
USD 9,099,122	COMM 2014-CCRE18 Mortgage Trust '2014-CR18 XA' FRN 15/7/2047	660,223	0.01	USD 945,000	Communications Sales & Leasing Inc / CSL Capital LLC (Restricted) '144A' 8.25% 15/10/2023	862,313	0.01
USD 3,115,000	COMM 2014-FL4 Mortgage Trust '2014-FL4 D' '144A' FRN 13/7/2031	3,111,670	0.03	USD 766,931	Conseco Financial Corp '1998-6 M1' 6.63% 1/6/2030	687,359	0.01
USD 3,260,000	COMM 2014-FL5 Mortgage Trust '2014-FL5 D' '144A' FRN 15/10/2031	3,039,758	0.03	USD 2,009,000	CONSOL Energy Inc 5.875% 15/4/2022	1,456,525	0.02
USD 1,447,000	COMM 2014-PAT Mortgage Trust '2014-PAT D' '144A' FRN 13/8/2027	1,447,692	0.02	USD 70,010	Continental Airlines 2000-1 Class B Pass Through Trust 8.388% 1/11/2020	74,364	0.00
USD 500,000	COMM 2014-PAT Mortgage Trust '2014-PAT E' '144A' FRN 13/8/2027	496,474	0.01	USD 599,316	Continental Airlines 2010-1 Class B Pass Through Trust 6% 12/1/2019	618,420	0.01
USD 8,000,000	COMM 2014-PAT Mortgage Trust '2014-PAT F' '144A' FRN 13/8/2027	7,663,160	0.08	USD 850,000	Continental Airlines 2012-3 Class C Pass Thru Certificates 6.125% 29/4/2018	887,188	0.01
USD 6,905,000	COMM 2014-PAT Mortgage Trust '2014-PAT G' '144A' FRN 13/8/2027	5,995,577	0.07	USD 1,000,000	Continental Resources Inc/OK 4.9% 1/6/2044	751,035	0.01
USD 29,477,415	COMM 2015-CCRE22 Mortgage Trust 1.169% 10/3/2048	1,973,321	0.02	USD 7,075,000	Core Industrial Trust '2015-CALW G' '144A' FRN 10/2/2034	6,515,403	0.07
USD 1,950,000	COMM 2015-CCRE23 Mortgage Trust '2015-CR23 CME' '144A' FRN 10/5/2048	1,801,269	0.02	USD 13,340,000	Core Industrial Trust '2015-TEXW XA' '144A' FRN 10/2/2034	592,140	0.01
USD 1,980,000	COMM 2015-CCRE23 Mortgage Trust '2015-CR23 D' FRN 10/5/2048	1,689,198	0.02	USD 9,240,000	Core Industrial Trust '2015-WEST XA' '144A' FRN 10/2/2037	700,531	0.01
USD 34,481,716	COMM 2015-CCRE23 Mortgage Trust 1.162% 10/5/2048	2,315,878	0.03	USD 581,351	Countrywide Asset-Backed Certificates '2006-19 2A2' FRN 25/3/2037	542,393	0.01
USD 4,146,000	COMM 2015-LC19 Mortgage Trust '2015-LC19 D' '144A' FRN 10/2/2048	3,306,398	0.04	USD 2,078,426	Countrywide Asset-Backed Certificates '2006-16 1A' FRN 25/12/2046	1,634,603	0.02
USD 1,512,690	COMM 2015-LC19 Mortgage Trust '2015-LC19 XA' FRN 10/2/2048	131,353	0.00	USD 1,250,946	Countrywide Asset-Backed Certificates '2007-4 A2' FRN 25/4/2047	1,349,852	0.01
USD 2,930,000	COMM Mortgage Trust '2015-CR25 D' FRN 10/8/2048	2,325,937	0.03	USD 2,901,607	Countrywide Asset-Backed Certificates '2007-13 1A' FRN 25/10/2047	2,452,119	0.03
				USD 4,707	Countrywide Asset-Backed Certificates '2007-7 2A2' FRN 25/10/2047	4,714	0.00
				USD 3,552,884	Countrywide Asset-Backed Certificates (Step-up coupon) '2006-S3 A3' 6.273% 25/6/2021	3,630,902	0.04

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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 2,550,789	Countrywide Asset-Backed Certificates (Step-up coupon) '2006-S3 A4' 6.273% 25/1/2029	2,492,486	0.03	USD 650,000	CSAIL 2015-C1 Commercial Mortgage Trust '2015-C1 D' '144A' FRN 15/4/2050	563,151	0.01
USD 1,390,000	County of Miami-Dade FL Aviation Revenue 5% 1/10/2036	1,510,367	0.02	USD 3,131,441	CSMC 2015-PR1 Trust (Step-up coupon) '2015-PR1 A1' '144A' 3.5% 25/2/2055	3,006,183	0.03
USD 3,700,000	County of Miami-Dade FL Aviation Revenue 5% 1/10/2038	4,030,003	0.04	USD 406,100	CSMC Series '2010-20R 9A1' '144A' FRN 27/1/2036	401,374	0.00
USD 770,000	County of Miami-Dade FL Transit System 5% 1/7/2042	838,133	0.01	USD 870,000	CSMC Series '2014-4R 16A3' '144A' FRN 27/2/2036	734,125	0.01
USD 3,000,000	County of Miami-Dade FL Water & Sewer System Revenue 5% 1/10/2042	3,329,595	0.04	USD 1,062,528	CSMC Series '2014-9R 6A1' '144A' FRN 27/3/2036	1,009,315	0.01
USD 1,425,000	County of Sacramento CA Airport System Revenue 5.25% 1/7/2039	1,533,015	0.02	USD 1,822,683	CSMC Series '2015-6R 5A1' '144A' FRN 27/3/2036	1,695,095	0.02
USD 250,000	Credit Acceptance Auto Loan Trust '2015-1A C' '144A' 3.3% 17/7/2023	252,188	0.00	USD 2,633,739	CSMC Series '2015-6R 5A2' '144A' FRN 27/3/2036	1,399,980	0.02
USD 4,389,503	Credit Suisse ABS Repackaging Trust '2013-A B' '144A' 2.5% 25/1/2030	4,259,863	0.05	USD 2,922,318	CSMC Series '2014-9R 3A1' '144A' FRN 27/11/2037	2,729,708	0.03
USD 965,000	Credit Suisse Commercial Mortgage Trust Series '2006-C2 AM' FRN 15/3/2039	975,065	0.01	USD 6,700,837	CSMC Series '2014-11R 16A1' '144A' FRN 27/9/2047	6,437,842	0.07
USD 8,361,968	Credit Suisse Commercial Mortgage Trust Series '2007-C4 A1AM' FRN 15/9/2039	8,893,116	0.10	USD 5,140,000	CSMC Series '2010-UD1 B' '144A' FRN 16/12/2049	5,367,702	0.06
USD 308,000	Credit Suisse Commercial Mortgage Trust Series '2007-C4 AJ' FRN 15/9/2039	316,514	0.00	USD 615,000	CSMC Series '2009-RR1 A3C' '144A' 5.383% 15/2/2040	633,569	0.01
USD 1,750,000	Credit Suisse Commercial Mortgage Trust Series '2007-C4 AM' FRN 15/9/2039	1,859,306	0.02	USD 3,060,000	CSMC Trust '2015-DEAL A' '144A' FRN 15/4/2029	3,060,295	0.03
USD 127,624	Credit Suisse Commercial Mortgage Trust Series '2007-C5 AAB' FRN 15/9/2040	130,853	0.00	USD 1,390,000	CSMC Trust '2015-DEAL D' '144A' FRN 15/4/2029	1,384,858	0.02
USD 225,000	Credit Suisse Commercial Mortgage Trust Series '2006-C5 AM' 5.343% 15/12/2039	234,425	0.00	USD 122,260,000	CSMC Trust '2014-USA X2' '144A' FRN 15/9/2037	1,202,733	0.01
USD 3,245,000	Credit Suisse Commercial Mortgage Trust Series '2006-C4 AM' 5.509% 15/9/2039	3,361,658	0.04	USD 1,320,000	CSMC Trust '2014-TIKI D' '144A' FRN 15/9/2038	1,308,828	0.01
USD 1,260,000	Credit Suisse First Boston Mortgage Securities Corp '2005-C6 AJ' FRN 15/12/2040	1,263,884	0.01	USD 790,000	CSMC Trust '2014-TIKI E' '144A' FRN 15/9/2038	788,828	0.01
USD 63,607	Credit Suisse First Boston Mortgage Securities Corp '2005-C3 AJ' 4.771% 15/7/2037	63,597	0.00	USD 1,750,000	CSMC Trust '2014-TIKI F' '144A' FRN 15/9/2038	1,734,766	0.02
USD 204,394	Credit Suisse First Boston Mortgage Securities Corp '2005-C2 AMFX' 4.877% 15/4/2037	204,289	0.00	USD 3,355,000	CVS Health Corp 3.875% 20/7/2025	3,442,451	0.04
USD 320,000	Credit Suisse First Boston Mortgage Securities Corp '2005-C3 B' 4.882% 15/7/2037	319,431	0.00	USD 11,399,000	CVS Health Corp 4.875% 20/7/2035	11,837,058	0.13
USD 1,650,000	Credit Suisse Mortgage Capital Certificates '2015-4R 1A4' '144A' FRN 27/10/2036	777,100	0.01	USD 3,672,000	CVS Health Corp 5.125% 20/7/2045	3,939,979	0.04
USD 570,000	Credit Suisse Mortgage Capital Certificates '2015-4R 1A2' '144A' FRN 27/11/2036	458,599	0.01	USD 1,236,603	CWHEQ Home Equity Loan Trust Series '2006-S5 A4' 5.842% 25/6/2035	1,204,426	0.01
USD 2,605,332	Credit Suisse Mortgage Capital Certificates '2015-5R 3A1' '144A' 4.75% 27/1/2037	2,605,332	0.03	USD 775,963	CWHEQ Home Equity Loan Trust Series '2006-S5 A5' 6.155% 25/6/2035	709,133	0.01
USD 385,000	Crown Americas LLC / Crown Americas Capital Corp III 6.25% 1/2/2021	401,844	0.00	USD 6,666,000	Daimler Finance North America LLC '144A' 2.45% 18/5/2020	6,630,637	0.07
				USD 4,000,000	Dallas/Fort Worth International Airport 5% 1/11/2043	4,192,340	0.05
				USD 1,070,000	DaVita HealthCare Partners Inc 5.125% 15/7/2024	1,068,400	0.01
				USD 8,628,640	DCP Rights LLC '2014-1A A' '144A' 5.463% 25/10/2044	8,748,295	0.10
				USD 2,430,000	Delta Air Lines 2010-1 Class B Pass Through Trust '144A' 6.375% 2/1/2016	2,476,170	0.03
				USD 1,178,754	Deutsche ALT-A Securities Inc ALT '2007-RS1 A2' '144A' FRN 27/1/2037	1,943,323	0.02
				USD 1,175,257	Deutsche Alt-A Securities Mortgage Loan Trust Series '2006-OA1 A1' FRN 25/2/2047	955,036	0.01
				USD 1,168,471	Deutsche Alt-A Securities Mortgage Loan Trust Series '2007-OA4 1A1B' FRN 25/8/2047	974,946	0.01

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

Fixed Income Global Opportunities 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 2,050,000	DISH DBS Corp 4.25% 1/4/2018	2,050,000	0.02	USD 9,484	Fannie Mae Pool 'AA3408' 4.5%		
USD 1,525,000	DISH DBS Corp 5.875% 15/7/2022	1,452,563	0.02		1/3/2039	10,304	0.00
USD 980,000	District of Columbia 5% 1/6/2030	1,147,036	0.01	USD 877,228	Fannie Mae Pool 'AA4319' 4.5%		
USD 945,000	District of Columbia 5% 15/7/2034	1,053,042	0.01		1/4/2039	953,268	0.01
USD 945,000	District of Columbia 5% 15/7/2035	1,050,467	0.01	USD 9,827	Fannie Mae Pool 'AA7666' 4.5%		
USD 2,175,000	District of Columbia 5% 1/6/2038	2,462,676	0.03		1/6/2039	10,776	0.00
USD 84,000	DPL Inc 6.5% 15/10/2016	86,310	0.00	USD 417,878	Fannie Mae Pool 'AA7689' 4.5%		
USD 450,000	Dryden 34 Senior Loan Fund				1/6/2039	453,464	0.01
	'2014-34A C' '144A' FRN			USD 907,007	Fannie Mae Pool 'AB0984' 4.5%		
	15/10/2026	443,435	0.00		1/2/2039	983,185	0.01
USD 250,000	Dryden 36 Senior Loan Fund			USD 186,330	Fannie Mae Pool 'AB1515' 4.5%		
	'2014-36A C' '144A' FRN				1/8/2040	202,692	0.00
	9/11/2025	250,007	0.00	USD 15,182	Fannie Mae Pool 'AB2643' 4.5%		
USD 630,000	Dryden 36 Senior Loan Fund				1/5/2041	16,510	0.00
	'2014-36A D' '144A' FRN			USD 4,298,353	Fannie Mae Pool 'AB2813' 4.5%		
	9/11/2025	617,049	0.01		1/4/2041	4,674,436	0.05
USD 255,000	Dryden 36 Senior Loan Fund			USD 7,660,795	Fannie Mae Pool 'AB3493' 4.5%		
	'2014-36A E' '144A' FRN				1/9/2041	8,354,976	0.09
	9/11/2025	234,321	0.00	USD 5,542,007	Fannie Mae Pool 'AB7880' 3.5%		
USD 475,000	Dryden Senior Loan Fund				1/2/2043	5,779,870	0.06
	18/4/2026 (Zero Coupon)	470,387	0.01	USD 8,911,498	Fannie Mae Pool 'AB9163' 3.5%		
USD 3,065,000	Dryden XXVIII Senior Loan Fund				1/5/2043	9,293,726	0.10
	'2013-28A A1L' '144A' FRN			USD 16,543	Fannie Mae Pool 'AD1035' 4.5%		
	15/8/2025	3,031,578	0.03		1/2/2040	17,989	0.00
USD 943,000	Endo Finance LLC / Endo Finco Inc			USD 105,318	Fannie Mae Pool 'AD1593' 4.5%		
	'144A' 5.375% 15/1/2023	953,609	0.01		1/2/2040	114,518	0.00
USD 3,360,000	Energy Transfer Partners LP 4.9%			USD 41,936	Fannie Mae Pool 'AD3072' 4.5%		
	15/3/2035	2,871,397	0.03		1/4/2040	45,625	0.00
USD 3,366,000	Exelon Corp 2.85% 15/6/2020	3,367,350	0.04	USD 13,730	Fannie Mae Pool 'AD3724' 4.5%		
USD 2,000,000	Fannie Mae Connecticut Avenue				1/3/2040	14,940	0.00
	Securities '2013-C01 M2' FRN			USD 192,275	Fannie Mae Pool 'AD7127' 4.5%		
	25/10/2023	2,118,308	0.02		1/7/2040	209,034	0.00
USD 555,506	Fannie Mae Connecticut Avenue			USD 89,363	Fannie Mae Pool 'AD7593' 4.5%		
	Securities '2014-C01 M2' FRN				1/7/2040	97,178	0.00
	25/1/2024	560,216	0.01	USD 13,305,348	Fannie Mae Pool 'AD7612' 4.5%		
USD 6,119,000	Fannie Mae Connecticut Avenue				1/7/2040	14,432,963	0.16
	Securities '2014-C02 1M2' FRN			USD 22,214	Fannie Mae Pool 'AD7741' 4.5%		
	25/5/2024	5,407,495	0.06		1/7/2040	24,117	0.00
USD 715,000	Fannie Mae Connecticut Avenue			USD 39,188	Fannie Mae Pool 'AD7879' 4.5%		
	Securities '2014-C03 1M2' FRN				1/6/2040	42,504	0.00
	25/7/2024	651,094	0.01	USD 8,129,335	Fannie Mae Pool 'AD8036' 4.5%		
USD 18,372,744	Fannie Mae Interest Strip '413 C13'				1/8/2040	8,830,624	0.10
	4% 25/5/2040	3,837,236	0.04	USD 119,230	Fannie Mae Pool 'AD8529' 4.5%		
USD 1,466,835	Fannie Mae Pool '254880' 4.5%				1/8/2040	129,623	0.00
	1/8/2023	1,590,032	0.02	USD 30,183	Fannie Mae Pool 'AE0138' 4.5%		
USD 468,792	Fannie Mae Pool '255042' 4.5%				1/3/2040	33,096	0.00
	1/11/2023	508,185	0.01	USD 50,381	Fannie Mae Pool 'AE0725' 4.5%		
USD 116,743	Fannie Mae Pool '257294' 4.5%				1/1/2041	54,822	0.00
	1/7/2028	126,548	0.00	USD 135,361	Fannie Mae Pool 'AE0984' 4.5%		
USD 2,363,286	Fannie Mae Pool '257571' 4.5%				1/2/2041	147,274	0.00
	1/2/2039	2,564,714	0.03	USD 143,209	Fannie Mae Pool 'AE5471' 4.5%		
USD 79,283	Fannie Mae Pool '257584' 4.5%				1/10/2040	155,641	0.00
	1/2/2029	85,942	0.00	USD 168,599	Fannie Mae Pool 'AH4221' 4.5%		
USD 2,865,376	Fannie Mae Pool '889200' 4.5%				1/3/2041	182,993	0.00
	1/3/2038	3,115,835	0.03	USD 594,640	Fannie Mae Pool 'AH4842' 4.5%		
USD 5,985,926	Fannie Mae Pool '932389' 4.5%				1/2/2041	647,139	0.01
	1/1/2040	6,507,817	0.07	USD 1,576,683	Fannie Mae Pool 'AH7196' 4.5%		
USD 118,450	Fannie Mae Pool '964747' 4.5%				1/3/2041	1,715,066	0.02
	1/7/2038	128,398	0.00	USD 13,370	Fannie Mae Pool 'AH8013' 4.5%		
USD 41,254	Fannie Mae Pool '995676' 4.5%				1/3/2041	14,492	0.00
	1/5/2039	45,353	0.00	USD 303,434	Fannie Mae Pool 'AH9918' 4.5%		
USD 2,152	Fannie Mae Pool 'AA0245' 4.5%				1/4/2041	330,198	0.00
	1/1/2039	2,333	0.00	USD 11,131	Fannie Mae Pool 'AI1163' 4.5%		
USD 447,243	Fannie Mae Pool 'AA2969' 4.5%				1/4/2041	12,103	0.00
	1/2/2039	484,806	0.01				

Fixed Income Global Opportunities 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 70,335	Fannie Mae Pool 'AI1888' 4.5% 1/5/2041	76,491	0.00	USD 509,587	Fannie Mae Pool 'AS2328' 4.5% 1/5/2044	552,453	0.01
USD 631,923	Fannie Mae Pool 'AI2532' 4.5% 1/5/2041	687,912	0.01	USD 144,473	Fannie Mae Pool 'AS2351' 4.5% 1/5/2044	157,283	0.00
USD 2,477,942	Fannie Mae Pool 'AI2555' 4.5% 1/6/2041	2,698,162	0.03	USD 10,662,046	Fannie Mae Pool 'AS2906' 4.5% 1/7/2044	11,561,166	0.13
USD 26,387	Fannie Mae Pool 'AI4815' 4.5% 1/6/2041	28,687	0.00	USD 306,555	Fannie Mae Pool 'AS3306' 4.5% 1/9/2044	332,747	0.00
USD 619,046	Fannie Mae Pool 'AI6013' 4.5% 1/7/2041	671,609	0.01	USD 217,323	Fannie Mae Pool 'AS3312' 4.5% 1/9/2044	235,829	0.00
USD 442,641	Fannie Mae Pool 'AI6061' 4.5% 1/7/2041	480,553	0.01	USD 5,761,997	Fannie Mae Pool 'AS3412' 4.5% 1/9/2044	6,251,168	0.07
USD 461,273	Fannie Mae Pool 'AI6349' 4.5% 1/7/2041	502,003	0.01	USD 379,446	Fannie Mae Pool 'AS4175' 4.5% 1/12/2044	412,850	0.00
USD 973,469	Fannie Mae Pool 'AJ3139' 4.5% 1/9/2036	1,059,368	0.01	USD 13,997,617	Fannie Mae Pool 'AS4288' 3.5% 1/1/2035	14,680,010	0.16
USD 229,039	Fannie Mae Pool 'AK4726' 4.5% 1/3/2042	249,432	0.00	USD 3,090,334	Fannie Mae Pool 'AS4846' 3.5% 1/4/2035	3,241,459	0.04
USD 40,010	Fannie Mae Pool 'AL3967' 4.5% 1/8/2042	43,519	0.00	USD 8,310,513	Fannie Mae Pool 'AS5060' 3% 1/6/2035	8,506,986	0.09
USD 302,016	Fannie Mae Pool 'AL4323' 4.5% 1/11/2043	327,382	0.00	USD 8,223,209	Fannie Mae Pool 'AS5062' 3% 1/5/2035	8,417,618	0.09
USD 7,791,541	Fannie Mae Pool 'AL4699' 3.5% 1/10/2043	8,126,871	0.09	USD 7,331,533	Fannie Mae Pool 'AS5085' 3% 1/6/2035	7,504,865	0.08
USD 188,033	Fannie Mae Pool 'AL5231' 4.5% 1/9/2042	204,324	0.00	USD 7,338,864	Fannie Mae Pool 'AS5086' 3% 1/6/2035	7,512,371	0.08
USD 5,887,380	Fannie Mae Pool 'AL5439' 3.5% 1/11/2043	6,139,977	0.07	USD 11,064,359	Fannie Mae Pool 'AS5223' 3% 1/6/2035	11,325,940	0.12
USD 20,919,490	Fannie Mae Pool 'AL5570' 4.5% 1/7/2044	22,746,018	0.25	USD 3,848,824	Fannie Mae Pool 'AS5224' 3% 1/6/2035	3,939,816	0.04
USD 44,823,167	Fannie Mae Pool 'AL5878' 3.5% 1/9/2029	47,647,475	0.53	USD 7,416,329	Fannie Mae Pool 'AS5250' 3% 1/6/2035	7,591,665	0.08
USD 129,302,208	Fannie Mae Pool 'AL6167' 3.5% 1/1/2044	134,854,393	1.49	USD 7,654,950	Fannie Mae Pool 'AS5251' 3% 1/6/2035	7,835,928	0.09
USD 2,091,341	Fannie Mae Pool 'AL6548' 4.5% 1/2/2038	2,282,254	0.03	USD 7,761,755	Fannie Mae Pool 'AS5291' 3% 1/7/2035	7,945,259	0.09
USD 14,276,608	Fannie Mae Pool 'AL6616' 3.5% 1/3/2044	14,887,504	0.16	USD 7,788,443	Fannie Mae Pool 'AS5292' 3% 1/7/2035	7,972,578	0.09
USD 5,888,455	Fannie Mae Pool 'AL6624' 4.5% 1/9/2042	6,410,843	0.07	USD 7,818,971	Fannie Mae Pool 'AS5333' 3% 1/7/2035	8,003,831	0.09
USD 4,829,869	Fannie Mae Pool 'AQ6238' 3.5% 1/12/2042	5,036,920	0.06	USD 8,126,841	Fannie Mae Pool 'AS5538' 3% 1/8/2035	8,318,983	0.09
USD 39,339	Fannie Mae Pool 'AR0604' 4.5% 1/10/2043	42,670	0.00	USD 8,168,073	Fannie Mae Pool 'AS5539' 3% 1/7/2035	8,361,193	0.09
USD 6,830,781	Fannie Mae Pool 'AR2624' 3.5% 1/2/2043	7,123,724	0.08	USD 41,134,494	Fannie Mae Pool 'AS5561' 3% 1/8/2035	42,107,053	0.46
USD 4,862,880	Fannie Mae Pool 'AS0164' 3.5% 1/8/2043	5,070,709	0.06	USD 1,489,713	Fannie Mae Pool 'AS5562' 3% 1/8/2035	1,524,935	0.02
USD 842,036	Fannie Mae Pool 'AS0872' 4.5% 1/10/2043	913,210	0.01	USD 8,322,400	Fannie Mae Pool 'AS5735' 3% 1/9/2035	8,519,171	0.09
USD 1,002,397	Fannie Mae Pool 'AS1128' 4.5% 1/11/2043	1,087,009	0.01	USD 8,361,469	Fannie Mae Pool 'AS5736' 3% 1/9/2035	8,559,166	0.09
USD 1,714,464	Fannie Mae Pool 'AS1131' 4.5% 1/11/2043	1,858,459	0.02	USD 8,316,648	Fannie Mae Pool 'AS5741' 3% 1/9/2035	8,513,284	0.09
USD 3,134,454	Fannie Mae Pool 'AS1331' 4.5% 1/12/2043	3,401,721	0.04	USD 10,714,111	Fannie Mae Pool 'AT0998' 3.5% 1/4/2043	11,172,009	0.12
USD 10,550,647	Fannie Mae Pool 'AS1380' 4.5% 1/12/2043	11,440,887	0.13	USD 8,146,964	Fannie Mae Pool 'AT9218' 3.5% 1/7/2043	8,496,831	0.09
USD 54,582	Fannie Mae Pool 'AS1585' 4.5% 1/1/2044	59,328	0.00	USD 393	Fannie Mae Pool 'AU1177' 4.5% 1/9/2043	426	0.00
USD 8,078,118	Fannie Mae Pool 'AS2276' 4.5% 1/4/2044	8,761,391	0.10	USD 238,486	Fannie Mae Pool 'AU4658' 4.5% 1/9/2043	258,604	0.00
USD 775,715	Fannie Mae Pool 'AS2322' 4.5% 1/4/2044	843,244	0.01	USD 2,561,995	Fannie Mae Pool 'AU5988' 4.5% 1/8/2043	2,779,446	0.03

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

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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 4,374,858	Fannie Mae Pool 'AU6939' 4.5% 1/10/2043	4,751,073	0.05	USD 3,300,392	Fannie Mae Pool 'AW7237' 4.5% 1/6/2044	3,579,325	0.04
USD 694,333	Fannie Mae Pool 'AU7404' 4.5% 1/11/2043	754,983	0.01	USD 7,502,831	Fannie Mae Pool 'AW8310' 4.5% 1/8/2044	8,158,215	0.09
USD 5,312,199	Fannie Mae Pool 'AV0957' 4.5% 1/3/2044	5,765,321	0.06	USD 2,097,301	Fannie Mae Pool 'AW8487' 4.5% 1/11/2044	2,279,406	0.03
USD 2,496,628	Fannie Mae Pool 'AV0967' 4.5% 1/6/2044	2,708,200	0.03	USD 4,864,835	Fannie Mae Pool 'AW8574' 4.5% 1/8/2044	5,285,632	0.06
USD 517,816	Fannie Mae Pool 'AV0978' 4.5% 1/10/2043	563,286	0.01	USD 2,162,279	Fannie Mae Pool 'AW8860' 4.5% 1/10/2044	2,346,021	0.03
USD 1,000,000	Fannie Mae Pool 'AV0991' 4.5% 1/10/2043	1,088,094	0.01	USD 3,357,139	Fannie Mae Pool 'AW8902' 4.5% 1/7/2044	3,641,983	0.04
USD 565	Fannie Mae Pool 'AV1201' 4.5% 1/10/2043	614	0.00	USD 59,128	Fannie Mae Pool 'AW9024' 4.5% 1/8/2044	64,237	0.00
USD 3,502,375	Fannie Mae Pool 'AV2267' 4.5% 1/3/2044	3,801,086	0.04	USD 571,664	Fannie Mae Pool 'AX0632' 4.5% 1/9/2044	621,968	0.01
USD 8,999,998	Fannie Mae Pool 'AV2302' 4.5% 1/12/2043	9,763,103	0.11	USD 6,019,598	Fannie Mae Pool 'AX0847' 4.5% 1/9/2044	6,530,519	0.07
USD 12,753,447	Fannie Mae Pool 'AV2367' 4.5% 1/1/2044	13,836,701	0.15	USD 1,000,001	Fannie Mae Pool 'AX2179' 4.5% 1/11/2044	1,087,750	0.01
USD 138,807	Fannie Mae Pool 'AV2818' 4.5% 1/7/2044	150,553	0.00	USD 1,214,929	Fannie Mae Pool 'AX3140' 4.5% 1/10/2044	1,322,883	0.01
USD 35,002	Fannie Mae Pool 'AV3348' 4.5% 1/4/2044	38,098	0.00	USD 2,899,359	Fannie Mae Pool 'AX3167' 4.5% 1/10/2044	3,142,871	0.03
USD 3,855,758	Fannie Mae Pool 'AV3788' 4.5% 1/11/2043	4,195,611	0.05	USD 167,070	Fannie Mae Pool 'AX4387' 4.5% 1/11/2044	181,298	0.00
USD 5,196,748	Fannie Mae Pool 'AV4104' 4.5% 1/1/2044	5,634,068	0.06	USD 2,391,678	Fannie Mae Pool 'AX5256' 4.5% 1/11/2044	2,600,046	0.03
USD 3,026,548	Fannie Mae Pool 'AV4139' 4.5% 1/2/2044	3,293,299	0.04	USD 4,277,303	Fannie Mae Pool 'AX7253' 4.5% 1/11/2044	4,636,546	0.05
USD 548	Fannie Mae Pool 'AV6700' 4.5% 1/1/2044	596	0.00	USD 6,941,129	Fannie Mae Pool 'AX7294' 4.5% 1/12/2044	7,524,103	0.08
USD 664	Fannie Mae Pool 'AV7228' 4.5% 1/1/2044	720	0.00	USD 7,801,222	Fannie Mae Pool 'AX7309' 4.5% 1/12/2044	8,456,433	0.09
USD 6,743,998	Fannie Mae Pool 'AV7923' 4.5% 1/1/2044	7,323,956	0.08	USD 1,000,001	Fannie Mae Pool 'AX7350' 4.5% 1/11/2044	1,084,384	0.01
USD 2,252,021	Fannie Mae Pool 'AV7930' 4.5% 1/2/2044	2,443,958	0.03	USD 6,428,702	Fannie Mae Pool 'AY1321' 3.5% 1/3/2035	6,743,316	0.07
USD 1,901,520	Fannie Mae Pool 'AV8175' 4.5% 1/1/2044	2,062,039	0.02	USD 6,753,115	Fannie Mae Pool 'AY3394' 3.5% 1/4/2035	7,083,618	0.08
USD 23,113	Fannie Mae Pool 'AV9607' 4.5% 1/5/2044	25,081	0.00	USD 2,321,738	Fannie Mae Pool 'AY5647' 3.5% 1/6/2030	2,469,341	0.03
USD 5,985,634	Fannie Mae Pool 'AW0769' 4.5% 1/4/2044	6,492,403	0.07	USD 8,918,122	Fannie Mae Pool 'AY7089' 3% 1/4/2035	9,128,987	0.10
USD 538,761	Fannie Mae Pool 'AW1582' 4.5% 1/3/2044	586,371	0.01	USD 170,897	Fannie Mae Pool 'AY7964' 3.5% 1/5/2030	181,780	0.00
USD 72,135	Fannie Mae Pool 'AW1938' 4.5% 1/3/2044	78,254	0.00	USD 2,239,190	Fannie Mae Pool 'AY8108' 3% 1/6/2035	2,292,132	0.03
USD 37,413	Fannie Mae Pool 'AW2445' 4.5% 1/5/2044	40,634	0.00	USD 3,002,451	Fannie Mae Pool 'AY8148' 3% 1/7/2035	3,073,440	0.03
USD 5,968,281	Fannie Mae Pool 'AW3649' 4.5% 1/4/2044	6,475,463	0.07	USD 1,878,350	Fannie Mae Pool 'AY8149' 3.5% 1/7/2035	1,970,284	0.02
USD 1,000,000	Fannie Mae Pool 'AW3727' 4.5% 1/5/2044	1,086,885	0.01	USD 2,862,923	Fannie Mae Pool 'AY9042' 3% 1/5/2035	2,930,615	0.03
USD 6,113,374	Fannie Mae Pool 'AW4167' 4.5% 1/5/2044	6,635,067	0.07	USD 499,043	Fannie Mae Pool 'AY9458' 3.5% 1/5/2030	530,765	0.01
USD 890,460	Fannie Mae Pool 'AW5110' 4.5% 1/8/2044	968,781	0.01	USD 664,520	Fannie Mae Pool 'AZ1104' 3.5% 1/5/2030	706,752	0.01
USD 3,044,969	Fannie Mae Pool 'AW5713' 4.5% 1/8/2044	3,310,849	0.04	USD 267,561	Fannie Mae Pool 'AZ1172' 3.5% 1/5/2030	284,565	0.00
USD 77,819	Fannie Mae Pool 'AW5723' 4.5% 1/9/2044	84,702	0.00	USD 479,838	Fannie Mae Pool 'AZ1356' 3.5% 1/6/2030	510,261	0.01
USD 4,550,678	Fannie Mae Pool 'AW6505' 4.5% 1/6/2044	4,936,588	0.05	USD 570,721	Fannie Mae Pool 'AZ1750' 3.5% 1/6/2030	603,600	0.01

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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 3,271,462	Fannie Mae Pool 'AZ3164' 3.5% 1/7/2030	3,479,156	0.04	USD 36,647,305	FHLMC Multifamily Structured Pass Through Certificates 'K718 X1' FRN 25/1/2022	1,325,277	0.01
USD 1,840,696	Fannie Mae Pool 'AZ3166' 3.5% 1/7/2030	1,946,884	0.02	USD 3,938,584	Fieldstone Mortgage Investment Trust Series '2006-3 2A3' FRN 25/11/2036	2,363,225	0.03
USD 1,032,936	Fannie Mae Pool 'AZ3314' 3.5% 1/6/2030	1,098,535	0.01	USD 750,000	Finn Square CLO Ltd '2012-1A B1' '144A' FRN 24/12/2023	747,351	0.01
USD 508,935	Fannie Mae Pool 'AZ5533' 3.5% 1/7/2030	541,475	0.01	USD 1,976,000	First Data Corp '144A' 7.375% 15/6/2019*	2,054,250	0.02
USD 292,800	Fannie Mae Pool 'AZ8383' 3.5% 1/8/2030	311,521	0.00	USD 724,186	FirstKey Lending 2015-SFR1 Trust '2015-SFR1 A' '144A' 2.553% 9/3/2047	721,399	0.01
USD 34,535	Fannie Mae Pool 'MA0073' 4.5% 1/5/2029	37,436	0.00	USD 2,500,000	Flagship CLO VIII Ltd '2014-8A C' '144A' FRN 16/1/2026	2,497,211	0.03
USD 127,873	Fannie Mae Pool 'MA0096' 4.5% 1/6/2029	138,638	0.00	USD 875,000	Flatiron CLO 2013-1 Ltd '2013-1A A1' '144A' FRN 17/1/2026	871,858	0.01
USD 2,542,354	Fannie Mae Pool 'MA1213' 3.5% 1/10/2042	2,651,481	0.03	USD 1,800,000	Flatiron CLO Ltd '2012-1A C' '144A' FRN 25/10/2024	1,803,051	0.02
USD 22,924,805	Fannie Mae Pool 'MA1437' 3.5% 1/5/2043	23,910,996	0.26	USD 7,250,000	Fraser Sullivan CLO VII Ltd '2012-7A A2R' '144A' FRN 20/4/2023	7,252,285	0.08
USD 185,147	Fannie Mae Pool 'MA2164' 3.5% 1/2/2035	194,198	0.00	USD 5,270,000	Fraser Sullivan CLO VII Ltd '2012-7A BR' '144A' FRN 20/4/2023	5,269,166	0.06
USD 627,816	Fannie Mae Pool 'MA2176' 3% 1/2/2035	643,039	0.01	USD 4,300,000	Fraser Sullivan CLO VII Ltd '2012-7A CR' '144A' FRN 20/4/2023	4,298,188	0.05
USD 4,224,290	Fannie Mae Pool 'MA2197' 3% 1/3/2035	4,324,082	0.05	USD 1,000,000	Fraser Sullivan CLO VII Ltd '2012-7A DR' '144A' FRN 20/4/2023	1,000,228	0.01
USD 26,004,449	Fannie Mae Pool 'MA2230' 3% 1/4/2035	26,619,226	0.29	USD 325,095	Freddie Mac Gold Pool 'A90197' 4.5% 1/12/2039	352,479	0.00
USD 12,264,275	Fannie Mae Pool 'MA2232' 3.5% 1/4/2035	12,864,478	0.14	USD 1,441,128	Freddie Mac Gold Pool 'A93316' 4.5% 1/8/2040	1,562,011	0.02
USD 18,618,322	Fannie Mae Pool 'MA2259' 3% 1/5/2035	19,058,494	0.21	USD 308,001	Freddie Mac Gold Pool 'C03532' 4.5% 1/10/2040	334,849	0.00
USD 7,433,973	Fannie Mae Pool 'MA2260' 3.5% 1/5/2035	7,797,810	0.09	USD 88,261,374	Freddie Mac Gold Pool 'C91826' 3% 1/5/2035	90,550,857	1.00
USD 55,532,298	Fannie Mae Pool 'MA2287' 3% 1/6/2035	56,845,204	0.63	USD 64,894,012	Freddie Mac Gold Pool 'C91831' 3% 1/6/2035	66,577,382	0.73
USD 67,784,202	Fannie Mae Pool 'MA2320' 3% 1/7/2035	69,386,783	0.76	USD 11,960,758	Freddie Mac Gold Pool 'C91832' 3.5% 1/6/2035	12,537,934	0.14
USD 12,504,107	Fannie Mae Pool 'MA2321' 3.5% 1/7/2035	13,116,084	0.14	USD 79,111,611	Freddie Mac Gold Pool 'C91837' 3% 1/6/2035	81,163,846	0.89
USD 36,503,369	Fannie Mae Pool 'MA2353' 3% 1/8/2035	37,366,404	0.41	USD 3,413,707	Freddie Mac Gold Pool 'C91838' 3.5% 1/6/2035	3,578,440	0.04
USD 8,650,408	Fannie Mae Pool 'MA2354' 3.5% 1/8/2035	9,073,780	0.10	USD 57,881,587	Freddie Mac Gold Pool 'C91840' 3% 1/7/2035	59,252,738	0.65
USD 17,942,071	Fannie Mae Pool 'MA2388' 3% 1/9/2035	18,360,677	0.20	USD 4,447,983	Freddie Mac Gold Pool 'C91841' 3.5% 1/7/2035	4,663,645	0.05
USD 88,049	Fannie Mae Pool 'MC0444' 4.5% 1/3/2041	95,827	0.00	USD 17,230,481	Freddie Mac Gold Pool 'C91843' 3% 1/9/2035	17,638,652	0.19
USD 985,000	Fannie Mae-Aces '2014-M13 A2' FRN 25/8/2024	1,005,888	0.01	USD 22,253,316	Freddie Mac Gold Pool 'G15194' 3.5% 1/9/2029	23,632,599	0.26
USD 18,505,738	FHLMC Multifamily Structured Pass Through Certificates 'K040 X1' FRN 25/9/2024	1,030,122	0.01	USD 52,389,277	Freddie Mac Gold Pool 'G15227' 3.5% 1/12/2029	55,619,987	0.61
USD 38,188,850	FHLMC Multifamily Structured Pass Through Certificates 'K041 X1' FRN 25/10/2024	1,632,688	0.02	USD 19,807,772	Freddie Mac Gold Pool 'G15229' 3.5% 1/11/2029	21,037,199	0.23
USD 9,083,238	FHLMC Multifamily Structured Pass Through Certificates 'K042 X1' FRN 25/12/2024	724,920	0.01	USD 4,006,454	Freddie Mac Gold Pool 'J27462' 3.5% 1/2/2029	4,252,696	0.05
USD 9,841,070	FHLMC Multifamily Structured Pass Through Certificates 'K044 X1' FRN 25/1/2025	570,871	0.01	USD 500,042	Freddie Mac Gold Pool 'J29016' 3.5% 1/8/2029	530,058	0.01
USD 20,037,957	FHLMC Multifamily Structured Pass Through Certificates 'K045 X1' FRN 25/1/2025	732,808	0.01				

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

Fixed Income Global Opportunities 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 1,834,342	Freddie Mac Gold Pool 'J31688' 3.5% 1/5/2030	1,948,523	0.02	USD 975,000	General Motors Co 4.875% 2/10/2023	996,005	0.01
USD 3,804,712	Freddie Mac Gold Pool 'J31736' 3.5% 1/5/2030	4,041,812	0.04	USD 2,070,000	General Motors Financial Co Inc 3.15% 15/1/2020	2,038,186	0.02
USD 198,335	Freddie Mac Gold Pool 'J31969' 3.5% 1/5/2030	210,318	0.00	USD 2,404,560	GFT Mortgage Loan Trust (Step-up coupon) '2015-GFT1 A' '144A'	2,380,514	0.03
USD 676,569	Freddie Mac Gold Pool 'J32490' 3.5% 1/8/2030	717,594	0.01	USD 12,067,962	Ginnie Mae II Pool 'MA1376' 4% 20/10/2043	12,823,694	0.14
USD 1,050,166	Freddie Mac Gold Pool 'J32493' 3.5% 1/8/2030	1,115,807	0.01	USD 16,598,791	Ginnie Mae II Pool 'MA1996' 4% 20/6/2044	17,638,306	0.19
USD 454,474	Freddie Mac Gold Pool 'J32494' 3.5% 1/8/2030	482,035	0.01	USD 162,003,956	Ginnie Mae II Pool 'MA3034' 3.5% 20/8/2045	169,240,964	1.87
USD 558,844	Freddie Mac Gold Pool 'J32495' 3.5% 1/8/2030	593,776	0.01	USD 4,000,000	Golden State Tobacco Securitization Corp 5.75% 1/6/2047	3,432,920	0.04
USD 1,192,751	Freddie Mac Gold Pool 'K92609' 3.5% 1/4/2035	1,250,308	0.01	USD 703,000	GoldenTree Loan Opportunities IX Ltd 3.819% 29/10/2026	680,155	0.01
USD 2,549,351	Freddie Mac Gold Pool 'K92805' 3% 1/5/2035	2,615,480	0.03	USD 750,000	Goldentree Loan Opportunities XI Ltd '2015-11A D' '144A' FRN 18/4/2027	734,000	0.01
USD 1,212,252	Freddie Mac Gold Pool 'K92814' 3.5% 1/6/2035	1,270,750	0.01	USD 750,000	Goldentree Loan Opportunities XI Ltd '2015-11A E' '144A' FRN 18/4/2027	702,223	0.01
USD 1,854,773	Freddie Mac Gold Pool 'K92843' 3% 1/6/2035	1,902,886	0.02	USD 2,941,000	Goldman Sachs Group Inc/The FRN 10/5/2020 (Perpetual)	2,889,533	0.03
USD 2,890,880	Freddie Mac Gold Pool 'K92851' 3% 1/6/2035	2,965,873	0.03	USD 9,831,000	Goldman Sachs Group Inc/The 3.75% 22/5/2025	9,805,552	0.11
USD 3,783,345	Freddie Mac Gold Pool 'K92890' 3% 1/6/2035	3,881,495	0.04	USD 1,894,000	Goldman Sachs Group Inc/The 5.15% 22/5/2045	1,880,422	0.02
USD 392,201	Freddie Mac Gold Pool 'K93070' 3% 1/8/2035	402,376	0.00	USD 4,745,740	Government National Mortgage Association '2013-191 IA' 1.23% 16/7/2042	169,257	0.00
USD 2,698,844	Freddie Mac Gold Pool 'K93110' 3% 1/8/2035	2,768,859	0.03	USD 4,171,008	Government National Mortgage Association 6.095% 16/4/2040	519,520	0.01
USD 525,058	Freddie Mac Gold Pool 'K93182' 3% 1/9/2035	538,679	0.01	USD 2,530,000	GP Portfolio Trust '2014-GPP E' '144A' FRN 15/2/2027	2,534,250	0.03
USD 1,095,467	Freddie Mac Gold Pool 'Q01211' 4.5% 1/6/2041	1,186,669	0.01	USD 6,800,000	GRACE 2014-GRCE Mortgage Trust '2014-GRCE F' '144A' FRN 10/6/2028	6,533,025	0.07
USD 29,702,066	Freddie Mac Gold Pool 'U90991' 3.5% 1/7/2042	30,979,285	0.34	USD 1,540,000	Gramercy Park CLO Ltd '2012-1AR DR' '144A' FRN 17/7/2023	1,534,029	0.02
USD 1,855,367	Freddie Mac Gold Pool 'U91014' 3.5% 1/3/2043	1,935,222	0.02	EUR 6,416,473	Granite Master Issuer Plc '2005-4 A5' FRN 20/12/2054	7,175,125	0.08
USD 33,418,277	Freddie Mac Gold Pool 'U99045' 3.5% 1/3/2043	34,854,250	0.38	USD 160,000	GS Mortgage Securities Corp II '2005-ROCK H' '144A' 5.713% 3/5/2032	181,052	0.00
USD 56,834,681	Freddie Mac Gold Pool 'U99114' 3.5% 1/2/2044	59,281,670	0.65	USD 1,015,000	GS Mortgage Securities Corp Trust '2013-NYC5 F' '144A' FRN 10/1/2030	1,020,000	0.01
USD 938,821	Freddie Mac Structured Agency Credit Risk Debt Notes '2014-HQ2 M3' FRN 25/9/2024	887,036	0.01	USD 515,000	GS Mortgage Securities Corp Trust '2013-NYC5 G' '144A' FRN 10/1/2030	509,100	0.01
USD 110,390,272	FREMF 2015-K718 Mortgage Trust '2015-K718 X2A' '144A' FRN 25/2/2022	582,309	0.01	USD 3,365,000	GS Mortgage Securities Trust '2014-GSFL D' '144A' FRN 15/7/2031	3,351,816	0.04
USD 1,135,000	Fremont Union High School District 5% 1/8/2040	1,293,270	0.01	USD 420,000	GS Mortgage Securities Trust '2014-GSFL E' '144A' FRN 15/7/2031	417,676	0.00
USD 1,560,000	GAHR Commercial Mortgage Trust '2015-NRF AFL1' '144A' FRN 15/12/2016	1,559,833	0.02	USD 1,610,000	GS Mortgage Securities Trust '2006-GG6 AJ' FRN 10/4/2038	1,624,878	0.02
USD 360,000	GAHR Commercial Mortgage Trust '2015-NRF FFX' '144A' FRN 15/12/2019	332,237	0.00	USD 1,490,000	GT Loan Financing I Ltd '2013-1A A' '144A' FRN 28/10/2024	1,484,140	0.02
USD 12,152,000	GAHR Commercial Mortgage Trust '2015-NRF GFX' '144A' FRN 15/12/2019	11,004,699	0.12				
USD 550,000	Galaxy XVIII CLO Ltd '2014-18A C1' '144A' FRN 15/10/2026	543,073	0.01				
EUR 1,200,000	Gates Global LLC / Gates Global Co 5.75% 15/7/2022	1,128,770	0.01				
USD 2,000,000	General Electric Capital Corp FRN 15/6/2023 (Perpetual)	2,036,500	0.02				

Fixed Income Global Opportunities 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 878,000	Halcon Resources Corp '144A' 8.625% 1/2/2020*	771,543	0.01	USD 900,000	ING IM CLO 2012-1 Ltd '2012-1RA CR' '144A' FRN 14/3/2022	898,993	0.01
USD 2,348,000	HCA Inc 8% 1/10/2018	2,706,070	0.03	USD 351,000	Invitation Homes 2013-SFR1 Trust '2013-SFR1 F' '144A' FRN 17/12/2030	341,546	0.00
USD 944,000	HD Supply Inc '144A' 5.25% 15/12/2021	973,500	0.01	USD 1,493,000	Invitation Homes 2014-SFR1 Trust '2014-SFR1 A' '144A' FRN 17/6/2031	1,475,308	0.02
USD 2,023,000	HD Supply Inc 7.5% 15/7/2020	2,167,645	0.02	USD 1,165,000	Invitation Homes 2014-SFR2 Trust '2014-SFR2 A' '144A' FRN 17/9/2031	1,154,461	0.01
USD 1,776,000	HD Supply Inc 11% 15/4/2020	1,975,800	0.02	USD 684,000	Invitation Homes 2015-SFR1 Trust '2015-SFR1 E' '144A' FRN 17/3/2032	687,207	0.01
USD 2,250,000	Health & Educational Facilities Authority of the State of Missouri 5% 1/1/2044	2,490,233	0.03	USD 1,419,473	Irwin Home Equity Loan Trust '2006-P1 1A' '144A' FRN 25/12/2036	1,242,984	0.01
USD 1,272,000	Hertz Corp/The 7.5% 15/10/2018	1,300,620	0.01	USD 389,000	iStar Inc 4% 1/11/2017	383,165	0.00
USD 1,110,000	Highbridge Loan Management 4-2014 Ltd '4A-2014 B' '144A' FRN 28/7/2025	1,081,596	0.01	USD 945,000	Italics Merger Sub Inc '144A' 7.125% 15/7/2023	916,650	0.01
USD 430,000	Highbridge Loan Management 6-2015 Ltd '6A-2015 D' '144A' FRN 5/5/2027	403,742	0.00	USD 751,837	JP Morgan Alternative Loan Trust '2007-A2 2A1' FRN 25/5/2037	622,571	0.01
USD 380,000	Highbridge Loan Management 6-2015 Ltd '6A-2015 E1' '144A' FRN 5/5/2027	340,162	0.00	USD 146,760,000	JP Morgan Chase Commercial Mortgage Securities Trust '2015-CSMO XCP' '144A' FRN 15/1/2016	62,957	0.00
USD 1,570,000	Hillsborough County Aviation Authority 5% 1/10/2044	1,707,171	0.02	USD 2,660,000	JP Morgan Chase Commercial Mortgage Securities Trust '2014-DSTY D' '144A' FRN 10/6/2027	2,604,641	0.03
USD 7,616,000	Hilton USA Trust '2013-HLT EFX' '144A' FRN 5/11/2030	7,669,468	0.08	USD 1,540,000	JP Morgan Chase Commercial Mortgage Securities Trust '2014-DSTY E' '144A' FRN 10/6/2027	1,450,965	0.02
USD 17,825,000	Hilton USA Trust '2013-HLT X1FX' '144A' FRN 5/11/2030	4,242	0.00	USD 1,170,000	JP Morgan Chase Commercial Mortgage Securities Trust '2014-PHH B' '144A' FRN 15/8/2027	1,171,165	0.01
USD 482,878	Hilton USA Trust 3.908% 5/11/2030	482,446	0.01	USD 1,595,000	JP Morgan Chase Commercial Mortgage Securities Trust '2014-FL4 C' '144A' FRN 15/12/2030	1,592,799	0.02
USD 13,415,572	Home Equity Mortgage Loan Asset-Backed Trust Series '2006-E 2A3' FRN 25/4/2037	9,148,763	0.10	USD 3,910,000	JP Morgan Chase Commercial Mortgage Securities Trust '2014-FL6 A' '144A' FRN 15/11/2031	3,909,670	0.04
USD 2,210,228	Home Loan Mortgage Loan Trust '2005-1 A3' FRN 15/4/2036	1,966,942	0.02	USD 1,080,000	JP Morgan Chase Commercial Mortgage Securities Trust '2014-FL6 BAT1' '144A' FRN 15/11/2031	1,080,000	0.01
USD 390,926	HomeBanc Mortgage Trust '2006-2 A1' FRN 25/12/2036	354,765	0.00	USD 165,000	JP Morgan Chase Commercial Mortgage Securities Trust '2014-FL6 BAT2' '144A' FRN 15/11/2031	165,000	0.00
USD 6,079,000	HSBC USA Inc 2.35% 5/3/2020	5,997,608	0.07	USD 2,170,000	JP Morgan Chase Commercial Mortgage Securities Trust '2014-FL6 DFW1' '144A' FRN 15/11/2031	2,034,375	0.02
USD 7,530,000	HSBC USA Inc 2.75% 7/8/2020	7,533,799	0.08	USD 1,160,000	JP Morgan Chase Commercial Mortgage Securities Trust '2014-FL6 DFW2' '144A' FRN 15/11/2031	1,087,500	0.01
USD 943,000	Huntsman International LLC '144A' 5.125% 15/11/2022	894,671	0.01				
USD 1,177,000	Hyundai Auto Receivables Trust '2013-B CERT' 16/9/2019 (Zero Coupon)	725,360	0.01				
USD 528,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp 3.5% 15/3/2017	529,320	0.01				
USD 720,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp 4.875% 15/3/2019	730,440	0.01				
USD 850,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp 6% 1/8/2020	882,938	0.01				
USD 1,275,000	Illinois Finance Authority 5% 1/8/2038	1,406,975	0.02				
USD 7,110,310	Impac CMB Trust Series '2005-7 A1' FRN 25/11/2035	5,990,436	0.07				
USD 9,883,431	IndyMac IMSC Mortgage Loan Trust '2007-HOA1 AXPP' 25/7/2047 (Zero Coupon)	881,434	0.01				
USD 4,221,636	IndyMac INDX Mortgage Loan Trust '2006-FLX1 A1' FRN 25/11/2036	3,617,047	0.04				
USD 2,546,961	IndyMac INDX Mortgage Loan Trust '2007-FLX2 A1A' FRN 25/4/2037	2,237,566	0.02				
USD 1,000,000	ING IM CLO 2012-1 Ltd '2012-1RA BR' '144A' FRN 14/3/2022	1,006,865	0.01				

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

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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 355,000	JP Morgan Chase Commercial Mortgage Securities Trust '2014-FL6 TLAN' '144A' FRN 15/11/2031	355,000	0.00	USD 974,000	JPMBB Commercial Mortgage Securities Trust '2014-C22 C' FRN 15/9/2047	944,444	0.01
USD 520,000	JP Morgan Chase Commercial Mortgage Securities Trust '2014-FL6 VINE' '144A' FRN 15/11/2031	520,000	0.01	USD 2,349,199	JPMBB Commercial Mortgage Securities Trust '2014-C23 D' '144A' FRN 15/9/2047	2,000,074	0.02
USD 1,270,000	JP Morgan Chase Commercial Mortgage Securities Trust '2015-CSMO A' '144A' FRN 15/1/2032	1,268,732	0.01	USD 2,445,000	JPMBB Commercial Mortgage Securities Trust '2014-C24 D' '144A' FRN 15/11/2047	2,111,691	0.02
USD 1,340,000	JP Morgan Chase Commercial Mortgage Securities Trust '2015-CSMO D' '144A' FRN 15/1/2032	1,339,369	0.01	USD 11,551,616	JPMBB Commercial Mortgage Securities Trust '2014-C24 XA' FRN 15/11/2047	732,534	0.01
USD 1,290,000	JP Morgan Chase Commercial Mortgage Securities Trust '2015-CSMO E' '144A' FRN 15/1/2032	1,282,664	0.01	USD 7,006,000	JPMBB Commercial Mortgage Securities Trust '2015-C27 XD' '144A' FRN 15/2/2048	266,683	0.00
USD 905,329	JP Morgan Chase Commercial Mortgage Securities Trust '2002-CIB4 C' '144A' FRN 12/5/2034	933,473	0.01	USD 7,836,372	JPMBB Commercial Mortgage Securities Trust '2015-C28 XA' FRN 15/10/2048	583,202	0.01
USD 1,250,000	JP Morgan Chase Commercial Mortgage Securities Trust '2006-CB15 AM' FRN 12/6/2043	1,268,475	0.01	USD 3,800,000	JPMorgan Chase & Co FRN 1/5/2020 (Perpetual)	3,738,250	0.04
USD 160,000	JP Morgan Chase Commercial Mortgage Securities Trust '2013-LC11 C' FRN 15/4/2046	156,402	0.00	USD 2,181,000	JPMorgan Chase & Co FRN 1/10/2024 (Perpetual)	2,180,302	0.02
USD 10,555,000	JP Morgan Chase Commercial Mortgage Securities Trust '2007-LDPX AM' FRN 15/1/2049	10,855,981	0.12	USD 13,844,000	JPMorgan Chase & Co 2.75% 23/6/2020	13,907,530	0.15
USD 1,160,000	JP Morgan Chase Commercial Mortgage Securities Trust '2007-CB20 AJ' FRN 12/2/2051	1,204,441	0.01	USD 11,031,000	JPMorgan Chase & Co 3.9% 15/7/2025	11,252,988	0.12
USD 2,357,802	JP Morgan Chase Commercial Mortgage Securities Trust '2008-C2 A4FL' FRN 12/2/2051	2,325,275	0.03	USD 1,010,000	Kansas Development Finance Authority 5% 1/6/2046	1,099,168	0.01
USD 920,000	JP Morgan Chase Commercial Mortgage Securities Trust '2014-DSTY A' '144A' 3.429% 10/6/2027	952,995	0.01	USD 505,000	Keuka Park CLO Ltd '2013-1A D' '144A' FRN 21/10/2024	481,609	0.01
USD 1,612,495	JP Morgan Chase Commercial Mortgage Securities Trust '2012-WLDN A' '144A' 3.905% 5/5/2030	1,689,096	0.02	USD 1,399,000	Kinder Morgan Energy Partners LP 4.7% 1/11/2042	1,049,998	0.01
USD 1,279,827	JP Morgan Madison Avenue Securities Trust Series '2014-1 M2' '144A' FRN 25/11/2024	1,318,606	0.01	USD 3,426,000	Kinder Morgan Energy Partners LP 5.625% 1/9/2041	3,008,932	0.03
USD 2,191,676	JP Morgan Mortgage Acquisition Trust (Step-up coupon) '2006-WF1 A5' 6.41% 25/7/2036	1,332,526	0.01	USD 112,000	Kinder Morgan Inc/DE 3.05% 1/12/2019	109,909	0.00
USD 938,000	JPMBB Commercial Mortgage Securities Trust '2014-C21 D' '144A' FRN 15/8/2047	834,553	0.01	USD 4,810,000	LB-UBS Commercial Mortgage Trust '2006-C4 AJ' FRN 15/6/2038	4,934,531	0.05
				USD 800,000	LB-UBS Commercial Mortgage Trust '2006-C6 B' FRN 15/9/2039	805,312	0.01
				USD 2,186,000	LB-UBS Commercial Mortgage Trust '2007-C2 AM' FRN 15/2/2040	2,288,864	0.03
				USD 273,000	LB-UBS Commercial Mortgage Trust '2007-C6 AJ' FRN 15/7/2040	282,138	0.00
				USD 605,000	LB-UBS Commercial Mortgage Trust '2005-C7 D' FRN 15/11/2040	613,656	0.01
				USD 4,326,066	LB-UBS Commercial Mortgage Trust '2007-C7 AJ' FRN 15/9/2045	4,545,501	0.05
				USD 1,154,000	LB-UBS Commercial Mortgage Trust '2007-C1 AJ' 5.484% 15/2/2040	1,190,030	0.01
				USD 1,409,000	LB-UBS Commercial Mortgage Trust '2007-C6 AMFL' '144A' 6.114% 15/7/2040	1,497,980	0.02
				USD 1,440,000	LCCM 2014-909 Mortgage Trust '2014-909 E' '144A' FRN 15/5/2031	1,401,566	0.02
				USD 2,140,000	LCM X LP '144A' FRN 15/4/2022	2,134,509	0.02
				USD 455,000	LCM XV LP 21/9/2021 (Zero Coupon)	451,829	0.01
				USD 670,000	LCM XVI LP '144A' FRN 15/7/2026	668,081	0.01
				USD 830,000	LCM XVIII LP '18A C1' '144A' FRN 20/4/2027	819,552	0.01
				USD 580,000	LCM XVIII LP '18A D' '144A' FRN 20/4/2027	570,793	0.01

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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 570,000	LCM XVIII LP '18A E' '144A' FRN 20/4/2027	525,954	0.01	USD 1,000,000	Madison Park Funding XI Ltd '2013-11A D' '144A' FRN 23/10/2025	970,646	0.01
USD 980,000	LCM XVIII LP '18A INC' '144A' FRN 20/4/2027	905,322	0.01	USD 434,000	Madison Park Funding XIII Ltd '2014-13A C' '144A' FRN 19/1/2025	426,992	0.00
USD 572,000	Lennar Corp '144A' 2.75% 15/12/2020	1,299,513	0.01	USD 750,000	Madison Park Funding XIII Ltd '2014-13A D' '144A' FRN 19/1/2025	721,175	0.01
USD 1,400,000	Lennar Corp 4.125% 1/12/2018	1,424,500	0.02	USD 854,000	Madison Park Funding XIV Ltd '2014-14A D' '144A' FRN 20/7/2026	832,358	0.01
USD 7,394,000	LFRF '2015-1' '144A' 3.5% 31/12/2049	7,394,000	0.08	USD 280,000	Madison Park Funding XV Ltd '2014-15A B1' '144A' FRN 27/1/2026	280,913	0.00
USD 2,165,000	Limerock CLO III LLC '2014-3A C' '144A' FRN 20/10/2026	2,111,124	0.02	USD 250,000	Madison Park Funding XV Ltd '2014-15A D' '144A' FRN 27/1/2026	233,479	0.00
USD 5,813,372	Long Beach Mortgage Loan Trust '2006-1 1A' FRN 25/2/2036	4,785,673	0.05	USD 400,000	Madison Park Funding XVI Ltd '2015-16A A2A' '144A' FRN 20/4/2026	400,428	0.00
USD 2,552,544	Long Beach Mortgage Loan Trust '2006-1 2A3' FRN 25/2/2036	1,614,382	0.02	USD 250,000	Madison Park Funding XVI Ltd '2015-16A B' '144A' FRN 20/4/2026	250,012	0.00
USD 6,456,247	Long Beach Mortgage Loan Trust '2006-6 1A' FRN 25/7/2036	4,616,010	0.05	USD 300,000	Madison Park Funding XVI Ltd '2015-16A C' '144A' FRN 20/4/2026	294,075	0.00
USD 463,200	Long Beach Mortgage Loan Trust '2006-10 2A2' FRN 25/11/2036	226,768	0.00	USD 1,135,000	Maryland Health & Higher Educational Facilities Authority 5% 1/7/2039	1,232,758	0.01
USD 4,764,061	Long Beach Mortgage Loan Trust '2006-10 2A3' FRN 25/11/2036	2,347,210	0.03	USD 835,000	Maryland Health & Higher Educational Facilities Authority 5.25% 1/7/2027	959,507	0.01
USD 937,192	Long Beach Mortgage Loan Trust '2006-10 2A4' FRN 25/11/2036	466,181	0.01	USD 4,215,000	Massachusetts Educational Financing Authority 5% 1/1/2022	4,680,905	0.05
USD 4,543,329	Long Beach Mortgage Loan Trust '2006-11 1A' FRN 25/12/2036	2,851,643	0.03	USD 4,178,238	Mastr Asset Backed Securities Trust '2006-HE2 A3' FRN 25/6/2036	2,380,046	0.03
USD 3,660,000	Long Island Power Authority 5% 1/9/2044	4,012,495	0.04	USD 2,879,095	MASTR Resecuritization Trust '2008-3 A1' '144A' FRN 25/8/2037	2,055,673	0.02
USD 5,000,000	Los Angeles Department of Water 5% 1/7/2043	5,567,550	0.06	USD 1,200,000	McClatchy Co/The 9% 15/12/2022	1,087,500	0.01
USD 70,000	Los Angeles Department of Water & Power 5% 1/7/2044	78,820	0.00	USD 5,876,000	Medtronic Inc (Restricted) '144A' 4.625% 15/3/2045	6,048,837	0.07
USD 2,915,000	Los Angeles Unified School District/CA 5% 1/7/2022	3,491,237	0.04	USD 145,285	Merrill Lynch Mortgage Trust '2005-CIP1 AJ' FRN 12/7/2038	145,269	0.00
USD 3,289,152	LSTAR Securities Investment Trust '2015-1 A' '144A' FRN 1/1/2020	3,263,661	0.04	USD 783,472	Merrill Lynch Mortgage Trust '2007-C1 A1A' FRN 12/6/2050	815,898	0.01
USD 2,265,922	LSTAR Securities Investment Trust '2015-2 A' '144A' FRN 1/1/2020	2,247,511	0.02	USD 1,885,000	MetLife Inc FRN 15/6/2020 (Perpetual)	1,876,753	0.02
USD 3,886,528	LSTAR Securities Investment Trust '2015-3 A' '144A' FRN 1/3/2020	3,823,978	0.04	USD 3,430,000	Metropolitan Transportation Authority 5.25% 15/11/2055	3,806,734	0.04
USD 7,909,624	LSTAR Securities Investment Trust '2014-1 NOTE' '144A' FRN 1/9/2021	7,919,511	0.09	USD 2,010,000	Metropolitan Washington Airports Authority Dulles Toll Road Revenue 5% 1/10/2053	2,087,496	0.02
USD 606,422	LSTAR Securities Investment Trust '2014-2 A' '144A' FRN 1/12/2021	599,600	0.01	USD 200,000	Miami-Dade County Expressway Authority 5% 1/7/2039	220,693	0.00
USD 1,240,000	Madison Avenue Trust '2013-650M E' '144A' FRN 12/10/2032	1,226,922	0.01	USD 880,000	Michigan Finance Authority 5% 1/6/2039	951,113	0.01
USD 3,250,000	Madison Park Funding IX Ltd '2012-9AR DR' '144A' FRN 15/8/2022	3,249,836	0.04	USD 2,450,000	Micron Technology Inc 3% 15/11/2043	2,133,031	0.02
USD 1,100,000	Madison Park Funding IX Ltd '2012-9AR B2R' '144A' 2.31% 15/8/2022	1,113,280	0.01	USD 1,500,000	Micron Technology Inc '144A' 5.625% 15/1/2026	1,376,250	0.02
USD 1,710,000	Madison Park Funding IX Ltd '2012-9AR C2R' '144A' 3.18% 15/8/2022	1,725,624	0.02	USD 1,969,113	ML-CFC Commercial Mortgage Trust '2006-4 A1A' FRN 12/12/2049	2,042,782	0.02
USD 626,000	Madison Park Funding VIII Ltd '2012-8AR CR' '144A' FRN 22/4/2022	626,991	0.01				
USD 432,000	Madison Park Funding VIII Ltd '2012-8AR DR' '144A' FRN 22/4/2022	431,672	0.00				
USD 1,005,000	Madison Park Funding X Ltd '2012-10A D' '144A' FRN 20/1/2025	1,007,563	0.01				

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

Fixed Income Global Opportunities 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 230,000	ML-CFC Commercial Mortgage Trust '2006-4 AM' FRN 12/12/2049	239,208	0.00	USD 582,000	Morgan Stanley Re-REMIC Trust '2010-GG10 A4B' '144A' FRN 15/8/2045	614,985	0.01
USD 19,245,000	Morgan Stanley 2.8% 16/6/2020	19,342,745	0.21	USD 3,001,980	Morgan Stanley Re-REMIC Trust '2011-IO C' '144A' 23/3/2051 (Zero Coupon)	2,911,920	0.03
USD 10,057,000	Morgan Stanley 4% 23/7/2025	10,269,861	0.11	USD 3,081,122	Morgan Stanley Resecuritization Trust '2014-R5 B1' '144A' FRN 26/11/2033	2,756,929	0.03
USD 90,000	Morgan Stanley Bank of America Merrill Lynch Trust '2013-C13 D' '144A' FRN 15/11/2046	88,400	0.00	USD 1,375,000	Mountain Hawk II CLO Ltd '2013-2A A1' '144A' FRN 22/7/2024	1,358,824	0.02
USD 9,274,911	Morgan Stanley Bank of America Merrill Lynch Trust '2013-C13 XA' FRN 15/11/2046	629,354	0.01	USD 172,000	MSBAM Commercial Mortgage Securities Trust '2012-CKSV D' '144A' FRN 15/10/2030	166,655	0.00
USD 325,000	Morgan Stanley Bank of America Merrill Lynch Trust '2014-C14 C' FRN 15/2/2047	339,306	0.00	USD 328,580	MSCC Heloc Trust '2007-1 A' FRN 25/12/2031	317,227	0.00
USD 15,240,730	Morgan Stanley Bank of America Merrill Lynch Trust '2014-C19 XA' FRN 15/12/2047	1,051,306	0.01	USD 1,447,106	Navient Private Education Loan Trust '2014-CTA A' '144A' FRN 16/9/2024	1,437,030	0.02
USD 11,026,000	Morgan Stanley Bank of America Merrill Lynch Trust '2014-C19 XD' '144A' FRN 15/12/2047	1,002,864	0.01	USD 16,121,000	Navient Private Education Loan Trust '2015-AA A2B' '144A' FRN 15/12/2028	16,232,533	0.18
USD 3,510,000	Morgan Stanley Bank of America Merrill Lynch Trust '2015-C21 XB' '144A' FRN 15/3/2048	98,389	0.00	USD 6,300,000	Navient Private Education Loan Trust '2014-AA A2B' '144A' FRN 15/2/2029	6,323,965	0.07
USD 52,057,317	Morgan Stanley Bank of America Merrill Lynch Trust '2015-C22 XA' FRN 15/4/2048	4,003,598	0.04	USD 2,149,000	Navient Private Education Loan Trust '2015-AA A3' '144A' FRN 15/11/2030	2,134,851	0.02
USD 2,138,000	Morgan Stanley Capital I Trust '2014-CPT F' '144A' FRN 13/7/2029	2,010,337	0.02	USD 4,370,000	Navient Private Education Loan Trust '2014-AA A3' '144A' FRN 15/10/2031	4,310,443	0.05
USD 600,000	Morgan Stanley Capital I Trust '2014-CPT G' '144A' FRN 13/7/2029	569,959	0.01	USD 3,365,000	Navient Private Education Loan Trust '2014-CTA B' '144A' FRN 17/10/2044	3,299,113	0.04
USD 1,400,000	Morgan Stanley Capital I Trust '2014-150E F' '144A' FRN 9/9/2032	1,314,272	0.01	USD 12,215,000	Navient Private Education Loan Trust '2014-AA A2A' '144A' 2.74% 15/2/2029	12,273,705	0.14
USD 780,000	Morgan Stanley Capital I Trust '2007-HQ11 AMFL' FRN 12/2/2044	764,588	0.01	USD 3,020,000	Navient Private Education Loan Trust '2014-AA B' '144A' 3.5% 15/8/2044	2,793,553	0.03
USD 345,000	Morgan Stanley Capital I Trust '2006-HQ9 B' FRN 12/7/2044	352,080	0.00	USD 2,278,000	Navient Private Education Loan Trust '2015-AA B' '144A' 3.5% 15/12/2044	2,103,027	0.02
USD 590,000	Morgan Stanley Capital I Trust '2007-HQ12 AM' FRN 12/4/2049	619,758	0.01	USD 1,870,000	Nelnet Student Loan Trust '2014-2A A3' '144A' FRN 27/7/2037	1,726,671	0.02
USD 920,000	Morgan Stanley Capital I Trust '2007-HQ12 AMFL' FRN 12/4/2049	897,992	0.01	USD 250,000	Neuberger Berman CLO XII Ltd '2012-12AR ER' '144A' FRN 25/7/2023	251,213	0.00
USD 2,785,000	Morgan Stanley Capital I Trust '2007-IQ15 AM' FRN 11/6/2049	2,958,120	0.03	USD 250,000	Neuberger Berman CLO XVI Ltd '2014-16A D' '144A' FRN 15/4/2026	236,375	0.00
USD 1,000,000	Morgan Stanley Capital I Trust '2011-C3 D' '144A' FRN 15/7/2049	1,067,980	0.01	USD 542,000	Neuberger Berman CLO XVII Ltd '2014-17A D' '144A' FRN 4/8/2025	516,239	0.01
USD 1,704,585	Morgan Stanley Capital I Trust '2005-IQ9 AJ' 4.77% 15/7/2056	1,728,430	0.02	USD 510,000	Neuberger Berman CLO XVIII Ltd '2014-18A B' '144A' FRN 14/11/2025	506,595	0.01
USD 2,160,000	Morgan Stanley Capital I Trust '2007-IQ13 AM' 5.406% 15/3/2044	2,263,193	0.03	USD 250,000	Neuberger Berman CLO XVIII Ltd '2014-18A C' '144A' FRN 14/11/2025	243,160	0.00
USD 12,584,079	Morgan Stanley Mortgage Loan Trust '2007-TAX 1A' FRN 25/4/2037	5,976,557	0.07	USD 790,000	New Jersey Economic Development Authority 5% 15/6/2029	804,568	0.01
USD 2,353,280	Morgan Stanley Mortgage Loan Trust (Step-up coupon) '2006-15XS A2B' 5.507% 25/11/2036	1,550,798	0.02	USD 740,000	New Jersey Economic Development Authority 5% 15/6/2030	748,869	0.01
USD 473,045	Morgan Stanley Re-REMIC Trust '2012-IO AXB2' '144A' 1% 27/3/2051	471,271	0.01				
USD 5,250,000	Morgan Stanley Re-REMIC Trust '2009-GG10 A4B' '144A' FRN 12/8/2045	5,571,234	0.06				

Fixed Income Global Opportunities 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 820,000	New Jersey Transportation Trust Fund Authority 5% 15/6/2042	806,855	0.01	USD 1,325,000	Octagon Investment Partners XXI Ltd '2014-1A C' '144A' FRN 14/11/2026	1,281,674	0.01
USD 1,210,000	New York City Transitional Finance Authority Building Aid Revenue 5% 15/7/2036	1,383,121	0.02	USD 3,000,000	Octagon Investment Partners XXI Ltd '2014-1A D' '144A' FRN 14/11/2026	2,975,236	0.03
USD 1,390,000	New York State Dormitory Authority 5% 15/3/2032	1,609,314	0.02	USD 1,300,000	Octagon Investment Partners XXII Ltd '2014-1A B2' '144A' FRN 22/11/2025	1,301,019	0.01
USD 1,390,000	New York State Dormitory Authority 5% 15/3/2036	1,588,972	0.02	USD 555,000	Octagon Investment Partners XXII Ltd '2014-1A C1' '144A' FRN 22/11/2025	550,882	0.01
USD 1,250,000	New York State Dormitory Authority 5% 15/3/2038	1,421,894	0.02	USD 460,000	Octagon Investment Partners XXII Ltd '2014-1A D1' '144A' FRN 22/11/2025	450,538	0.01
USD 295,000	New York State Dormitory Authority 5% 15/3/2039	334,857	0.00	USD 255,000	Octagon Investment Partners XXII Ltd '2014-1A E1' '144A' FRN 22/11/2025	233,413	0.00
USD 835,000	New York State Dormitory Authority 'A' 5% 15/3/2037	951,837	0.01	USD 250,000	OHA Credit Partners VII Ltd '2012-7A A' '144A' FRN 20/11/2023	249,969	0.00
USD 1,290,000	New York State Dormitory Authority 'C' 5% 15/3/2037	1,452,992	0.02	USD 430,000	OHA Intrepid Leveraged Loan Fund Ltd '2011-1AR DR' '144A' FRN 20/4/2021	431,132	0.00
USD 1,460,000	New York State Thruway Authority 5% 1/1/2031	1,664,159	0.02	USD 1,360,000	OHA Loan Funding Ltd '2013-2A A' '144A' FRN 23/8/2024	1,353,395	0.02
USD 1,215,000	New York State Urban Development Corp 5% 15/3/2044	1,354,160	0.02	USD 14,715,000	OneMain Financial Issuance Trust '2014-1A A' '144A' 2.43% 18/6/2024	14,899,526	0.16
USD 1,370,000	NextGear Floorplan Master Owner Trust '2015-1A B' '144A' FRN 15/7/2019	1,370,932	0.02	USD 5,743,000	OneMain Financial Issuance Trust '2014-2A A' '144A' 2.47% 18/9/2024	5,768,614	0.06
USD 660,000	NextGear Floorplan Master Owner Trust '2014-1A B' '144A' 2.61% 15/10/2019	656,624	0.01	USD 9,000,000	OneMain Financial Issuance Trust '2015-2A A' '144A' 2.57% 18/7/2025	9,009,450	0.10
USD 125,000	North Carolina Medical Care Commission 5% 1/6/2040	136,159	0.00	USD 1,745,000	OneMain Financial Issuance Trust '2014-2A B' '144A' 3.02% 18/9/2024	1,751,125	0.02
USD 1,330,000	North Carolina Medical Care Commission 5% 1/6/2045	1,441,993	0.02	USD 16,601,000	OneMain Financial Issuance Trust '2015-2A B' '144A' 3.1% 18/7/2025	16,568,794	0.18
USD 1,560,000	North Dakota Public Finance Authority 5% 1/6/2045	1,736,764	0.02	USD 4,435,000	OneMain Financial Issuance Trust '2015-1A A' '144A' 3.19% 18/3/2026	4,487,320	0.05
USD 129,356	Northwest Airlines 2002-1 Class G-2 Pass Through Trust 6.264% 20/11/2021	134,692	0.00	USD 8,583,000	OneMain Financial Issuance Trust '2014-1A B' '144A' 3.24% 18/6/2024	8,662,285	0.10
USD 1,096,000	NRG Energy Inc 7.625% 15/1/2018	1,167,240	0.01	USD 5,300,000	OneMain Financial Issuance Trust '2015-2A C' '144A' 4.32% 18/7/2025	5,299,841	0.06
USD 1,715,000	Oaktree EIF II Series A2 Ltd '2014-A2 B' '144A' FRN 15/11/2025	1,705,069	0.02	USD 2,565,000	OneMain Financial Issuance Trust '2014-2A C' '144A' 4.33% 18/9/2024	2,584,699	0.03
USD 1,515,000	Oaktree EIF II Series A2 Ltd '2014-A2 C' '144A' FRN 15/11/2025	1,494,634	0.02	USD 1,503,000	OneMain Financial Issuance Trust '2015-1A C' '144A' 5.12% 18/3/2026	1,536,532	0.02
USD 450,000	Oaktree EIF II Series B1 Ltd '2015-B1A B' '144A' FRN 15/2/2026	447,863	0.01	USD 4,550,000	OneMain Financial Issuance Trust '2014-2A D' '144A' 5.31% 18/9/2024	4,525,976	0.05
USD 650,000	Oaktree EIF II Series B1 Ltd '2015-B1A C' '144A' FRN 15/2/2026	636,996	0.01	USD 2,620,000	OneMain Financial Issuance Trust '2015-2A D' '144A' 5.64% 18/7/2025	2,619,450	0.03
USD 440,000	OCP CLO Ltd '2015-8A A1' '144A' FRN 17/4/2027	437,789	0.00				
USD 570,000	OCP CLO Ltd '2015-8A A2A' '144A' FRN 17/4/2027	565,044	0.01				
USD 1,230,000	Octagon Investment Partners XII Ltd '2012-1AR ER' '144A' FRN 5/5/2023	1,225,640	0.01				
USD 935,000	Octagon Investment Partners XII Ltd 4.038% 5/5/2023	935,364	0.01				
USD 1,075,000	Octagon Investment Partners XVII Ltd '2013-1A A1' '144A' FRN 25/10/2025	1,063,806	0.01				
USD 335,000	Octagon Investment Partners XX Ltd '2014-1A D' '144A' FRN 12/8/2026	324,451	0.00				

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

Fixed Income Global Opportunities 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 2,088,000	OneMain Financial Issuance Trust '2015-1A D' '144A' 6.63% 18/3/2026	2,150,577	0.02	USD 1,000,000	PFS Financing Corp '2013-AA B' '144A' FRN 15/2/2018	1,000,884	0.01
USD 5,305,000	Option One Mortgage Loan Trust (Step-up coupon) '2007-FXD1 3A4' 5.86% 25/1/2037	5,009,687	0.06	USD 540,000	PFS Financing Corp 1.107% 15/2/2019	537,842	0.01
USD 2,103,000	Oracle Corp 3.9% 15/5/2035	1,996,399	0.02	USD 905,000	Philadelphia Authority for Industrial Development 5% 1/7/2042	1,010,957	0.01
USD 2,030,000	Oracle Corp 4.125% 15/5/2045	1,925,087	0.02	USD 620,000	Pinnacle Park CLO Ltd '2014-1A D' '144A' FRN 15/4/2026	601,429	0.01
USD 1,215,000	Orange County Sanitation District 5% 1/2/2029	1,447,782	0.02	USD 250,000	Pinnacle Park CLO Ltd '2014-1A E' '144A' FRN 15/4/2026	227,053	0.00
USD 1,000,000	Orange County Sanitation District 5% 1/2/2034	1,165,595	0.01	USD 260,000	Port Auth NY & N J 4.926% 1/10/2051	283,007	0.00
USD 875,000	OZLM Funding III Ltd '2013-3A C' '144A' FRN 22/1/2025	869,966	0.01	USD 1,135,000	Port Authority of New York & New Jersey 5% 15/10/2044	1,238,177	0.01
USD 400,000	OZLM Funding III Ltd '2013-3A D' '144A' FRN 22/1/2025	368,006	0.00	USD 436,896	Prime Mortgage Trust '2006-DR1 2A1' '144A' 5.5% 25/5/2035	419,274	0.00
USD 395,000	OZLM Funding Ltd '2012-2A B' '144A' FRN 30/10/2023	394,949	0.00	USD 770,000	Private Colleges & Universities Authority 5% 1/4/2044	813,405	0.01
USD 1,250,000	OZLM Funding Ltd '2012-1A DR' '144A' FRN 22/7/2027	1,250,534	0.01	USD 418,000	Progress Residential 2014-SFR1 Trust '2014-SFR1 F' '144A' FRN 17/10/2031	414,548	0.00
USD 532,000	OZLM VII Ltd '2014-7A C' '144A' FRN 17/7/2026	511,559	0.01	USD 978,000	Progress Residential 2015-SFR1 Trust '2015-SFR1 E' '144A' FRN 17/2/2032	986,292	0.01
USD 666,000	OZLM VII Ltd '2014-7A D' '144A' FRN 17/7/2026	601,572	0.01	USD 2,979,000	Progress Residential Trust '2015-SFR1 A' '144A' FRN 17/2/2032	2,967,923	0.03
USD 2,725,000	OZLM VIII Ltd '2014-8A A2A' '144A' FRN 17/10/2026	2,730,130	0.03	USD 2,030,000	Progress Residential Trust '2015-SFR2 A' '144A' 2.74% 12/6/2032	2,014,203	0.02
USD 305,000	OZLM VIII Ltd '2014-8A B' '144A' FRN 17/10/2026	303,786	0.00	USD 945,000	Project Homestake Merger Corp '144A' 8.875% 1/3/2023	845,775	0.01
USD 1,315,000	OZLM VIII Ltd '2014-8A C' '144A' FRN 17/10/2026	1,258,280	0.01	USD 745,000	Race Point V CLO Ltd '2011-5AR DR' '144A' FRN 15/12/2022	745,345	0.01
USD 531,000	OZLM XI Ltd '2015-11A B' '144A' FRN 30/1/2027	530,451	0.01	USD 705,000	Race Point VI CLO Ltd '2012-6A E' '144A' FRN 24/5/2023	698,008	0.01
USD 874,000	OZLM XI Ltd '2015-11A C1' '144A' FRN 30/1/2027	864,480	0.01	USD 2,375,000	Race Point VIII CLO Ltd '2013-8A A' '144A' FRN 20/2/2025	2,357,095	0.03
USD 449,000	OZLM XI Ltd '2015-11A D' '144A' FRN 30/1/2027	415,125	0.00	USD 510,037	RAIT 2014-FL3 Trust '2014-FL3 C' '144A' FRN 15/12/2031	506,201	0.01
USD 620,000	OZLM XII Ltd '2015-12A A1' '144A' FRN 30/4/2027	618,613	0.01	USD 4,793,000	RAMP Series 2006-RZ4 Trust '2006-RZ4 A3' FRN 25/10/2036	4,073,240	0.05
USD 1,160,000	OZLM XII Ltd '2015-12A A2' '144A' FRN 30/4/2027	1,143,044	0.01	USD 1,711,667	RBSSP Resecuritization Trust '2013-4 1A1' '144A' FRN 26/12/2037	1,653,389	0.02
USD 290,000	OZLM XII Ltd '2015-12A B' '144A' FRN 30/4/2027	283,890	0.00	USD 296,872	RCMC LLC '2012-CRE1 A' '144A' 5.623% 15/11/2044	302,738	0.00
USD 2,375,000	OZLM XII Ltd '2015-12A C' '144A' FRN 30/4/2027	2,288,409	0.03	USD 260,000	Regatta IV Funding Ltd '2014-1A C' '144A' FRN 25/7/2026	256,042	0.00
USD 500,000	OZLM XII Ltd '2015-12A D' '144A' FRN 30/4/2027	458,208	0.01	USD 310,000	Regatta IV Funding Ltd '2014-1A D' '144A' FRN 25/7/2026	295,483	0.00
USD 335,000	OZLM XIII Ltd '2015-13A C' '144A' FRN 30/7/2027	335,050	0.00	USD 585,000	Regatta V Funding Ltd '2014-1A B' '144A' FRN 25/10/2026	570,155	0.01
USD 875,000	Palmer Square CLO 2014-1 Ltd '2014-1A B' '144A' FRN 17/10/2022	872,860	0.01	USD 1,025,000	Regatta V Funding Ltd '2014-1A C' '144A' FRN 25/10/2026	960,401	0.01
USD 530,000	Palmer Square CLO 2014-1 Ltd '2014-1A C' '144A' FRN 17/10/2022	523,228	0.01	USD 505,000	Regatta V Funding Ltd '2014-1A D' '144A' FRN 25/10/2026	441,797	0.00
USD 129,120	Paragon Mortgages No 13 Plc FRN 15/1/2039	119,860	0.00	USD 1,078,000	Regency Energy Partners LP / Regency Energy Finance Corp 5% 1/10/2022	1,066,499	0.01
USD 1,045,000	Pennsylvania Economic Development Financing Authority 5% 31/12/2022	1,180,845	0.01	USD 1,250,000	Reliance Holding USA Inc 5.4% 14/2/2022	1,359,329	0.02
USD 1,450,000	Pennsylvania Economic Development Financing Authority 5% 31/12/2038	1,537,051	0.02	USD 1,000,000	Resource Capital Corp 2014-CRE2 Ltd '2014-CRE2 A' '144A' FRN 15/4/2032	994,082	0.01
USD 1,000,000	Permanent Master Issuer Plc '2011-2X 1A3' FRN 15/7/2042	1,001,361	0.01				

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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 715,000	Resource Capital Corp 2014-CRE2 Ltd '2014-CRE2 B' '144A' FRN 15/4/2032	713,008	0.01	USD 1,060,000	Seneca Park CLO Ltd '2014-1A D' '144A' FRN 17/7/2026	1,026,144	0.01
USD 2,131,000	Reynolds American Inc 3.25% 12/6/2020	2,164,330	0.02	USD 250,000	Seneca Park CLO Ltd '2014-1A SUB' '144A' 17/7/2026 (Zero Coupon)	211,969	0.00
USD 1,330,000	Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu 5.75% 15/10/2020	1,379,210	0.02	USD 1,096,000	Service Corp International/US 7% 15/6/2017	1,183,680	0.01
USD 3,383,630	RMAT 2015-RPL1 LLC (Step-up coupon) '2015-RPL1 A1' '144A' 3.967% 26/5/2020	3,395,425	0.04	USD 1,415,000	SESI LLC 7.125% 15/12/2021	1,457,450	0.02
USD 1,300,000	Rockwood Specialties Group Inc 4.625% 15/10/2020	1,351,188	0.01	USD 820,000	Silver Bay Realty 2014-1 Trust '2014-1 F' '144A' FRN 17/9/2031	794,788	0.01
USD 548,000	Rolta Americas LLC 8.875% 24/7/2019	320,580	0.00	USD 525,000	Silver Bay Realty 2014-1 Trust 3.423% 17/9/2031	508,669	0.01
USD 1,060,000	Ryland Group Inc/The 1.625% 15/5/2018	1,523,088	0.02	USD 903,005	Silver Bay Realty Trust '2014-1 A' '144A' FRN 17/9/2031	890,270	0.01
USD 1,545,000	Sabine Pass Liquefaction LLC 5.75% 15/5/2024	1,500,581	0.02	USD 750,163	SLC Private Student Loan Trust '2006-A A5' FRN 15/7/2036	743,451	0.01
USD 2,215,000	Sabine Pass LNG LP 7.5% 30/11/2016	2,278,681	0.03	USD 3,900,000	SLC Private Student Loan Trust '2006-A C' FRN 15/7/2036	3,534,299	0.04
USD 1,304,545	SACO I Trust '2006-9 A1' FRN 25/8/2036	1,702,438	0.02	USD 115,660	SLM Private Credit Student Loan Trust '2004-B A2' FRN 15/6/2021	115,117	0.00
USD 1,635,000	Sales Tax Asset Receivable Corp 5% 15/10/2024	2,020,500	0.02	USD 156,673	SLM Private Credit Student Loan Trust '2003-B A2' FRN 15/3/2022	154,514	0.00
USD 1,020,000	Sales Tax Asset Receivable Corp 5% 15/10/2028	1,222,164	0.01	USD 914,556	SLM Private Credit Student Loan Trust '2005-B A2' FRN 15/3/2023	906,266	0.01
USD 2,330,000	Sales Tax Asset Receivable Corp 5% 15/10/2029	2,777,185	0.03	USD 578,518	SLM Private Credit Student Loan Trust '2006-C A4' FRN 15/3/2023	571,318	0.01
USD 208,372	Santander Drive Auto Receivables Trust '2014-S1 R' '144A' 1.42% 16/8/2018	208,622	0.00	USD 4,486,701	SLM Private Credit Student Loan Trust '2006-A A4' FRN 15/12/2023	4,438,365	0.05
USD 431,132	Santander Drive Auto Receivables Trust '2014-S2 R' '144A' 1.43% 16/11/2018	432,008	0.00	USD 7,810,000	SLM Private Credit Student Loan Trust '2004-B A3' FRN 15/3/2024	7,495,292	0.08
USD 342,104	Santander Drive Auto Receivables Trust '2014-S3 R' '144A' 1.43% 19/2/2019	343,004	0.00	USD 704,231	SLM Private Credit Student Loan Trust '2006-B A4' FRN 15/3/2024	699,329	0.01
USD 595,513	Santander Drive Auto Receivables Trust '2014-S4 R' '144A' 1.43% 16/4/2019	597,288	0.01	USD 2,354,414	SLM Private Credit Student Loan Trust '2007-A A2' FRN 15/9/2025	2,332,869	0.03
USD 652,445	Santander Drive Auto Receivables Trust '2014-S5 R' '144A' 1.43% 18/6/2019	649,183	0.01	USD 1,340,000	SLM Private Credit Student Loan Trust '2007-A A3' FRN 15/12/2026	1,281,136	0.01
USD 595,583	Santander Drive Auto Receivables Trust '2014-S6 R' '144A' 1.43% 17/12/2019	596,667	0.01	USD 5,534,000	SLM Private Credit Student Loan Trust '2004-A A3' FRN 15/6/2033	5,271,235	0.06
USD 3	Santander Drive Auto Receivables Trust '2014-S1 R' '144A' 1.42% 16/8/2018	1,049,750	0.01	USD 6,218,000	SLM Private Credit Student Loan Trust '2006-B A5' FRN 15/12/2039	5,438,822	0.06
USD 3	Santander Drive Auto Receivables Trust '2014-S2 R' '144A' 1.43% 16/11/2018	700,000	0.01	USD 367,471	SLM Private Education Loan Trust '2014-A A1' '144A' FRN 15/7/2022	366,509	0.00
USD 3	Santander Drive Auto Receivables Trust '2014-S3 R' '144A' 1.43% 19/2/2019	1,251,250	0.01	USD 4,325,000	SLM Private Education Loan Trust '2014-A A2B' '144A' FRN 15/1/2026	4,325,316	0.05
USD 3	Santander Drive Auto Receivables Trust '2014-S4 R' '144A' 1.43% 16/4/2019	1,657,500	0.02	USD 6,050,000	SLM Private Education Loan Trust '2013-A A2B' '144A' FRN 17/5/2027	6,033,320	0.07
USD 1,220,000	SCG Trust '2013-SRP1 AJ' '144A' FRN 15/11/2026	1,224,452	0.01	USD 1,305,000	SLM Private Education Loan Trust '2013-B A2B' '144A' FRN 17/6/2030	1,302,952	0.01
EUR 400,000	Sealed Air Corp 4.5% 15/9/2023	463,863	0.01	USD 2,840,000	SLM Private Education Loan Trust '2011-B A3' '144A' FRN 16/6/2042	2,994,098	0.03
USD 1,750,000	Seneca Park CLO Ltd '2014-1A C' '144A' FRN 17/7/2026	1,738,485	0.02	USD 2,460,000	SLM Private Education Loan Trust '2011-A A3' '144A' FRN 15/1/2043	2,604,650	0.03
				USD 1,239,000	SLM Private Education Loan Trust '2012-E A2B' '144A' FRN 15/6/2045	1,265,838	0.01

Fixed Income Global Opportunities 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 225,000	SLM Private Education Loan Trust '2013-A A2A' '144A' 1.77% 17/5/2027	222,704	0.00	USD 1,175,000	Sound Point CLO I Ltd '2012-1A C' '144A' FRN 20/10/2023	1,178,011	0.01
USD 795,000	SLM Private Education Loan Trust '2013-B A2A' '144A' 1.85% 17/6/2030	788,826	0.01	USD 2,035,000	Sound Point CLO II Ltd '2013-1A A3L' '144A' FRN 26/4/2025	1,979,578	0.02
USD 4,235,000	SLM Private Education Loan Trust '2013-A B' '144A' 2.5% 15/3/2047	4,118,425	0.05	USD 750,000	Sound Point CLO III Ltd '2013-2A D' '144A' FRN 15/7/2025	739,100	0.01
USD 1,500,000	SLM Private Education Loan Trust '2014-A A2A' '144A' 2.59% 15/1/2026	1,524,432	0.02	USD 1,340,000	Sound Point CLO III Ltd '2013-2A E' '144A' FRN 15/7/2025	1,196,548	0.01
USD 6,027,000	SLM Private Education Loan Trust '2013-C A2A' '144A' 2.94% 15/10/2031	6,200,508	0.07	USD 615,000	Sound Point CLO IV Ltd '2013-3A A' '144A' FRN 21/1/2026	611,283	0.01
USD 2,690,000	SLM Private Education Loan Trust '2013-B B' '144A' 3% 16/5/2044	2,653,678	0.03	USD 525,000	Sound Point CLO IV Ltd '2013-3A D' '144A' FRN 21/1/2026	504,719	0.01
USD 1,600,000	SLM Private Education Loan Trust '2012-C A2' '144A' 3.31% 15/10/2046	1,640,190	0.02	USD 700,000	Sound Point CLO IX Ltd '2015-2A D' '144A' FRN 20/7/2027	668,243	0.01
USD 1,875,000	SLM Private Education Loan Trust '2012-B A2' '144A' 3.48% 15/10/2030	1,929,306	0.02	USD 700,000	Sound Point CLO IX Ltd '2015-2A E' '144A' FRN 20/7/2027	640,742	0.01
USD 2,475,000	SLM Private Education Loan Trust '2013-C B' '144A' 3.5% 15/6/2044	2,493,811	0.03	USD 1,750,000	Sound Point CLO V Ltd '2014-1A C' '144A' FRN 18/4/2026	1,718,965	0.02
USD 4,740,000	SLM Private Education Loan Trust '2014-A B' '144A' 3.5% 15/11/2044	4,673,455	0.05	USD 2,025,000	Sound Point CLO VII Ltd '2014-3A A' '144A' FRN 23/1/2027	2,017,691	0.02
USD 860,000	SLM Student Loan '2011-CX' 4.54% 17/10/2044	925,145	0.01	USD 590,000	Sound Point CLO VII Ltd '2014-3A D' '144A' FRN 23/1/2027	566,677	0.01
USD 2,080,000	SMB Private Education Loan Trust '2014-A A2B' '144A' FRN 15/5/2026	2,073,629	0.02	USD 400,000	Sound Point CLO VIII Ltd '2015-1A C' '144A' FRN 15/4/2027	392,549	0.00
USD 2,000,000	SMB Private Education Loan Trust '2015-B A2B' '144A' FRN 15/7/2027	1,990,000	0.02	USD 500,000	Sound Point CLO VIII Ltd '2015-1A D' '144A' FRN 15/4/2027	482,581	0.01
USD 5,300,000	SMB Private Education Loan Trust '2015-B A3' '144A' FRN 17/5/2032	5,287,578	0.06	USD 3,335,000	South Carolina State Public Service Authority 5% 1/12/2046	3,585,125	0.04
USD 4,560,000	SMB Private Education Loan Trust '2015-B B' '144A' 3.5% 17/12/2040	4,199,441	0.05	USD 1,535,000	South Carolina Transportation Infrastructure Bank 5% 1/10/2023	1,838,999	0.02
USD 3,100,000	SoFi Professional Loan Program '2015-B A1' '144A' FRN 25/4/2035	3,097,546	0.03	USD 1,460,000	South Carolina Transportation Infrastructure Bank 5% 1/10/2024	1,758,789	0.02
USD 2,658,020	SoFi Professional Loan Program '2015-A A2' '144A' 2.42% 25/3/2030	2,664,170	0.03	USD 9,790,761	SpringCastle America Funding LLC '2014-AA A' '144A' 2.7% 25/5/2023	9,832,866	0.11
USD 5,920,000	SoFi Professional Loan Program '2015-B A2' '144A' 2.51% 27/9/2032	5,939,826	0.07	USD 10,180,000	SpringCastle America Funding LLC '2014-AA B' '144A' 4.61% 25/10/2027	10,399,786	0.11
USD 520,322	SoFi Professional Loan Program 2014-A LLC '2014-A A1' '144A' FRN 25/6/2025	526,953	0.01	USD 11,187,000	Springleaf Funding Trust '2015-AA B' '144A' 3.62% 15/11/2024	11,349,077	0.13
USD 2,647,684	SoFi Professional Loan Program 2014-A LLC '2014-A A2' '144A' 3.02% 25/10/2027	2,707,361	0.03	USD 2,326,000	Sprint Communications Inc '144A' 9% 15/11/2018	2,596,979	0.03
USD 3,320,842	SoFi Professional Loan Program LLC '2014-B A2' '144A' 2.55% 27/8/2029	3,340,516	0.04	USD 3,165,000	Sprint Corp 7.875% 15/9/2023	3,055,839	0.03
USD 3,275,000	Solarcity Lmc Series IV LLC '2015-1 B' '144A' 5.58% 21/8/2045	3,227,165	0.04	USD 1,204,000	Standard Pacific Corp 10.75% 15/9/2016	1,318,380	0.01
				USD 1,455,000	State of California 5% 1/10/2037	1,651,345	0.02
				USD 705,000	State of California 5.5% 1/3/2016	722,181	0.01
				USD 1,570,000	State of Minnesota 5% 1/8/2032	1,865,670	0.02
				USD 785,000	State of Minnesota 5% 1/8/2035	923,176	0.01
				USD 2,745,000	State of New Jersey 5% 1/6/2027	3,126,212	0.03
				USD 3,475,000	State of New Jersey 5% 1/6/2032	3,841,665	0.04
				USD 3,800,000	State of Washington 5% 1/7/2031	4,427,836	0.05
				USD 950,000	State of Washington 5% 1/7/2032	1,107,800	0.01
				USD 575,000	Steele Creek CLO 2014-1 Ltd '2014-1A C' '144A' FRN 21/8/2026	562,736	0.01
				USD 1,045,000	Stewart Park Clo Ltd '2015-1A E' '144A' FRN 15/4/2026	966,549	0.01
				USD 3,560,000	STRIPs 2012-1 Ltd '2012-1A B' '144A' 0.5% 25/12/2044	3,168,400	0.04
				USD 289,953	STRIPs 2012-1 Ltd '2012-1A A' '144A' 1.5% 25/12/2044	284,154	0.00

Fixed Income Global Opportunities 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 2,146,627	Structured Asset Mortgage Investments II Trust '2005-AR8 A1A' FRN 25/2/2036	1,751,105	0.02	USD 1,855,000	Tobacco Settlement Financing Corp/NJ 5% 1/6/2041	1,404,254	0.02
USD 3,078,704	Structured Asset Mortgage Investments II Trust '2006-AR2 A1' FRN 25/2/2036	2,447,791	0.03	USD 1,525,000	TransDigm Inc 6% 15/7/2022	1,511,885	0.02
USD 1,352,000	SunGard Data Systems Inc 6.625% 1/11/2019	1,409,460	0.02	USD 1,400,000	Treman Park CLO LLC '2015-1A D' '144A' FRN 20/4/2027	1,383,775	0.02
USD 1,600,000	Symphony CLO Ltd '2012-10AR CR' '144A' FRN 23/7/2023	1,604,132	0.02	USD 11,930,000	Triaxx Prime CDO 2006-1 Ltd '2006-1A A2' '144A' FRN 3/3/2039	2,356,649	0.03
USD 3,180,000	Symphony CLO Ltd '2012-10AR ER' '144A' FRN 23/7/2023	3,183,578	0.04	USD 1,260,000	Tricon American Homes Trust '2015-SFR1 A' '144A' FRN 17/5/2032	1,245,843	0.01
USD 1,800,000	Symphony CLO Ltd 4.144% 23/7/2023	1,797,312	0.02	USD 2,114,044	U.S. Residential Opportunity Fund IV Trust '2015-1IV A' '144A' 3.721% 27/2/2035	2,113,729	0.02
USD 370,000	Symphony CLO VII Ltd '2011-7A B' '144A' FRN 28/7/2021	370,732	0.00	USD 215,623	UAL 2007-1 Pass Through Trust 6.636% 2/7/2022	229,908	0.00
USD 360,000	Symphony CLO VII Ltd '2011-7A F' '144A' FRN 28/7/2021	360,814	0.00	USD 4,085,987	UBS-Barclays Commercial Mortgage Trust '2012-C2 XA' '144A' FRN 10/5/2063	281,578	0.00
USD 1,370,000	Symphony CLO VIII LP '2012-8AR ER' '144A' FRN 9/1/2023	1,374,370	0.02	USD 3,274,698	United Airlines 2013-1 Class B Pass Through Trust 5.375% 15/8/2021	3,377,032	0.04
USD 4,000,000	Symphony CLO XII Ltd '2013-12A A' '144A' FRN 15/10/2025	3,983,240	0.04	USD 1,383,000	United Rentals North America Inc 4.625% 15/7/2023	1,353,611	0.02
USD 810,000	Symphony CLO XV Ltd '2014-15A C' '144A' FRN 17/10/2026	810,056	0.01	USD 945,000	United Rentals North America Inc 5.75% 15/11/2024	930,825	0.01
USD 1,275,000	Symphony CLO XV Ltd '2014-15A D' '144A' FRN 17/10/2026	1,252,941	0.01	USD 699,000,000	United States Treasury Bill 3/9/2015 (Zero Coupon)	699,000,350	7.71
USD 425,000	Symphony CLO XV Ltd '2014-15A E' '144A' FRN 17/10/2026	387,507	0.00	USD 670,000,000	United States Treasury Bill 10/9/2015 (Zero Coupon)	669,998,660	7.39
USD 445,000	Tenet Healthcare Corp 6% 1/10/2020	479,209	0.01	USD 328,000,000	United States Treasury Bill 17/9/2015 (Zero Coupon)	327,999,836	3.62
USD 952,000	Tenet Healthcare Corp 8.125% 1/4/2022	1,054,340	0.01	USD 185,000,000	United States Treasury Bill 24/9/2015 (Zero Coupon)	184,999,723	2.04
USD 2,363,072	Thornburg Mortgage Securities Trust '2007-3 4A1' FRN 25/6/2047	2,284,992	0.03	USD 608,000,000	United States Treasury Bill 27/11/2015 (Zero Coupon)	607,925,824	6.70
USD 5,000,000	TICP CLO I Ltd '2014-1A A1' '144A' FRN 26/4/2026	4,970,788	0.05	USD 7,822,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2019	7,951,842	0.09
USD 290,000	TICP CLO I Ltd '2015-1A C' '144A' FRN 20/7/2027	284,853	0.00	USD 100,580,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2020	102,126,685	1.13
USD 290,000	TICP CLO I Ltd '2015-1A D' '144A' FRN 20/7/2027	275,183	0.00	USD 80,186,900	United States Treasury Inflation Indexed Bonds 0.25% 15/1/2025*†	78,143,854	0.86
USD 750,000	TICP CLO II Ltd '2014-2A B' '144A' FRN 20/7/2026	739,234	0.01	USD 76,322,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2025†	75,576,522	0.83
USD 2,095,000	TICP CLO III Ltd '2014-3A A' '144A' FRN 20/1/2027	2,094,250	0.02	USD 89,595,000	United States Treasury Note/Bond 0.625% 31/8/2017	89,451,508	0.99
USD 615,000	TICP CLO III Ltd '2014-3A C' '144A' FRN 20/1/2027	615,238	0.01	USD 57,285,000	United States Treasury Note/Bond 1.375% 31/8/2020	56,978,436	0.63
USD 500,000	TICP CLO III Ltd '2014-3A D1' '144A' FRN 20/1/2027	483,249	0.01	USD 1,565,000	United States Treasury Note/Bond 1.625% 31/7/2020†	1,575,148	0.02
USD 525,000	TICP CLO III Ltd '2014-3A D2' '144A' FRN 20/1/2027	520,309	0.01	USD 57,310,000	United States Treasury Note/Bond 1.875% 31/8/2022	57,332,386	0.63
USD 3,511,000	Time Warner Cable Inc 4% 1/9/2021	3,540,252	0.04	USD 254,625,500	United States Treasury Note/Bond 2% 15/8/2025†	251,462,573	2.77
USD 3,215,000	Time Warner Cable Inc 4.125% 15/2/2021	3,285,095	0.04	USD 1,198,000	United States Treasury Note/Bond 2.5% 15/2/2045	1,105,342	0.01
USD 1,631,000	Time Warner Cable Inc 5% 1/2/2020	1,755,004	0.02	USD 66,995,000	United States Treasury Note/Bond 2.875% 15/8/2045†	67,136,318	0.74
USD 1,096,000	T-Mobile USA Inc 5.25% 1/9/2018	1,124,770	0.01				
USD 640,000	T-Mobile USA Inc 6.633% 28/4/2021	672,000	0.01				
USD 620,000	T-Mobile USA Inc 6.731% 28/4/2022	652,550	0.01				
USD 195,000	T-Mobile USA Inc 6.836% 28/4/2023	205,725	0.00				

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

Fixed Income Global Opportunities 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 2,054,000	UnitedHealth Group Inc 2.7% 15/7/2020	2,084,631	0.02	USD 835,000	Voya 2012-4 Ltd '2012-4A C' '144A' FRN 15/10/2023	841,285	0.01
USD 2,029,000	UnitedHealth Group Inc 3.35% 15/7/2022	2,083,597	0.02	USD 624,000	Voya CLO 2013-1 Ltd '2013-1A A1' '144A' FRN 15/4/2024	618,116	0.01
USD 1,370,000	University of Arizona 5% 1/8/2039	1,526,153	0.02	USD 1,000,000	Voya CLO 2013-3 Ltd '2013-3A A1' '144A' FRN 18/1/2026	993,918	0.01
USD 1,060,000	University of Kentucky 5% 1/10/2027	1,266,557	0.01	USD 685,000	Voya CLO 2013-3 Ltd '2013-3A B' '144A' FRN 18/1/2026	676,734	0.01
USD 2,500,000	University of Massachusetts Building Authority 5% 1/11/2044	2,825,188	0.03	USD 915,000	Voya CLO 2014-3 Ltd '2014-3A C' '144A' FRN 25/7/2026	878,747	0.01
USD 242,992	US Airways 2012-1 Class C Pass Through Trust 9.125% 1/10/2015	244,462	0.00	USD 510,000	Voya CLO 2014-4 Ltd '2014-4A A2A' '144A' FRN 14/10/2026	510,017	0.01
USD 3,058,541	US Airways 2013-1 Class A Pass Through Trust 3.95% 15/11/2025	3,085,915	0.03	USD 295,000	Voya CLO 2014-4 Ltd '2014-4A B' '144A' FRN 14/10/2026	293,088	0.00
USD 908,891	US Airways 2013-1 Class B Pass Through Trust 5.375% 15/11/2021	941,839	0.01	USD 775,000	Voya CLO 2014-4 Ltd '2014-4A C' '144A' FRN 14/10/2026	764,617	0.01
USD 3,770,904	US Residential Opportunity Fund III Trust '2015-1III A' '144A' 3.721% 27/1/2035	3,770,833	0.04	USD 425,000	Voya CLO 2014-4 Ltd '2014-4A D' '144A' FRN 14/10/2026	398,907	0.00
USD 1,402,000	Velocity Commercial Capital Loan Trust '2014-1 M1' '144A' FRN 25/9/2044	1,402,000	0.02	USD 275,000	Voya CLO 2015-1 Ltd '2015-1A D' '144A' FRN 18/4/2027	258,070	0.00
USD 937,000	Venture X CLO Ltd '2012-10A C' '144A' FRN 20/7/2022	938,168	0.01	USD 2,520,000	Voya CLO Ltd '2012-2AR BR' '144A' FRN 15/10/2022	2,520,441	0.03
USD 750,000	Venture XI CLO Ltd '2012-11AR CR' '144A' FRN 14/11/2022	748,724	0.01	USD 3,090,000	Voya CLO Ltd '2012-2AR CR' '144A' FRN 15/10/2022	3,089,822	0.03
USD 1,075,000	Venture XI CLO Ltd '2012-11AR DR' '144A' FRN 14/11/2022	1,066,600	0.01	USD 1,480,000	Voya CLO Ltd '2012-2AR DR' '144A' FRN 15/10/2022	1,479,756	0.02
USD 625,000	Venture XI CLO Ltd '2012-11AR ER' '144A' FRN 14/11/2022	625,669	0.01	USD 520,000	Voya CLO Ltd '2012-2AR ER' '144A' FRN 15/10/2022	519,219	0.01
USD 375,000	Venture XII CLO Ltd '2012-12A D' '144A' FRN 28/2/2024	365,703	0.00	USD 1,855,000	Voya CLO Ltd '2013-2A A1' '144A' FRN 25/4/2025	1,839,336	0.02
USD 850,000	VENTURE XIII CLO Ltd '2013-13A D' '144A' FRN 10/6/2025	824,082	0.01	USD 5,010,000	Voya CLO Ltd '2014-4A A1' '144A' FRN 14/10/2026	5,000,249	0.06
USD 2,045,000	Venture XIX CLO Ltd '2014-19A A' '144A' FRN 15/1/2027	2,050,014	0.02	USD 692,590	Wachovia Asset Securitization Issuance II LLC Trust '2007-HE2A A' '144A' FRN 25/7/2037	613,529	0.01
USD 1,095,000	Venture XIX CLO Ltd '2014-19A B' '144A' FRN 15/1/2027	1,090,067	0.01	USD 1,116,063	Wachovia Bank Commercial Mortgage Trust Series '2006-WL7A H' '144A' FRN 15/9/2021	1,091,530	0.01
USD 670,000	Venture XIX CLO Ltd '2014-19A C' '144A' FRN 15/1/2027	672,401	0.01	USD 3,253,000	Wachovia Bank Commercial Mortgage Trust Series '2006-C28 AJ' FRN 15/10/2048	3,309,339	0.04
USD 2,500,000	Venture XVI CLO Ltd '2014-16A A3L' '144A' FRN 15/4/2026	2,426,401	0.03	USD 690,000	Wachovia Bank Commercial Mortgage Trust Series '2007-C32 AMFL' '144A' FRN 15/6/2049	673,489	0.01
USD 521,000	Venture XVII CLO Ltd '2014-17A C' '144A' FRN 15/7/2026	510,106	0.01	USD 1,590,000	Wachovia Bank Commercial Mortgage Trust Series '2007-C33 AJ' FRN 15/2/2051	1,639,992	0.02
USD 779,000	Venture XVIII CLO Ltd '2014-18A C' '144A' FRN 15/10/2026	772,624	0.01	USD 690,000	Wachovia Bank Commercial Mortgage Trust Series '2006-C29 AM' 5.339% 15/11/2048	717,073	0.01
USD 475,000	Venture XVIII CLO Ltd '2014-18A D' '144A' FRN 15/10/2026	458,416	0.01	USD 1,106,047	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust '2007-OA5 1A' FRN 25/6/2047	918,994	0.01
USD 1,430,000	Venture XX CLO Ltd '2015-20A B1' '144A' FRN 15/4/2027	1,420,446	0.02	USD 3,515,000	Washington Health Care Facilities Authority 5% 1/10/2038	3,884,585	0.04
USD 730,000	Venture XX CLO Ltd '2015-20A C' '144A' FRN 15/4/2027	729,024	0.01	USD 4,000,000	Washington Mill CLO Ltd '2014-1A A1' '144A' FRN 20/4/2026	3,996,677	0.04
USD 330,000	Venture XX CLO Ltd '2015-20A D' '144A' FRN 15/4/2027	320,659	0.00	USD 2,821,865	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA1 Trust '2007-OA1 2A' FRN 25/12/2046	1,919,822	0.02
USD 1,470,000	Venture XXI CLO Ltd 3.783% 15/7/2027	1,399,000	0.02				
USD 2,500,000	Vibrant CLO II Ltd '2013-2A B' '144A' FRN 24/7/2024	2,421,961	0.03				
USD 885,000	VNDO 2013-PENN Mortgage Trust '2013-PENN E' '144A' FRN 13/12/2029	878,511	0.01				
USD 1,260,000	Voya 2012-4 Ltd '2012-4A A1' '144A' FRN 15/10/2023	1,261,169	0.01				

Fixed Income Global Opportunities 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 4,285,261	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust '2006-HE5 2A2' FRN 25/10/2036	2,302,685	0.03				
USD 1,838,000	Wells Fargo & Co FRN 15/6/2024 (Perpetual)	1,847,190	0.02				
USD 10,147,000	Wells Fargo & Co 2.6% 22/7/2020	10,170,252	0.11				
USD 1,390,000	Wells Fargo Commercial Mortgage Trust '2014-TISH SCH2' '144A' FRN 15/1/2027	1,372,899	0.02				
USD 12,705,107	Wells Fargo Commercial Mortgage Trust '2015-C27 XA' FRN 15/2/2048	894,859	0.01				
USD 8,716,612	Wells Fargo Commercial Mortgage Trust '2015-NXS1 XA' FRN 15/5/2048	691,188	0.01				
USD 3,400,000	Wells Fargo Commercial Mortgage Trust '2015-NXS1 XB' FRN 15/5/2048	131,697	0.00				
USD 2,069,000	Wells Fargo Commercial Mortgage Trust '2015-C27 C' 3.894% 15/2/2048	1,913,941	0.02				
USD 360,000	WFRBS Commercial Mortgage Trust '2012-C8 C' FRN 15/8/2045	380,766	0.00				
USD 10,272,135	WFRBS Commercial Mortgage Trust '2012-C8 XA' '144A' FRN 15/8/2045	937,466	0.01				
USD 508,000	WFRBS Commercial Mortgage Trust '2014-LC14 D' '144A' FRN 15/3/2047	471,811	0.01				
USD 10,089,779	WFRBS Commercial Mortgage Trust '2014-LC14 XA' FRN 15/3/2047	786,443	0.01				
USD 17,000	WFRBS Commercial Mortgage Trust '2014-C22 B' FRN 15/9/2057	17,578	0.00				
USD 10,911,265	WFRBS Commercial Mortgage Trust '2014-C22 XA' FRN 15/9/2057	664,502	0.01				
USD 15,027,733	WFRBS Commercial Mortgage Trust '2014-C23 XA' FRN 15/10/2057	666,240	0.01				
USD 280,000	WFRBS Commercial Mortgage Trust '2012-C8 B' 4.311% 15/8/2045	293,731	0.00				
USD 490,000	WhiteHorse IX Ltd '2014-9A C' '144A' FRN 17/7/2026	467,433	0.01				
USD 1,215,000	Wisconsin Health & Educational Facilities Authority 5% 15/8/2039	1,317,072	0.01				
USD 670,000	World Financial Network Credit Card Master Trust '2012-D B' 3.34% 17/4/2023	693,284	0.01				
USD 845,000	World Financial Network Credit Card Master Trust '2012-C C' 4.55% 15/8/2022	882,559	0.01				
USD 300,000	XPO Logistics Inc '144A' 6.5% 15/6/2022	295,125	0.00				
USD 945,000	Zayo Group LLC / Zayo Capital Inc '144A' 6% 1/4/2023	945,586	0.01				
USD 1,430,000	Zayo Group LLC / Zayo Capital Inc 10.125% 1/7/2020	1,576,575	0.02				
EUR 2,400,000	ZF North America Capital Inc 2.25% 26/4/2019	2,673,722	0.03				
EUR 8,000,000	ZF North America Capital Inc 2.75% 27/4/2023	8,510,046	0.09				
USD 430,000	Ziggurat CLO I Ltd '2014-1A C' '144A' FRN 17/10/2026	426,919	0.00				
		7,156,978,210	78.89				
					Vietnam		
				USD 500,000	Vietnam Joint Stock Commercial Bank for Industry and Trade 8% 17/5/2017	515,000	0.01
				USD 1,000,000	Vingroup JSC 5% 3/4/2017	1,248,750	0.01
				USD 2,110,000	Vingroup JSC 11.625% 7/5/2018	2,236,600	0.02
						4,000,350	0.04
				Total Bonds		9,294,570,330	102.45
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		9,324,484,523	102.78
					Other Transferable Securities		
					BONDS		
					Luxembourg		
				EUR 6,695,189	Atalaya Luxco Pikco 11.5% 30/5/2016 (Perpetual)	7,632,523	0.08
					United States		
				USD 5,368,047	American Homes 4 Rent '2015-SFR1 XS' '144A' FRN 17/4/2052	-	0.00
				USD 15,173,778	Boca Hotel Portfolio Trust '2013-BOCA XCP' '144A' FRN 15/8/2018	593	0.00
				USD 32,058	City of Detroit MI 'B1' 4% 1/4/2044	19,375	0.00
				USD 10,218	City of Detroit MI 'B2' 4% 1/4/2044	6,175	0.00
				USD 2,391	Lehman Brothers Holdings Inc (Defaulted) 31/12/2049 (Zero Coupon)	188	0.00
				USD 2,391	Lehman Brothers Special Finance (Defaulted) 31/12/2049 (Zero Coupon)	86	0.00
				USD 9	Lehman XS Trust Series '2006-12N A2A2' (Defaulted) FRN 25/8/2046	9	0.00
						26,426	0.00
				Total Bonds		7,658,949	0.08
				Total Other Transferable Securities		7,658,949	0.08
				Total Portfolio		9,332,143,472	102.86
				Other Net Liabilities		(260,015,530)	(2.86)
				Total Net Assets (USD)		9,072,127,942	100.00

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

† Securities pledged or given in guarantee, see Note 15, for further details.

Fixed Income Global Opportunities Fund continued

To Be Announced Securities Contracts as at 31 August 2015

Holding	Description	Value (USD)	%
TBA			
United States			
USD (175,336,000)	Fannie Mae Pool '2.5 9/15' 2.5% TBA	(178,089,319)	(1.96)
USD 158,700,000	Fannie Mae Pool '3 10/15' 3% TBA	164,446,670	1.81
USD 180,000,000	Fannie Mae Pool '3 9/15' 3% TBA	186,876,558	2.06
USD (216,714,000)	Fannie Mae Pool '3 9/15' 3% TBA	(218,057,692)	(2.40)
USD (223,700,000)	Fannie Mae Pool '3 10/15' 3% TBA	(224,536,493)	(2.48)
USD (204,058,000)	Fannie Mae Pool '3.5 9/15' 3.5% TBA	(211,765,924)	(2.33)
USD 482,600,000	Fannie Mae Pool '3.5 10/15' 3.5% TBA	499,622,846	5.51
USD 117,710,000	Fannie Mae Pool '3.5 9/15' 3.5% TBA	124,064,492	1.37
USD (447,231,000)	Fannie Mae Pool '4 9/15' 4% TBA	(475,563,084)	(5.24)
USD (130,100,000)	Fannie Mae Pool '4 10/15' 4% TBA	(138,036,913)	(1.52)
USD (76,548,000)	Fannie Mae Pool '4.5 10/15' 4.5% TBA	(82,872,147)	(0.91)
USD (176,274,667)	Fannie Mae Pool '4.5 9/15' 4.5% TBA	(191,103,764)	(2.11)
USD (10,569,000)	Freddie Mac Gold Pool '3 9/15' 3% TBA	(10,602,853)	(0.12)
USD (3,000,000)	Freddie Mac Gold Pool '3.5 9/15' 3.5% TBA	(3,106,553)	(0.03)
USD (6,537,000)	Freddie Mac Gold Pool '3.5 9/15' 3.5% TBA	(6,880,448)	(0.08)
USD 700,000	Ginnie Mae I Pool '3 9/15' 3% TBA	710,090	0.01
USD 907,000	Ginnie Mae II Pool '3.5 9/15' 3.5% TBA	945,494	0.01
USD 174,822,000	Ginnie Mae II Pool '4 9/15' 4% TBA	185,451,300	2.04
USD 438,000,000	Ginnie Mae II Pool '4 10/15' 4% TBA	464,083,207	5.11
USD 23,700,000	Ginnie Mae II Pool '4 11/15' 4% TBA	25,078,950	0.28
Total TBA		(89,335,583)	(0.98)

To Be Announced ("TBA") contracts are primarily classified by the country of incorporation of the issuer of the pass-through agency.

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Transactions as at 31 August 2015

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
BRL	1,734,321	USD	495,379	Goldman Sachs	2/9/2015	(22,968)
BRL	7,331,046	USD	2,091,000	UBS	2/9/2015	(94,100)
BRL	4,391,820	USD	1,202,000	BNP Paribas	2/9/2015	(5,714)
BRL	12,457,370	USD	3,530,000	BNY Mellon	2/9/2015	(136,742)
BRL	17,080,715	USD	4,824,000	Morgan Stanley	2/9/2015	(171,391)
BRL	27,230,504	USD	7,903,000	RBS Plc	2/9/2015	(485,695)
BRL	17,880,609	USD	5,211,333	Deutsche Bank	2/9/2015	(340,841)
BRL	9,297,998	USD	2,614,000	Citibank	2/9/2015	(81,322)
BRL	6,178,064	USD	1,743,000	Credit Suisse	2/9/2015	(60,160)
USD	1,744,000	BRL	6,188,584	UBS	2/9/2015	58,294
USD	8,482,000	BRL	30,059,593	RBS Plc	2/9/2015	294,080
USD	2,118,000	BRL	7,542,198	BNY Mellon	2/9/2015	63,584
USD	4,797,000	BRL	16,543,202	Deutsche Bank	2/9/2015	290,805
USD	9,858,712	BRL	33,776,654	BNP Paribas	2/9/2015	658,304
USD	2,614,000	BRL	9,182,982	JP Morgan	2/9/2015	112,651
EUR	7,214,000	USD	8,070,736	Morgan Stanley	3/9/2015	31,813
EUR	139,851,000	USD	156,627,779	Goldman Sachs	3/9/2015	448,687
JPY	4,561,655,000	USD	37,749,545	Barclays	3/9/2015	(91,251)
JPY	8,382,391,000	USD	66,989,395	RBS Plc	3/9/2015	2,210,608
USD	644,888	EUR	580,000	State Street	3/9/2015	(6,551)
USD	7,167,780	EUR	6,499,000	HSBC Bank Plc	3/9/2015	(131,703)
USD	1,741,555	EUR	1,560,716	Goldman Sachs	3/9/2015	(11,395)
USD	1,178,460,228	EUR	1,061,109,000	UBS	3/9/2015	(13,345,703)
USD	318,527,906	GBP	204,622,000	HSBC Bank Plc	3/9/2015	3,432,227
USD	17,851,638	GBP	11,435,000	Goldman Sachs	3/9/2015	242,979
USD	70,484,089	JPY	8,758,656,000	Bank of America	3/9/2015	(1,822,132)
USD	70,444,067	JPY	8,758,656,000	UBS	3/9/2015	(1,862,155)
USD	166,736	JPY	20,600,000	HSBC Bank Plc Standard Chartered	3/9/2015	(3,325)
USD	5,619,200	ZAR	71,340,953	Bank London	3/9/2015	271,629
ZAR	72,074,629	USD	5,619,200	BNP Paribas	3/9/2015	(216,634)
COP	2,758,926,528	USD	868,800	BNY Mellon	4/9/2015	16,143
COP	11,029,416,000	USD	3,475,200	BNP Paribas	4/9/2015	62,552
EUR	3,394,000	USD	3,764,998	Credit Suisse	4/9/2015	47,097
EUR	4,185,600	USD	4,635,971	UBS	4/9/2015	65,239
EUR	2,488,600	USD	2,723,706	BNP Paribas	4/9/2015	71,456
USD	4,344,000	COP	12,516,975,360	Credit Suisse	4/9/2015	329,104
USD	3,790,928	EUR	3,394,000	Goldman Sachs	4/9/2015	(21,167)
USD	7,387,173	EUR	6,674,200	BNP Paribas	4/9/2015	(109,198)
BRL	12,312,720	USD	3,528,000	Goldman Sachs	7/9/2015	(179,965)
MYR	18,421,396	USD	4,357,000	UBS	8/9/2015	32,734
RUB	146,297,180	USD	2,539,000	Societe Generale	8/9/2015	(369,563)
USD	3,528,000	BRL	12,318,012	JP Morgan	8/9/2015	179,691
USD	4,357,000	MYR	16,918,231	JP Morgan	8/9/2015	325,464
USD	2,539,000	RUB	147,350,865	Societe Generale	8/9/2015	353,938
CNY	101,230,842	USD	16,218,000	Citibank	9/9/2015	(372,525)
CNY	101,194,644	USD	16,218,000	Bank of America	9/9/2015	(378,191)
CNY	101,207,879	USD	16,218,000	Goldman Sachs	9/9/2015	(376,119)
CNY	101,195,941	USD	16,218,000	Deutsche Bank	9/9/2015	(377,988)
CNY	101,205,114	USD	16,218,000	UBS	9/9/2015	(376,552)
USD	20,982,356	CNH	136,888,888	UBS	9/9/2015	(239,196)
USD	8,030,471	CNH	51,888,888	Barclays	9/9/2015	(13,737)
USD	7,727,000	CNH	49,520,327	Deutsche Bank	9/9/2015	49,984
USD	58,461,171	CNH	372,967,084	HSBC Bank Plc	9/9/2015	640,989
USD	9,271,829	CNH	59,421,608	JP Morgan	9/9/2015	59,842
USD	5,630,000	CNY	35,179,489	Citibank	9/9/2015	123,420
USD	4,101,705	JPY	508,888,888	Bank of America	9/9/2015	(99,836)
USD	529,969	RUB	30,714,368	Deutsche Bank	9/9/2015	74,657
IDR	8,991,882,900	USD	645,505	Deutsche Bank	10/9/2015	(8,022)
IDR	1,000,000,000	USD	73,395	HSBC Bank Plc	10/9/2015	(2,499)
INR	333,888,888	USD	5,117,855	UBS	10/9/2015	(104,485)
USD	2,208,621	IDR	30,317,573,751	Deutsche Bank	10/9/2015	59,245
USD	747,308	IDR	10,170,857,725	Citibank	10/9/2015	26,241
USD	218,296,778	INR	14,060,822,907	UBS	10/9/2015	7,172,327

Open Forward Foreign Exchange Transactions as at 31 August 2015

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	2,417,967	THB	85,438,878	BNY Mellon	10/9/2015	35,331
CLP	7,208,473,506	USD	10,456,800	Credit Suisse	11/9/2015	(111,897)
MYR	12,618,583	USD	3,137,000	JP Morgan	11/9/2015	(128,794)
USD	7,842,600	CLP	5,351,659,530	Credit Suisse	11/9/2015	162,417
USD	2,614,200	CLP	1,773,551,706	Deutsche Bank	11/9/2015	68,970
USD	7,059,392	JPY	842,442,918	Goldman Sachs	11/9/2015	103,674
USD	6,289,144	MXN	105,677,913	Credit Suisse	11/9/2015	35,550
USD	3,137,000	MYR	12,469,575	UBS	11/9/2015	164,317
CAD	3,457,208	USD	2,614,000	Goldman Sachs	14/9/2015	(18,120)
KRW	4,114,525,800	USD	3,486,000	JP Morgan	14/9/2015	(11,267)
KRW	5,093,481,750	USD	4,357,500	BNP Paribas	14/9/2015	(56,036)
MXN	60,439,226	USD	3,556,800	Goldman Sachs	14/9/2015	18,958
MXN	74,517,664	USD	4,420,000	JP Morgan	14/9/2015	(11,321)
MXN	148,129,358	USD	8,789,000	UBS	14/9/2015	(25,241)
MXN	57,571,556	USD	3,416,300	Morgan Stanley	14/9/2015	(10,201)
MYR	17,732,990	USD	4,357,000	Goldman Sachs	14/9/2015	(127,781)
MYR	6,969,912	USD	1,739,000	BNP Paribas	14/9/2015	(76,715)
RUB	134,240,384	USD	2,346,245	BNP Paribas	14/9/2015	(359,533)
USD	2,614,000	CAD	3,458,084	Goldman Sachs	14/9/2015	17,463
USD	34,134,783	INR	2,198,280,037	JP Morgan	14/9/2015	1,158,377
USD	8,715,000	KRW	10,220,952,000	Goldman Sachs	14/9/2015	83,368
USD	2,647,000	MXN	45,515,019	Deutsche Bank Standard Chartered	14/9/2015	(45,799)
USD	3,135,000	MYR	12,862,905	Bank London	14/9/2015	67,269
USD	12,120,100	RUB	693,693,919	HSBC Bank Plc	14/9/2015	1,853,668
MXN	375,823,869	USD	22,818,000	Bank of America	15/9/2015	(584,822)
USD	13,390,777	JPY	1,669,380,000	Goldman Sachs	15/9/2015	(393,634)
AUD	23,420,000	USD	17,429,433	Citibank	16/9/2015	(817,945)
AUD	17,599,000	USD	13,001,678	Goldman Sachs	16/9/2015	(518,946)
AUD	71,802,000	USD	53,062,933	Bank of America	16/9/2015	(2,134,746)
CAD	4,064,945	GBP	2,000,000	HSBC Bank Plc	16/9/2015	(27,369)
CHF	4,483,324	USD	4,810,000	HSBC Bank Plc	16/9/2015	(166,125)
CNH	31,669,000	USD	5,000,000	Citibank	16/9/2015	(94,597)
EUR	2,000,000	PLN	8,497,844	BNY Mellon	16/9/2015	(13,434)
EUR	1,320,000	PLN	5,528,043	BNP Paribas	16/9/2015	12,553
EUR	4,335,000	PLN	18,208,084	Goldman Sachs	16/9/2015	27,000
EUR	1,880,000	USD	2,084,944	HSBC Bank Plc	16/9/2015	27,015
EUR	38,900,000	USD	42,986,417	Citibank	16/9/2015	713,164
EUR	43,465,000	USD	47,993,966	Bank of America	16/9/2015	833,856
EUR	19,870,000	USD	21,947,866	BNP Paribas	16/9/2015	373,746
EUR	23,440,000	USD	26,704,841	JP Morgan	16/9/2015	(372,754)
EUR	1,765,000	USD	1,969,237	RBS Plc	16/9/2015	13,533
EUR	53,674,000	USD	59,659,543	Goldman Sachs	16/9/2015	636,891
GBP	2,000,000	USD	3,080,600	Toronto Dominion	16/9/2015	(1,038)
GBP	13,760,000	USD	21,436,704	Bank of America	16/9/2015	(249,317)
IDR	151,492,999,116	USD	10,859,713	Deutsche Bank	16/9/2015	(151,402)
JPY	2,601,004,945	USD	21,730,000	BNP Paribas	16/9/2015	(252,581)
JPY	237,838,200	USD	2,000,000	BNY Mellon	16/9/2015	(36,086)
JPY	242,718,780	USD	2,000,000	Morgan Stanley	16/9/2015	4,215
JPY	277,566,297	USD	2,290,000	JP Morgan	16/9/2015	1,963
JPY	1,752,373,460	USD	14,200,000	Goldman Sachs	16/9/2015	269,968
JPY	5,663,621,250	USD	45,750,000	Deutsche Bank	16/9/2015	1,016,527
JPY	138,668,660	USD	1,145,000	Bank of America	16/9/2015	36
NOK	207,855,521	EUR	23,684,000	Bank of America	16/9/2015	(1,775,036)
NOK	15,896,173	USD	1,915,000	Morgan Stanley	16/9/2015	(15,987)
NOK	16,343,420	USD	2,000,000	Deutsche Bank	16/9/2015	(47,557)
PLN	3,805,634	EUR	905,000	Goldman Sachs	16/9/2015	(4,464)
PLN	8,467,900	EUR	2,000,000	BNY Mellon	16/9/2015	5,470
PLN	8,466,058	EUR	2,000,000	Morgan Stanley	16/9/2015	4,980
PLN	12,090,316	EUR	2,885,000	Deutsche Bank	16/9/2015	(25,259)
PLN	4,036,790	EUR	960,000	Citibank	16/9/2015	(4,769)
PLN	3,805,543	EUR	905,000	JP Morgan	16/9/2015	(4,489)
SGD	3,227,484	USD	2,300,000	Citibank	16/9/2015	(16,629)
SGD	2,640,179	USD	1,890,000	UBS	16/9/2015	(22,134)

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

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Transactions as at 31 August 2015

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	37,921,162	AUD	49,049,833	HSBC Bank Plc	16/9/2015	3,130,779
USD	3,080,000	CAD	4,070,436	HSBC Bank Plc	16/9/2015	23,684
USD	4,810,000	CHF	4,535,963	Barclays	16/9/2015	111,601
USD	5,000,000	CNH	31,181,500	HSBC Bank Plc	16/9/2015	170,109
				Royal Bank of Canada	16/9/2015	15,343
USD	6,311,903	EUR	5,605,000	Goldman Sachs	16/9/2015	(1,581,371)
USD	55,250,551	EUR	50,590,000	RBS Plc	16/9/2015	550,130
USD	22,517,876	EUR	19,555,000	State Street	16/9/2015	(145,412)
USD	35,327,113	EUR	31,576,532	BNP Paribas	16/9/2015	(8,324)
USD	980,253	EUR	880,000	Citibank	16/9/2015	(78,142)
USD	23,711,730	EUR	21,177,000	Deutsche Bank	16/9/2015	152,769
USD	9,386,974	EUR	8,220,000	Goldman Sachs	16/9/2015	146,799
USD	10,740,492	GBP	6,880,000	BNP Paribas	16/9/2015	147,233
USD	10,740,926	GBP	6,880,000	Deutsche Bank	16/9/2015	622,782
USD	13,532,646	IDR	182,638,882,464	UBS	16/9/2015	218,362
USD	4,772,932	IDR	64,434,579,983	Westpac	16/9/2015	113,900
USD	3,435,000	JPY	402,198,997	Goldman Sachs	16/9/2015	(1,204,717)
USD	47,456,491	JPY	5,893,075,060	State Street	16/9/2015	(23,455)
USD	1,000,000	JPY	123,944,650	Barclays	16/9/2015	43,765
USD	2,000,000	NOK	16,375,161	JP Morgan	16/9/2015	18,507
USD	2,300,000	SGD	3,224,830	HSBC Bank Plc	16/9/2015	10,060
USD	1,890,000	SGD	2,657,246	Deutsche Bank	17/9/2015	(984)
CAD	3,000,000	MXN	38,099,087	HSBC Bank Plc	17/9/2015	2,037
CAD	3,400,000	MXN	43,125,649	JP Morgan	17/9/2015	104,308
CAD	7,200,000	MXN	89,634,402	BNP Paribas	17/9/2015	(17,987)
KRW	2,043,231,750	USD	1,743,000	Deutsche Bank	17/9/2015	(25,359)
MXN	42,731,380	CAD	3,400,000	JP Morgan	17/9/2015	(36,838)
MXN	83,158,586	CAD	6,600,000	Morgan Stanley	17/9/2015	(30,427)
MXN	45,184,518	CAD	3,600,000	Deutsche Bank	17/9/2015	(55,784)
MXN	29,488,140	USD	1,800,000	Bank of America	17/9/2015	(61,352)
MXN	29,394,000	USD	1,800,000	Bank of America	17/9/2015	(21,912)
USD	2,614,500	KRW	3,122,758,800	Deutsche Bank	17/9/2015	119,527
USD	3,600,000	MXN	58,841,710	Credit Suisse	18/9/2015	64,365
COP	6,703,306,330	USD	2,085,120	Morgan Stanley	18/9/2015	10,127
COP	2,199,106,560	USD	695,040	BNP Paribas	18/9/2015	114,942
USD	2,780,160	COP	8,311,649,741	Morgan Stanley	18/9/2015	(33,981)
USD	1,851,965	MXN	31,886,611	JP Morgan	18/9/2015	68,526
USD	2,518,570	MXN	41,424,073	Bank of America	18/9/2015	572,108
USD	8,729,379	MXN	137,918,954	Deutsche Bank	21/9/2015	(41,150)
CAD	4,705,200	MXN	60,441,588	Goldman Sachs	21/9/2015	(16,857)
CAD	3,136,800	MXN	40,115,535	UBS	21/9/2015	(55,692)
MXN	98,634,323	CAD	7,842,000	Goldman Sachs	21/9/2015	152,221
USD	5,122,456	EUR	4,424,025	RBS Plc	21/9/2015	(92,389)
USD	11,397,025	EUR	10,333,585	Citibank	22/9/2015	(21,569)
PLN	31,286,985	EUR	7,487,900	Credit Suisse	24/9/2015	28,871
CLP	3,713,928,478	USD	5,294,544	Credit Suisse	24/9/2015	96,633
COP	10,057,520,960	USD	3,128,000	RBS Plc	24/9/2015	61,364
JPY	323,375,311	USD	2,609,250	Credit Suisse	24/9/2015	(96,236)
USD	5,294,544	CLP	3,760,926,378	Credit Suisse	24/9/2015	60,581
USD	3,128,000	COP	9,567,175,680	Credit Suisse	24/9/2015	60,581
USD	2,609,250	JPY	323,064,080	Morgan Stanley	24/9/2015	(58,793)
USD	3,529,678	KRW	4,256,791,945	HSBC Bank Plc	24/9/2015	(61,710)
USD	14,115,882	MXN	231,003,779	Goldman Sachs	25/9/2015	460,137
USD	3,684,000	SGD	5,184,670	BNY Mellon	25/9/2015	17,654
COP	14,110,492,500	USD	4,446,000	BNY Mellon	28/9/2015	77,710
COP	7,608,047,000	USD	2,614,000	BNP Paribas	28/9/2015	(174,921)
TRY	84,420,000	USD	29,563,999	Goldman Sachs	28/9/2015	(802,473)
USD	2,667,600	COP	8,640,356,400	Morgan Stanley	28/9/2015	(102,429)
USD	2,614,000	COP	7,694,230,580	Credit Suisse	28/9/2015	147,292
USD	6,082,000	MYR	25,526,154	BNY Mellon	28/9/2015	(17,699)
USD	29,830,389	TRY	84,420,000	Goldman Sachs	28/9/2015	1,068,862
CLP	3,676,865,400	USD	5,304,000	BNY Mellon	30/9/2015	(36,658)
CLP	2,459,288,000	USD	3,536,000	Credit Suisse	30/9/2015	(12,915)
COP	12,462,240,960	USD	4,344,000	Credit Suisse	30/9/2015	(348,865)

Open Forward Foreign Exchange Transactions as at 31 August 2015

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) USD
USD	4,344,000	COP	12,475,881,120	Credit Suisse	30/9/2015	344,492
USD	5,314,050	ZAR	70,132,929	Barclays	30/9/2015	81,687
ZAR	35,983,796	USD	2,687,000	Citibank	30/9/2015	(2,379)
COP	24,665,933,760	USD	7,956,000	BNY Mellon	1/10/2015	(48,811)
MXN	74,269,702	USD	4,420,000	UBS	2/10/2015	(31,832)
MXN	74,734,686	USD	4,420,000	JP Morgan	2/10/2015	(4,358)
MXN	544,246,092	USD	31,824,000	Deutsche Bank	2/10/2015	332,363
USD	1,202,000	BRL	4,437,166	BNP Paribas	2/10/2015	5,949
USD	5,304,000	BRL	19,505,990	Morgan Stanley	2/10/2015	46,102
USD	33,584,000	BRL	122,667,668	BNY Mellon	2/10/2015	518,561
USD	37,771,894	JPY	4,561,655,000	Barclays	5/10/2015	92,255
SEK	1,087,734	USD	125,761	Morgan Stanley	20/10/2015	2,626
USD	275,102	AUD	368,000	UBS	20/10/2015	14,548
USD	76,077	CNH	476,000	Citibank	20/10/2015	2,606
USD	1,544,042	CNH	9,662,000	BNY Mellon	20/10/2015	52,691
USD	579,537	CNY	3,623,000	RBS Plc	20/10/2015	18,006
USD	11,547,862	CNY	72,380,000	JP Morgan	20/10/2015	329,644
USD	18,807,957	DKK	126,355,217	HSBC Bank Plc Commonwealth	20/10/2015	(229,197)
USD	455,552	HKD	3,531,000	Bank of Australia	20/10/2015	5
USD	5,197,407	HKD	40,313,000	State Street	20/10/2015	(3,522)
USD	13,324,401	MXN	214,370,000	Goldman Sachs	20/10/2015	676,657
USD	10,176,615	MXN	162,144,000	BNP Paribas	20/10/2015	610,184
USD	7,110,477	NZD	10,691,000	HSBC Bank Plc	20/10/2015	326,567
USD	1,561,184	SEK	13,157,893	HSBC Bank Plc	20/10/2015	8,138
USD	3,706,500	MYR	15,774,401	BNP Paribas	26/10/2015	(60,703)
TRY	55,425,000	USD	22,917,097	Deutsche Bank	28/10/2015	(4,213,875)
USD	20,302,198	TRY	55,425,000	BNP Paribas	28/10/2015	1,598,976
MYR	960,615	USD	244,905	JP Morgan	9/11/2015	(15,647)
AUD	27,850,000	USD	19,991,259	JP Morgan	13/11/2015	(296,894)
AUD	42,340,000	USD	30,958,077	UBS	13/11/2015	(1,016,984)
HUF	9,417,544,632	USD	33,367,742	Goldman Sachs	13/11/2015	279,173
IDR	226,437,000,000	USD	16,313,905	HSBC Bank Plc	13/11/2015	(698,377)
INR	237,290,730,000	USD	17,120,543	Deutsche Bank	13/11/2015	(756,521)
INR	1,040,400,000	USD	16,065,473	Goldman Sachs	13/11/2015	(625,303)
INR	1,128,530,000	USD	17,439,808	Deutsche Bank	13/11/2015	(691,736)
MXN	339,150,092	USD	19,905,938	Deutsche Bank	13/11/2015	67,577
MXN	124,349,908	USD	7,300,891	BNP Paribas	13/11/2015	22,429
NOK	190,300,000	USD	22,851,804	Barclays	13/11/2015	(140,048)
NOK	684,170,000	USD	82,825,036	Deutsche Bank	13/11/2015	(1,171,319)
TRY	56,540,000	USD	18,818,506	HSBC Bank Plc	13/11/2015	170,990
USD	98,352,251	AUD	133,230,000	Westpac	13/11/2015	4,137,519
USD	9,850,291	BRL	35,530,000	BNP Paribas	13/11/2015	403,951
USD	9,509,725	BRL	34,080,000	Deutsche Bank	13/11/2015	448,895
USD	22,937,425	EUR	20,590,000	Barclays	13/11/2015	(214,912)
USD	119,962,081	EUR	109,272,001	UBS	13/11/2015	(2,908,349)
USD	43,865,777	JPY	5,428,477,686	UBS	13/11/2015	(997,184)
USD	9,895,651	TRY	28,260,000	BNP Paribas	13/11/2015	404,262
USD	9,918,126	TRY	28,280,000	Deutsche Bank	13/11/2015	420,020
ZAR	300,700,000	USD	22,674,660	Barclays	13/11/2015	(418,719)
ZAR	589,810,000	USD	45,189,243	JP Morgan Standard Chartered	13/11/2015	(1,535,180)
MYR	5,581,125	USD	1,353,000	Bank London	20/11/2015	(21,721)
USD	1,353,000	MYR	5,581,125	JP Morgan	20/11/2015	21,721
RUB	142,030,000	USD	2,000,000	JP Morgan	25/11/2015	50,466
USD	1,000,000	RUB	69,020,000	Societe Generale	25/11/2015	3,568
TRY	56,313,000	USD	21,004,476	Deutsche Bank	2/12/2015	(2,194,327)
USD	20,126,162	TRY	56,313,000	Deutsche Bank	2/12/2015	1,316,013
GBP	6,980,000	USD	10,751,434	Goldman Sachs	16/12/2015	(8,940)
GBP	6,980,000	USD	10,750,596	Deutsche Bank	16/12/2015	(8,103)
USD	2,330,000	AUD	3,268,005	JP Morgan Royal Bank of Canada	16/12/2015	22,641
USD	2,330,000	CAD	3,077,210	JP Morgan Royal Bank of Canada	16/12/2015	19,915

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Transactions as at 31 August 2015

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	2,330,000	EUR	2,068,370	Royal Bank of Canada	16/12/2015	2,801
USD	2,330,000	GBP	1,513,144	Morgan Stanley	16/12/2015	1,212
TRY	146,380,000	USD	55,880,825	Deutsche Bank	2/2/2016	(7,870,603)
USD	51,590,728	TRY	146,380,000	Deutsche Bank	2/2/2016	3,580,505
TRY	50,000,000	USD	18,680,415	Deutsche Bank	5/2/2016	(2,295,863)
USD	17,925,644	TRY	50,000,000	BNP Paribas	5/2/2016	1,541,092
CNY	26,322,000	USD	4,000,000	JP Morgan	26/2/2016	24,543
CNY	30,617,600	USD	4,600,000	HSBC Bank Plc	26/2/2016	81,326
USD	7,184,615	CNY	47,273,585	HSBC Bank Plc	26/2/2016	(43,353)
USD	1,415,385	CNY	9,379,754	BNY Mellon	26/2/2016	(18,747)
Net unrealised depreciation						(12,331,731)
AUD Hedged Share Class						
AUD	104,247,389	USD	76,165,219	BNY Mellon	15/9/2015	(2,221,649)
USD	623,275	AUD	854,256	BNY Mellon	15/9/2015	17,343
Net unrealised depreciation						(2,204,306)
CAD Hedge Share Class						
CAD	106,467,078	USD	81,412,655	BNY Mellon	15/9/2015	(1,470,958)
USD	4,596	CAD	6,032	BNY Mellon	15/9/2015	67
Net unrealised depreciation						(1,470,891)
CHF Hedged Share Class						
CHF	165,733,001	USD	168,609,684	BNY Mellon	15/9/2015	3,051,330
USD	1,460,507	CHF	1,411,092	BNY Mellon	15/9/2015	(1,068)
Net unrealised appreciation						3,050,262
CNH Hedged Share Class						
CNY	30,418	USD	4,744	BNY Mellon	15/9/2015	(32)
USD	27	CNY	179	BNY Mellon	15/9/2015	-
Net unrealised depreciation						(32)
EUR Hedged Share Class						
EUR	1,942,261,513	USD	2,144,300,852	BNY Mellon	15/9/2015	37,562,980
USD	51,814,954	EUR	45,883,843	BNY Mellon	15/9/2015	270,545
Net unrealised appreciation						37,833,525
GBP Hedged Share Class						
GBP	562,748,516	USD	877,132,135	BNY Mellon	15/9/2015	(10,618,647)
USD	292,661	GBP	187,954	BNY Mellon	15/9/2015	3,252
Net unrealised depreciation						(10,615,395)
HKD Hedged Share Class						
HKD	12,303,271	USD	1,586,403	BNY Mellon	15/9/2015	966
USD	12,351	HKD	95,767	BNY Mellon	15/9/2015	(5)
Net unrealised appreciation						961
JPY Hedged Share Class						
JPY	45,275,926,202	USD	362,490,829	BNY Mellon	15/9/2015	11,359,044
USD	2,485,437	JPY	294,559,226	BNY Mellon	15/9/2015	53,189
Net unrealised appreciation						11,412,233
PLN Hedged Share Class						
PLN	634,652,596	USD	166,641,179	BNY Mellon	15/9/2015	2,165,576
USD	6,057,841	PLN	22,695,678	BNY Mellon	15/9/2015	21,219
Net unrealised appreciation						2,186,795

Open Forward Foreign Exchange Transactions as at 31 August 2015

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SEK Hedged Share Class						
SEK	874,455,881	USD	100,786,847	BNY Mellon	15/9/2015	2,337,187
USD	2,149,502	SEK	18,120,372	BNY Mellon	15/9/2015	12,560
Net unrealised appreciation						2,349,747
SGD Hedged Share Class						
SGD	14,887,135	USD	10,609,954	BNY Mellon	15/9/2015	(77,161)
USD	534,740	SGD	751,972	BNY Mellon	15/9/2015	2,712
Net unrealised depreciation						(74,449)
Total net unrealised appreciation (USD underlying exposure – USD 9,008,005,953)						30,136,719

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

Fixed Income Global Opportunities Fund continued

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
3,023	AUD	Australian 3 Year Bond	September 2015	241,043,153	2,271,030
1	AUD	Australian 10 Year Bond	September 2015	91,712	3,357
264	CAD	Banker's Acceptance	September 2015	49,211,023	100,645
337	EUR	Euro Schatz	September 2015	42,112,224	(13,248)
267	EUR	EURO STOXX 50 Index	September 2015	9,770,158	(679,124)
54	EUR	DAX Index	September 2015	15,490,088	(1,965,996)
51	EUR	FTSE MIB Index	September 2015	6,270,820	(105,998)
(69)	EUR	Euro Bund	September 2015	11,926,107	29,554
(111)	EUR	30 Year Euro-BUXL	September 2015	19,164,283	36,751
(489)	EUR	Euro-BTP	September 2015	74,408,624	(1,816,455)
(820)	EUR	Short-Term Euro-BTP Index	September 2015	103,509,628	(700,215)
(3,464)	EUR	Euro BOBL	September 2015	506,634,546	(2,260,321)
(136)	JPY	Nikkei 225 (OSE)	September 2015	21,151,936	328,080
(265)	JPY	Japanese 10 Year Bond (OSE)	September 2015	323,595,965	(1,234,834)
809	KRW	Korean 10 Year Bond	September 2015	84,993,731	1,236,843
416	USD	Nikkei 225 (CME)	September 2015	39,218,400	(3,100,342)
(10)	USD	CBOE Volatility Index	September 2015	257,000	(26,500)
(52)	USD	NASDAQ 100 E-Mini Index	September 2015	4,459,780	(110,220)
(500)	USD	S&P 500 E Mini Index	September 2015	49,175,000	2,370,662
268	CAD	Banker's Acceptance	December 2015	50,001,922	28,899
(23)	EUR	Euro BOBL	December 2015	3,316,640	258
(3,047)	GBP	Long Gilt	December 2015	549,864,304	3,311,663
(169)	USD	US Ultra Bond (CBT)	December 2015	27,061,125	27,186
(281)	USD	US Long Bond (CBT)	December 2015	43,879,906	478,193
(1,489)	USD	90 Day Euro \$	December 2015	370,537,650	(67,225)
(1,652)	USD	US Treasury 2 Year Note (CBT)	December 2015	361,168,500	696,351
(9,459)	USD	US Treasury 5 Year Note (CBT)	December 2015	1,132,641,347	2,663,471
(10,030)	USD	US Treasury 10 Year Note (CBT)	December 2015	1,279,295,156	441,851
2,275	GBP	90 Day Sterling	March 2016	434,668,535	744,655
(3,864)	USD	90 Day Euro \$	March 2016	960,204,000	(1,165,626)
(536)	CAD	Banker's Acceptance	September 2016	99,953,536	(472,405)
(1,588)	GBP	90 Day Sterling	December 2016	302,277,211	(132,471)
(2,423)	USD	90 Day Euro \$	December 2016	598,783,875	(505,923)
Total				7,816,137,885	412,546

Note: The net unrealised appreciation of USD 412,546 attributed to these transactions is included in the Statement of Net Assets (see Note 2c).

Interest Rate Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
BRL 114,653,149	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.3%	Bank of America	4/1/2016	329,152	329,152
BRL 68,170,000	Fund receives Fixed 13.61%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2017	(139,392)	(139,392)
BRL 149,234,927	Fund receives Fixed 13.91%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2017	(143,755)	(143,755)
BRL 64,101,972	Fund receives Fixed 14.045%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2017	(33,102)	(33,102)
BRL 70,121,306	Fund receives Fixed 14.15%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2017	(11,869)	(11,869)
KRW 24,503,582,000	Fund receives Fixed 1.935%; and pays Floating KRW KORIBOR 3 Month	Bank of America	10/2/2017	99,294	99,294
CNY 150,262,000	Fund receives Fixed 2.245%; and pays Floating CNY CNRR 3 Month	Bank of America	22/5/2017	(29,658)	(29,658)
CNY 76,580,000	Fund receives Fixed 2.25%; and pays Floating CNY CNRR 3 Month	Bank of America	7/7/2017	(18,716)	(18,716)
CNY 75,775,902	Fund receives Fixed 2.12%; and pays Floating CNY CNRR 3 Month	Bank of America	9/7/2017	(49,093)	(49,093)
MXN 395,424,874	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.3260004%	Bank of America	25/8/2017	(11,562)	(11,562)
MXN 395,424,875	Fund receives Fixed 4.435%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	28/8/2017	(1,731)	(1,731)
ZAR 759,610,000	Fund receives Fixed 7.45%; and pays Floating ZAR JIBAR 3 Month	Bank of America	29/8/2017	(27,546)	(27,546)
CNY 425,000,000	Fund receives Fixed 2.42%; and pays Floating CNY CNRR 3 Month	Bank of America	16/9/2017	136,226	136,226
MXN 63,367,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 4.3499988%	Bank of America	17/11/2017	14,633	14,633
PLN 234,384,580	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 1.81%	Bank of America	9/3/2018	(896)	(896)

Fixed Income Global Opportunities Fund continued

Interest Rate Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
MXN 82,177,874	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 4.6900008%	Bank of America	16/3/2018	(2,990)	(2,990)
KRW 90,000,000,000	Fund receives Fixed 1.6875%; and pays Floating KRW KORIBOR 3 Month	Bank of America	16/9/2018	(20,374)	(20,374)
MXN 48,534,715	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 4.8499992%	Bank of America	1/11/2018	4,793	4,793
MXN 49,805,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 5.04%	Bank of America	18/11/2019	25,322	25,322
BRL 10,376,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.41%	Bank of America	4/1/2021	458,189	458,189
BRL 6,184,982	Fund receives Fixed 12.05%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2021	(185,716)	(185,716)
MXN 50,305,756	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.2924988%	Bank of America	13/1/2025	(162,309)	(162,309)
MXN 173,842,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.3260004%	Bank of America	16/7/2025	7,820	7,820
MXN 86,921,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.3260004%	Bank of America	18/7/2025	7,734	7,734
MXN 90,735,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 6.3100008%	Bank of America	11/8/2025	7,464	7,464
MXN 90,735,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 6.3100008%	Bank of America	11/8/2025	7,464	7,464
KRW 19,058,342,000	Fund receives Fixed 1.9125%; and pays Floating KRW KORIBOR 3 Month	Barclays	10/2/2017	72,054	72,054
SGD 50,000,000	Fund receives Floating SGD SGDOW 6 Month; and pays Fixed 1.5075%	Barclays	16/9/2017	307,441	307,441
SGD 41,000,000	Fund receives Floating SGD SGDOW 6 Month; and pays Fixed 1.505%	Barclays	16/9/2017	253,526	253,526
SGD 2,500,000	Fund receives Floating SGD SGDOW 6 Month; and pays Fixed 1.5475%	Barclays	16/9/2017	13,982	13,982
PLN 77,550,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 1.71%	Barclays	6/3/2018	49,839	49,839
MXN 80,656,062	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 4.5500004%	Barclays	21/3/2018	14,155	14,155
USD 31,910,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.772%	Barclays	14/7/2020	(315,523)	(315,523)
KRW 10,391,437,839	Fund receives Fixed 1.9125%; and pays Floating KRW KORIBOR 3 Month	Barclays	7/8/2020	25,909	25,909
USD 4,536,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.339%	Barclays	30/7/2025	(61,275)	(61,275)
USD 4,535,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.34%	Barclays	30/7/2025	(61,676)	(61,676)
USD 9,040,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.339%	Barclays	30/7/2025	(122,118)	(122,118)
USD 6,343,600	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.256%	Barclays	20/8/2025	(34,186)	(34,186)
USD 4,865,000	Fund receives Fixed 2.14%; and pays Floating USD LIBOR 3 Month	Barclays	25/8/2025	(26,097)	(26,097)
USD 5,820,000	Fund receives Fixed 2.128%; and pays Floating USD LIBOR 3 Month	Barclays	25/8/2025	(37,642)	(37,642)
USD 8,763,045	Fund receives Fixed 2.13%; and pays Floating USD LIBOR 3 Month	Barclays	25/8/2025	(55,066)	(55,066)
USD 5,840,000	Fund receives Fixed 2.134%; and pays Floating USD LIBOR 3 Month	Barclays	25/8/2025	(34,550)	(34,550)
USD 20,700,000	Fund receives Fixed 2.036%; and pays Floating USD LIBOR 3 Month	Barclays	26/8/2025	(309,625)	(309,625)
JPY 2,200,000,000	Fund receives Floating JPY LIBOR 6 Month BBA; and pays Fixed 1.4787%	Barclays	20/6/2034	(1,083,566)	(1,083,566)
USD 10,965,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.41231%	Barclays	24/4/2045	510,804	510,804
USD 6,030,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.41692%	Barclays	24/4/2045	275,093	275,093
EUR 2,700,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.5%	Barclays	21/8/2045	39,169	39,169
PLN 82,360,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 1.71%	BNP Paribas	6/3/2018	52,930	52,930
INR 7,300,000,000	Fund receives Floating INR MIBOR 1 Day; and pays Fixed 7.37%	Citibank	2/7/2016	(98,493)	(98,493)
BRL 66,121,877	Fund receives Fixed 13.565%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2017	(145,969)	(145,969)
BRL 66,133,997	Fund receives Fixed 13.395%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2017	(187,530)	(187,530)
MXN 530,555,625	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.33%	Citibank	24/8/2017	21,627	21,627
MXN 353,703,750	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.3260004%	Citibank	25/8/2017	3,877	3,877
HKD 581,085,000	Fund receives Floating HKD HIBOR 3 Month; and pays Fixed 1.045%	Citibank	16/9/2017	1,005	1,005
HKD 540,000,000	Fund receives Floating HKD HIBOR 3 Month; and pays Fixed 1.01%	Citibank	16/9/2017	49,326	49,326
MXN 80,656,064	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 4.5699984%	Citibank	21/3/2018	11,799	11,799
PLN 76,440,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 2.253%	Citibank	19/6/2018	(222,220)	(222,220)
HUF 204,220,000	Fund receives Floating HUF BUBOR 6 Month; and pays Fixed 1.91%	Citibank	26/6/2018	(3,824)	(3,824)
HUF 3,003,975,000	Fund receives Floating HUF BUBOR 6 Month; and pays Fixed 1.855%	Citibank	27/7/2018	(38,349)	(38,349)
MXN 74,505,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 4.7199996%	Citibank	14/11/2018	26,691	26,691
MXN 52,477,735	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 5.0500008%	Citibank	15/11/2019	25,136	25,136
KRW 27,482,794,161	Fund receives Fixed 1.912%; and pays Floating KRW KORIBOR 3 Month	Citibank	7/8/2020	67,974	67,974
KRW 5,283,063,385	Fund receives Fixed 2.29%; and pays Floating KRW KORIBOR 3 Month	Citibank	15/7/2025	77,251	77,251
MXN 86,921,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.33%	Citibank	17/7/2025	1,719	1,719

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

Fixed Income Global Opportunities Fund continued

Interest Rate Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
GBP 17,880,000	Fund receives Floating GBP LIBOR 6 Month; and pays Fixed 1.1545%	Citigroup	2/1/2018	(18,957)	(18,957)
GBP 31,620,000	Fund receives Floating GBP LIBOR 6 Month; and pays Fixed 2.38%	Citigroup	21/7/2065	(4,098,334)	(4,098,334)
BRL 72,027,993	Fund receives Fixed 12.3%; and pays Floating BRL BROIS 1 Day	Credit Suisse	4/1/2016	(206,782)	(206,782)
BRL 211,316,463	Fund receives Fixed 11.65%; and pays Floating BRL BROIS 1 Day	Credit Suisse	4/1/2016	(909,541)	(909,541)
BRL 71,812,483	Fund receives Fixed 11.36%; and pays Floating BRL BROIS 1 Day	Credit Suisse	4/1/2016	(371,256)	(371,256)
BRL 9,699,650	Fund receives Fixed 11.12%; and pays Floating BRL BROIS 1 Day	Credit Suisse	4/1/2016	(58,946)	(58,946)
GBP 91,100,000	Fund receives Floating GBP LIBOR 6 Month; and pays Fixed 1.6%	Credit Suisse	13/8/2017	(1,518,482)	(1,518,482)
MXN 623,965,251	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.3260004%	Credit Suisse	25/8/2017	(3,911)	(3,911)
MXN 52,524,131	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.2955012%	Credit Suisse	29/1/2025	(77,337)	(77,337)
USD 9,420,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.359%	Credit Suisse	31/7/2025	(147,110)	(147,110)
USD 4,693,500	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.34625%	Credit Suisse	3/8/2025	(66,666)	(66,666)
USD 6,343,593	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.25375%	Credit Suisse	20/8/2025	(35,010)	(35,010)
BRL 10,173,000	Fund receives Fixed 11.255%; and pays Floating BRL BROIS 1 Day	Deutsche Bank	4/1/2016	(57,113)	(57,113)
USD 5,690,000	Fund receives Floating USD LIBOR 3 Month BBA; and pays Fixed 0.644%	Deutsche Bank	26/11/2016	(2,387)	(2,387)
CNY 87,254,200	Fund receives Fixed 2.26%; and pays Floating CNY CNRR 3 Month	Deutsche Bank	8/7/2017	(19,140)	(19,140)
CNY 75,775,901	Fund receives Fixed 2.18%; and pays Floating CNY CNRR 3 Month	Deutsche Bank	9/7/2017	(35,132)	(35,132)
MXN 78,885,265	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.2950008%	Deutsche Bank	14/11/2024	(141,922)	(141,922)
MXN 34,297,942	Fund receives Fixed 5.85%; and pays Floating MXN MXIBTIE 1 Month	Deutsche Bank	14/11/2024	(60,498)	(60,498)
USD 4,693,500	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.37%	Deutsche Bank	31/7/2025	(77,970)	(77,970)
MXN 336,807,890	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 6.3072%	Deutsche Bank	11/8/2025	32,156	32,156
USD 3,171,807	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.255%	Deutsche Bank	20/8/2025	(17,865)	(17,865)
BRL 37,408,064	Fund receives Fixed 11.85%; and pays Floating BRL BROIS 6 Month	Goldman Sachs	4/1/2016	(147,462)	(147,462)
INR 20,700,000,000	Fund receives Floating INR MIBOR 1 Day; and pays Fixed 7.34%	Goldman Sachs	9/7/2016	(208,595)	(208,595)
AUD 114,604,000	Fund receives Fixed 2.245%; and pays Floating AUD BBSW 3 Month	Goldman Sachs	27/6/2017	271,562	271,562
AUD 224,399,000	Fund receives Fixed 2.23%; and pays Floating AUD BBSW 3 Month	Goldman Sachs	27/6/2017	508,589	508,589
AUD 236,070,000	Fund receives Fixed 2.25%; and pays Floating AUD BBSW 3 Month	Goldman Sachs	1/7/2017	566,075	566,075
CAD 45,000,000	Fund receives Fixed 0.775%; and pays Floating CAD CDOR 6 Month	Goldman Sachs	24/7/2017	61,745	61,745
SGD 160,000,000	Fund receives Floating SGD SGDOW 6 Month; and pays Fixed 1.685%	Goldman Sachs	16/9/2017	588,991	588,991
HKD 678,915,000	Fund receives Floating HKD HIBOR 3 Month; and pays Fixed 1.050625%	Goldman Sachs	16/9/2017	(8,605)	(8,605)
PLN 113,197,658	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 1.7425%	Goldman Sachs	23/3/2018	53,387	53,387
PLN 103,580,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 1.895%	Goldman Sachs	22/7/2018	(27,820)	(27,820)
HUF 14,202,025,000	Fund receives Floating HUF BUBOR 6 Month; and pays Fixed 1.83%	Goldman Sachs	27/7/2018	(145,109)	(145,109)
KRW 180,000,000,000	Fund receives Fixed 1.65%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	16/9/2018	(207,518)	(207,518)
INR 4,800,000,000	Fund receives Fixed 6.83%; and pays Floating INR MIBOR 6 Month	Goldman Sachs	9/7/2020	206,523	206,523
CAD 18,000,000	Fund receives Floating CAD CDOR 6 Month; and pays Fixed 1.215%	Goldman Sachs	24/7/2020	(96,130)	(96,130)
BRL 6,563,249	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.07%	Goldman Sachs	4/1/2021	329,975	329,975
MXN 113,542	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.2974992%	Goldman Sachs	28/1/2025	(200)	(200)
MXN 94,069,294	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.3260004%	Goldman Sachs	16/7/2025	6,439	6,439
MXN 261,414,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.3099984%	Goldman Sachs	6/8/2025	(6,513)	(6,513)
SGD 36,500,000	Fund receives Fixed 2.715%; and pays Floating SGD SGDOW 6 Month	Goldman Sachs	16/9/2025	(664,131)	(664,131)
SGD 160,000,000	Fund receives Floating SGD SGDOW 6 Month; and pays Fixed 1.66%	HSBC	16/9/2017	644,600	644,600
THB 1,577,170,915	Fund receives Fixed 1.895%; and pays Floating THB BKIBOR 6 Month	HSBC	16/9/2018	5,847	5,847
INR 439,656,250	Fund receives Floating INR MIBOR 6 Month; and pays Fixed 7.15%	HSBC	4/6/2020	(104,690)	(104,690)
BRL 4,139,904	Fund receives Fixed 11.84%; and pays Floating BRL BROIS 1 Day	HSBC	4/1/2021	(138,401)	(138,401)
SGD 36,500,000	Fund receives Fixed 2.685%; and pays Floating SGD SGDOW 6 Month	HSBC	16/9/2025	(732,853)	(732,853)
BRL 124,600,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.14%	JP Morgan	4/1/2016	368,148	368,148
BRL 35,215,000	Fund receives Fixed 11.85%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2016	(132,232)	(132,232)
BRL 53,799,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.13%	JP Morgan	4/1/2016	160,630	160,630
BRL 16,850,000	Fund receives Fixed 11.91%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2016	(37,166)	(37,166)
BRL 52,592,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.83%	JP Morgan	4/1/2016	204,685	204,685
BRL 37,408,064	Fund receives Fixed 11.85%; and pays Floating BRL BROIS 6 Month	JP Morgan	4/1/2016	(140,121)	(140,121)
BRL 40,747,875	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.8%	JP Morgan	4/1/2016	130,908	130,908
BRL 78,394,986	Fund receives Fixed 13.93%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2017	(72,812)	(72,812)
KRW 35,000,000,000	Fund receives Fixed 1.815%; and pays Floating KRW KORIBOR 3 Month	JP Morgan	13/3/2017	95,259	95,259
CNY 148,972,197	Fund receives Fixed 2.24%; and pays Floating CNY CNRR 3 Month	JP Morgan	27/5/2017	(30,624)	(30,624)
CNY 76,585,000	Fund receives Fixed 2.285%; and pays Floating CNY CNRR 3 Month	JP Morgan	7/7/2017	(10,496)	(10,496)

Fixed Income Global Opportunities Fund continued

Interest Rate Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
ZAR 759,610,000	Fund receives Fixed 7.52%; and pays Floating ZAR JIBAR 3 Month	JP Morgan	25/8/2017	10,624	10,624
ZAR 506,410,000	Fund receives Fixed 7.495%; and pays Floating ZAR JIBAR 3 Month	JP Morgan	28/8/2017	(3,183)	(3,183)
PLN 237,920,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 1.73%	JP Morgan	6/3/2018	122,103	122,103
PLN 101,802,342	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 1.755%	JP Morgan	23/3/2018	39,627	39,627
HUF 11,558,895,000	Fund receives Floating HUF BUBOR 6 Month; and pays Fixed 1.905%	JP Morgan	26/6/2018	(210,725)	(210,725)
HUF 11,558,885,000	Fund receives Floating HUF BUBOR 6 Month; and pays Fixed 1.92%	JP Morgan	26/6/2018	(227,895)	(227,895)
BRL 9,435,000	Fund receives Fixed 12.05%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2021	(285,828)	(285,828)
BRL 2,871,751	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 11.08%	JP Morgan	4/1/2021	134,181	134,181
BRL 51,114	Fund receives Fixed 11.72%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2021	(1,832)	(1,832)
BRL 35,060,653	Fund receives Fixed 14.15%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2017	(5,935)	(5,935)
BRL 54,788,965	Fund receives Fixed 13.57%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2017	(119,997)	(119,997)
MXN 530,555,625	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.33%	Morgan Stanley	24/8/2017	24,670	24,670
ZAR 402,708,000	Fund receives Fixed 7.59%; and pays Floating ZAR JIBAR 3 Month	Morgan Stanley	26/8/2017	23,538	23,538
PLN 170,050,420	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 1.84%	Morgan Stanley	9/3/2018	(33,777)	(33,777)
PLN 223,860,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 2.023%	Morgan Stanley	3/6/2018	(285,932)	(285,932)
PLN 344,590,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 2.26%	Morgan Stanley	18/6/2018	(1,017,779)	(1,017,779)
PLN 114,415,000	Fund receives Fixed 3.05%; and pays Floating PLN WIBOR 6 Month	Morgan Stanley	18/6/2025	1,208,452	1,208,452
MXN 80,380,706	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.3260004%	Morgan Stanley	16/7/2025	9,274	9,274
MXN 174,450,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 3.33%	Morgan Stanley	17/7/2025	(644)	(644)
KRW 47,645,854,000	Fund receives Fixed 1.9395%; and pays Floating KRW KORIBOR 3 Month	UBS	10/2/2017	195,658	195,658
KRW 18,718,014,000	Fund receives Fixed 1.9125%; and pays Floating KRW KORIBOR 3 Month	UBS	10/2/2017	70,768	70,768
KRW 34,325,686,000	Fund receives Fixed 1.96%; and pays Floating KRW KORIBOR 3 Month	UBS	11/2/2017	150,125	150,125
KRW 17,121,255,000	Fund receives Fixed 1.8675%; and pays Floating KRW KORIBOR 3 Month	UBS	24/7/2020	13,521	13,521
KRW 11,171,915,000	Fund receives Fixed 1.8425%; and pays Floating KRW KORIBOR 3 Month	UBS	24/7/2020	(2,243)	(2,243)
KRW 4,558,595,000	Fund receives Fixed 2.2625%; and pays Floating KRW KORIBOR 3 Month	UBS	9/7/2025	57,298	57,298
KRW 11,325,370,000	Fund receives Fixed 2.25375%; and pays Floating KRW KORIBOR 3 Month	UBS	9/7/2025	134,849	134,849
KRW 4,647,978,308	Fund receives Fixed 2.2675%; and pays Floating KRW KORIBOR 3 Month	UBS	10/7/2025	60,183	60,183
KRW 2,323,989,153	Fund receives Fixed 2.285%; and pays Floating KRW KORIBOR 3 Month	UBS	13/7/2025	33,113	33,113
KRW 2,323,989,154	Fund receives Fixed 2.275%; and pays Floating KRW KORIBOR 3 Month	UBS	14/7/2025	31,352	31,352
EUR 5,400,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.55%	UBS	22/2/2046	52,673	52,673
EUR 5,400,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.54%	UBS	23/2/2046	68,245	68,245
EUR 5,400,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.52%	UBS	24/2/2046	99,178	99,178
Total (USD underlying exposure – USD 4,192,069,664)				(6,933,676)	(6,933,676)

Note: The total market value of USD (6,933,676) of these transactions is included in the Statement of Net Assets (see Note 2c).

Credit Default Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (860,000)	Fund provides default protection on Transocean Inc 7.375% 15/4/2018; and receives Fixed 1%	Bank of America	20/12/2019	(140,298)	(212,511)
USD (720,000)	Fund provides default protection on Transocean Inc 7.375% 15/4/2018; and receives Fixed 1%	Bank of America	20/12/2019	(120,570)	(177,916)
EUR (349,000)	Fund provides default protection on Shell International Finance BV 5.2% 22/3/2017; and receives Fixed 1%	Bank of America	20/3/2020	(1,962)	6,376
USD 2,100,000	Fund receives default protection on ConocoPhillips 5.9% 15/10/2032; and pays Fixed 1%	Bank of America	20/3/2020	(1,158)	(34,773)
EUR 1,040,000	Fund receives default protection on Continental AG 3.125% 9/9/2020; and pays Fixed 1%	Bank of America	20/6/2020	13,201	(14,829)
USD (16,583,472)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Bank of America	20/6/2020	(109,434)	(319,414)
EUR (1,040,000)	Fund provides default protection on Bayerische Motoren Werke AG 5% 6/8/2018; and receives Fixed 1%	Bank of America	20/6/2020	(10,460)	19,705
EUR 1,950,000	Fund receives default protection on Credit Suisse Group AG 0.99% 29/7/2019; and pays Fixed 1%	Bank of America	20/9/2020	(4,556)	(26,185)
EUR (4,085,000)	Fund provides default protection on Sky Plc 6% 21/5/2027; and receives Fixed 1%	Bank of America	20/9/2020	(302)	50,855

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

Fixed Income Global Opportunities Fund continued

Credit Default Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (3,900,000)	Fund provides default protection on HSBC Bank Plc 3.75% 30/11/2016; and receives Fixed 1%	Bank of America	20/9/2020	7,732	45,028
USD 16,583,472	Fund receives default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and pays Fixed 1%	Bank of America	20/9/2020	122,046	372,343
USD (4,351,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Bank of America	20/9/2020	(31,880)	(97,692)
EUR 3,900,000	Fund receives default protection on Credit Suisse Group AG 0.99% 29/7/2019; and pays Fixed 1%	Bank of America	20/9/2020	(6,285)	(52,371)
EUR (1,950,000)	Fund provides default protection on HSBC Bank Plc 3.75% 30/11/2016; and receives Fixed 1%	Bank of America	20/9/2020	5,253	22,514
USD 1,880,000	Fund receives default protection on Transocean Inc 7.375% 15/4/2018; and pays Fixed 1%	Barclays	20/12/2017	154,854	172,616
EUR 202,000	Fund receives default protection on ITRAXX.EUR.22.V1; and pays Fixed 1%	Barclays	20/12/2019	482	(3,528)
EUR 209,000	Fund receives default protection on ITRAXX.EUR.22.V1; and pays Fixed 1%	Barclays	20/12/2019	304	(3,650)
EUR 99,000	Fund receives default protection on ITRAXX.EUR.22.V1; and pays Fixed 1%	Barclays	20/12/2019	187	(1,729)
USD 1,100,000	Fund receives default protection on Kohl's Corp 6.25% 15/12/2017; and pays Fixed 1%	Barclays	20/3/2020	(4,821)	9,603
USD 1,100,000	Fund receives default protection on Ford Motor Company 6.5% 1/8/2018; and pays Fixed 5%	Barclays	20/3/2020	117	(183,134)
USD 1,100,000	Fund receives default protection on CBS Corp 4.625% 15/5/2018; and pays Fixed 1%	Barclays	20/3/2020	9,594	(3,666)
USD 1,100,000	Fund receives default protection on Eastman Chemical Co 7.6% 1/2/2027; and pays Fixed 1%	Barclays	20/3/2020	(3,116)	(12,539)
USD 1,100,000	Fund receives default protection on Westvaco Corp 7.95% 15/2/2031; and pays Fixed 1%	Barclays	20/3/2020	(29,608)	(35,697)
USD 1,100,000	Fund receives default protection on Block Financial LLC 5.5% 1/11/2022; and pays Fixed 5%	Barclays	20/3/2020	11,030	(172,768)
USD 1,100,000	Fund receives default protection on Xerox Corp 6.35% 15/5/2018; and pays Fixed 1%	Barclays	20/3/2020	15,832	9,268
USD 1,100,000	Fund receives default protection on Arrow Electronics Inc 6.875% 1/6/2018; and pays Fixed 1%	Barclays	20/3/2020	(9,739)	(17,730)
USD 1,100,000	Fund receives default protection on Avnet Inc 4.875% 1/12/2022; and pays Fixed 1%	Barclays	20/3/2020	(13,717)	(16,963)
USD 1,100,000	Fund receives default protection on Dow Chemical Co/The 7.375% 1/11/2029; and pays Fixed 1%	Barclays	20/3/2020	(2,727)	(8,340)
USD 1,100,000	Fund receives default protection on Expedia Inc 7.456% 15/8/2018; and pays Fixed 1%	Barclays	20/3/2020	(7,917)	(10,690)
USD 1,100,000	Fund receives default protection on International Paper Co 7.5% 15/8/2021; and pays Fixed 1%	Barclays	20/3/2020	(7,509)	(15,978)
USD 1,100,000	Fund receives default protection on Computer Sciences Corp 6.5% 15/3/2018; and pays Fixed 5%	Barclays	20/3/2020	(31,582)	(203,982)
USD 1,100,000	Fund receives default protection on FirstEnergy Corp 7.375% 15/11/2031; and pays Fixed 1%	Barclays	20/3/2020	(10,721)	(3,667)
USD 1,100,000	Fund receives default protection on Pitney Bowes Inc 6.25% 15/3/2019; and pays Fixed 1%	Barclays	20/3/2020	8,262	5,016
USD (1,100,000)	Fund provides default protection on Transocean Inc 7.375% 15/4/2018; and receives Fixed 1%	Barclays	20/3/2020	(45,151)	(287,908)
EUR (195,000)	Fund provides default protection on Shell International Finance BV 5.2% 22/3/2017; and receives Fixed 1%	Barclays	20/3/2020	(1,342)	3,563
USD (500,000)	Fund provides default protection on Transocean Inc 7.375% 15/4/2018; and receives Fixed 1%	Barclays	20/3/2020	(16,295)	(130,867)
USD 2,500,000	Fund receives default protection on Transocean Inc 7.375% 15/4/2018; and pays Fixed 5%	Barclays	20/3/2020	(1,325)	298,447
USD (3,200,000)	Fund provides default protection on Transocean Inc 7.375% 15/4/2018; and receives Fixed 1%	Barclays	20/3/2020	(5,196)	(837,552)
EUR (100,000)	Fund provides default protection on Shell International Finance BV 5.2% 22/3/2017; and receives Fixed 1%	Barclays	20/3/2020	(647)	1,827
USD (700,000)	Fund provides default protection on Transocean Inc 7.375% 15/4/2018; and receives Fixed 1%	Barclays	20/3/2020	(50,121)	(183,214)
USD 1,100,000	Fund receives default protection on Gap Inc/The 5.95% 12/4/2021; and pays Fixed 1%	Barclays	20/3/2020	(11,282)	(8,418)

Fixed Income Global Opportunities Fund continued

Credit Default Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 1,100,000	Fund receives default protection on Valero Energy Corp 8.75% 15/6/2030; and pays Fixed 1%	Barclays	20/3/2020	(18,075)	(1,825)
USD 1,100,000	Fund receives default protection on Hewlett-Packard Co 5.4% 1/3/2017; and pays Fixed 1%	Barclays	20/3/2020	13,386	7,774
USD 1,100,000	Fund receives default protection on Quest Diagnostics Inc 6.95% 1/7/2037; and pays Fixed 1%	Barclays	20/3/2020	(15,676)	(12,344)
EUR (200,000)	Fund provides default protection on Shell International Finance BV 5.2% 22/3/2017; and receives Fixed 1%	Barclays	20/3/2020	(1,376)	3,654
USD 1,100,000	Fund receives default protection on Yum! Brands Inc 6.25% 15/3/2018; and pays Fixed 1%	Barclays	20/3/2020	(2,865)	(8,004)
USD (15,701,400)	Fund provides default protection on CDX.NA.HY.24.V1; and receives Fixed 5%	Barclays	20/6/2020	(400,724)	707,882
USD 17,617,050	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 5%	Barclays	20/6/2020	384,610	(794,248)
USD (15,701,400)	Fund provides default protection on CDX.NA.HY.24.V1; and receives Fixed 5%	Barclays	20/6/2020	(400,724)	707,882
USD (15,953,850)	Fund provides default protection on CDX.NA.HY.24.V1; and receives Fixed 5%	Barclays	20/6/2020	(508,296)	719,264
EUR (1,610,000)	Fund provides default protection on ITRAXX.XO.23.V1; and receives Fixed 5%	Barclays	20/6/2020	16,153	135,676
EUR 5,885,000	Fund receives default protection on Continental AG 3.125% 9/9/2020; and pays Fixed 1%	Barclays	20/6/2020	93,801	(83,912)
EUR 7,795,000	Fund receives default protection on ITRAXX.EUR.23.V1; and pays Fixed 1%	Barclays	20/6/2020	42,829	(117,258)
EUR (5,885,000)	Fund provides default protection on Bayerische Motoren Werke AG 5% 6/8/2018; and receives Fixed 1%	Barclays	20/6/2020	(84,387)	111,506
USD 17,558,640	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 5%	Barclays	20/6/2020	377,394	(791,614)
USD 34,729,200	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 5%	Barclays	20/6/2020	714,095	(1,565,732)
USD 16,592,400	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 5%	Barclays	20/6/2020	359,139	(748,052)
USD 11,959,200	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 5%	Barclays	20/6/2020	255,502	(539,169)
USD 17,273,520	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 5%	Barclays	20/6/2020	352,886	(778,760)
USD (121,418,550)	Fund provides default protection on CDX.NA.HY.24.V1; and receives Fixed 5%	Barclays	20/6/2020	(2,748,696)	5,474,038
USD 18,329,850	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 5%	Barclays	20/6/2020	412,163	(826,383)
USD 11,385,000	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 5%	Barclays	20/6/2020	277,037	(513,282)
USD (1,287,000)	Fund provides default protection on CDX.NA.HY.24.V1; and receives Fixed 5%	Barclays	20/6/2020	(37,823)	58,023
USD 18,753,000	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Barclays	20/6/2020	129,879	(158,172)
USD 8,709,000	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Barclays	20/6/2020	45,930	(73,456)
USD 8,710,000	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Barclays	20/6/2020	48,877	(73,465)
USD (21,601,800)	Fund provides default protection on CDX.NA.HY.24.V2; and receives Fixed 5%	Barclays	20/6/2020	202,231	973,896
EUR 9,275,000	Fund receives default protection on ITRAXX.EUR.23.V1; and pays Fixed 1%	Barclays	20/6/2020	54,502	(139,521)
USD 9,647,550	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 5%	Barclays	20/6/2020	128,555	(434,950)
USD 13,063,231	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Barclays	20/6/2020	73,608	(110,182)
USD (18,892,170)	Fund provides default protection on CDX.NA.HY.24.V1; and receives Fixed 5%	Barclays	20/6/2020	(204,757)	851,735
USD (19,199,070)	Fund provides default protection on CDX.NA.HY.24.V1; and receives Fixed 5%	Barclays	20/6/2020	(225,363)	865,571
USD 19,269,360	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 5%	Barclays	20/6/2020	201,097	(868,740)
USD 9,647,550	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 5%	Barclays	20/6/2020	135,977	(434,950)
USD 19,269,360	Fund receives default protection on CDX.NA.HY.24.V1; and pays Fixed 5%	Barclays	20/6/2020	184,456	(868,740)
EUR 15,719,000	Fund receives default protection on ITRAXX.EUR.23.V1; and pays Fixed 1%	Barclays	20/6/2020	35,891	(236,457)
EUR 1,610,000	Fund receives default protection on Groupe Auchan SA 6% 15/4/2019; and pays Fixed 1%	Barclays	20/9/2020	1,570	(48,689)
EUR (6,715,000)	Fund provides default protection on British Telecommunications Plc 5.75% 7/12/2028; and receives Fixed 1%	Barclays	20/9/2020	(38,471)	94,586
USD 9,456,847	Fund receives default protection on South Africa (Republic of) 5.5% 9/3/2020; and pays Fixed 1%	Barclays	20/9/2020	150,911	640,973
EUR (880,000)	Fund provides default protection on Volkswagen AG 5.375% 22/5/2018; and receives Fixed 1%	Barclays	20/9/2020	(3,662)	11,545
EUR (9,275,000)	Fund provides default protection on British Telecommunications Plc 5.75% 7/12/2028; and receives Fixed 1%	Barclays	20/9/2020	(57,117)	130,645
EUR (1,800,000)	Fund provides default protection on Volkswagen AG 5.375% 22/5/2018; and receives Fixed 1%	Barclays	20/9/2020	(7,127)	23,614
USD 1,500,000	Fund receives default protection on Caterpillar Inc 1.5% 26/6/2017; and pays Fixed 1%	Barclays	20/12/2020	(4,570)	(23,621)
USD 1,500,000	Fund receives default protection on Halliburton Company 8.75% 15/2/2021; and pays Fixed 1%	Barclays	20/12/2020	(3,024)	(20,920)
USD 1,500,000	Fund receives default protection on Halliburton Company 8.75% 15/2/2021; and pays Fixed 1%	Barclays	20/12/2020	(6,059)	(20,920)
EUR 356,000	Fund receives default protection on ITRAXX.EUR.22.V1; and pays Fixed 1%	BNP Paribas	20/12/2019	622	(6,218)
EUR (533,000)	Fund provides default protection on Shell International Finance BV 5.2% 22/3/2017; and receives Fixed 1%	BNP Paribas	20/3/2020	(3,974)	9,738
EUR (352,000)	Fund provides default protection on Shell International Finance BV 5.2% 22/3/2017; and receives Fixed 1%	BNP Paribas	20/3/2020	(2,409)	6,431
EUR 1,720,000	Fund receives default protection on ITRAXX.EUR.23.V1; and pays Fixed 1%	BNP Paribas	20/6/2020	7,216	(25,874)

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

Fixed Income Global Opportunities Fund continued

Credit Default Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR 5,930,000	Fund receives default protection on ITRAXX.EUR.23.V1; and pays Fixed 1%	BNP Paribas	20/6/2020	22,792	(89,203)
EUR (1,610,000)	Fund provides default protection on ITRAXX.XO.23.V1; and receives Fixed 5%	BNP Paribas	20/6/2020	13,123	135,676
EUR 1,570,000	Fund receives default protection on ITRAXX.EUR.23.V1; and pays Fixed 1%	BNP Paribas	20/6/2020	5,675	(23,617)
EUR 6,715,000	Fund receives default protection on ITRAXX.EUR.23.V1; and pays Fixed 1%	BNP Paribas	20/6/2020	27,862	(101,012)
USD (6,964,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(25,387)	(156,360)
USD (4,307,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(31,557)	(96,704)
USD (4,404,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(16,055)	(98,882)
USD (4,405,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(16,059)	(98,904)
USD (5,150,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	2,265	(115,631)
USD (4,470,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(4,433)	(100,363)
USD (16,822,700)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(157,828)	(377,714)
USD (4,470,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(7,568)	(100,363)
USD (4,405,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	BNP Paribas	20/9/2020	(16,059)	(98,904)
EUR (200,000)	Fund provides default protection on Shell International Finance BV 5.2% 22/3/2017; and receives Fixed 1%	Citibank	20/3/2020	(1,758)	3,654
USD (350,000)	Fund provides default protection on AK Steel Corp 7.625% 15/5/2020; and receives Fixed 5%	Citibank	20/3/2020	(63,333)	(105,527)
EUR (200,000)	Fund provides default protection on Shell International Finance BV 5.2% 22/3/2017; and receives Fixed 1%	Citibank	20/3/2020	(1,294)	3,654
EUR (200,000)	Fund provides default protection on Shell International Finance BV 5.2% 22/3/2017; and receives Fixed 1%	Citibank	20/3/2020	(1,294)	3,654
EUR (350,000)	Fund provides default protection on Shell International Finance BV 5.2% 22/3/2017; and receives Fixed 1%	Citibank	20/3/2020	(2,446)	6,395
USD 1,400,000	Fund receives default protection on Boyd Gaming Corporation 7.125% 1/2/2016; and pays Fixed 5%	Citibank	20/6/2020	(76,594)	(152,154)
EUR (26,500,000)	Fund provides default protection on ITRAXX.FINSR.23.V1; and receives Fixed 1%	Citibank	20/6/2020	(96,156)	264,033
EUR (8,719,000)	Fund provides default protection on BP Capital Markets Plc 4.2% 15/6/2018; and receives Fixed 1%	Citibank	20/9/2020	(95,661)	65,684
USD 1,390,000	Fund receives default protection on Boyd Gaming Corporation 7.125% 1/2/2016; and pays Fixed 5%	Citibank	20/9/2020	(10,107)	(148,564)
EUR 23,000	Fund receives default protection on Abengoa SA 8.5% 31/3/2016; and pays Fixed 5%	Citibank	20/9/2020	(487)	13,153
USD (4,427,383)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Citibank	20/9/2020	8,096	(99,407)
EUR 4,840,000	Fund receives default protection on Groupe Auchan SA 6% 15/4/2019; and pays Fixed 1%	Citibank	20/9/2020	(5,415)	(146,370)
EUR 13,000	Fund receives default protection on Abengoa SA 8.5% 31/3/2016; and pays Fixed 5%	Citibank	20/9/2020	(275)	7,434
USD (4,427,384)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Citibank	20/9/2020	12,219	(99,407)
EUR 3,220,000	Fund receives default protection on Groupe Auchan SA 6% 15/4/2019; and pays Fixed 1%	Citibank	20/9/2020	(7,405)	(97,379)
EUR (320,000)	Fund provides default protection on Glencore International AG 6.5% 27/2/2019; and receives Fixed 1%	Citibank	20/9/2020	(11,756)	(43,393)
EUR (7,000,000)	Fund provides default protection on BP Capital Markets Plc 4.2% 15/6/2018; and receives Fixed 1%	Citibank	20/9/2020	(44,269)	52,734
EUR (1,570,000)	Fund provides default protection on Sky Plc 6% 21/5/2027; and receives Fixed 1%	Citibank	20/9/2020	(984)	19,545
EUR (320,000)	Fund provides default protection on Glencore International AG 6.5% 27/2/2019; and receives Fixed 1%	Citibank	20/9/2020	(11,756)	(43,393)
EUR (12,200,000)	Fund provides default protection on ITRAXX.XO.21.V1; and receives Fixed 5%	Citigroup Global Markets	20/6/2019	(60,433)	1,441,024

Fixed Income Global Opportunities Fund continued

Credit Default Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (8,230,000)	Fund provides default protection on ITRAXX.XO.21.V1; and receives Fixed 5%	Citigroup Global Markets	20/6/2019	(40,768)	972,101
EUR 358,000	Fund receives default protection on ITRAXX.EUR.22.V1; and pays Fixed 1%	Citigroup Global Markets	20/12/2019	553	(6,253)
EUR (39,609,060)	Fund provides default protection on ITRAXX.EUR.23.V1; and receives Fixed 1%	Citigroup Global Markets	20/6/2020	(154,092)	595,828
EUR (2,100,000)	Fund provides default protection on ITRAXX.XO.23.V1; and receives Fixed 5%	Citigroup Global Markets	20/6/2020	(2,305)	176,969
EUR (1,610,000)	Fund provides default protection on ITRAXX.XO.23.V1; and receives Fixed 5%	Citigroup Global Markets	20/6/2020	(525)	135,676
USD 3,800,000	Fund receives default protection on Boeing Co/The 8.75% 15/8/2021; and pays Fixed 1%	Credit Suisse	20/9/2019	(20,939)	(125,082)
EUR 524,000	Fund receives default protection on ITRAXX.EUR.22.V1; and pays Fixed 1%	Credit Suisse	20/12/2019	964	(9,152)
USD 9,511,500	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Credit Suisse	20/6/2020	(7,056)	(80,225)
USD (19,199,070)	Fund provides default protection on CDX.NA.HY.24.V1; and receives Fixed 5%	Credit Suisse	20/6/2020	(209,043)	865,571
EUR 4,085,000	Fund receives default protection on ITRAXX.EUR.23.V1; and pays Fixed 1%	Credit Suisse	20/6/2020	11,299	(61,450)
EUR (3,220,000)	Fund provides default protection on ITRAXX.EUR.23.V1; and receives Fixed 1%	Credit Suisse	20/6/2020	13,445	48,438
EUR 3,540,000	Fund receives default protection on ITRAXX.EUR.23.V1; and pays Fixed 1%	Credit Suisse	20/6/2020	6,187	(53,251)
EUR 2,160,000	Fund receives default protection on ITRAXX.EUR.23.V1; and pays Fixed 1%	Credit Suisse	20/6/2020	3,718	(32,492)
USD (20,879,100)	Fund provides default protection on CDX.NA.HY.24.V2; and receives Fixed 5%	Credit Suisse	20/6/2020	(270,138)	941,314
EUR (4,835,000)	Fund provides default protection on ITRAXX.EUR.23.V1; and receives Fixed 1%	Credit Suisse	20/6/2020	13,597	72,732
USD 20,178,000	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Credit Suisse	20/6/2020	85,723	(170,191)
USD 9,511,500	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Credit Suisse	20/6/2020	10,562	(80,225)
USD (20,897,190)	Fund provides default protection on CDX.NA.HY.24.V2; and receives Fixed 5%	Credit Suisse	20/6/2020	(86,128)	942,130
USD 15,178,000	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Credit Suisse	20/6/2020	147,545	(128,019)
USD (20,839,500)	Fund provides default protection on CDX.NA.HY.24.V2; and receives Fixed 5%	Credit Suisse	20/6/2020	(137,989)	939,529
USD 56,411,666	Fund receives default protection on CDX.NA.IG.24.V1; and pays Fixed 1%	Credit Suisse	20/6/2020	472,651	(475,805)
USD (1,287,000)	Fund provides default protection on CDX.NA.HY.24.V1; and receives Fixed 5%	Credit Suisse	20/6/2020	(28,681)	58,023
EUR (7,795,000)	Fund provides default protection on Volkswagen AG 5.375% 22/5/2018; and receives Fixed 1%	Credit Suisse	20/9/2020	(52,101)	102,263
EUR (720,000)	Fund provides default protection on Glencore International AG 6.5% 27/2/2019; and receives Fixed 1%	Credit Suisse	20/9/2020	(19,068)	(97,634)
EUR (110,000)	Fund provides default protection on Glencore International AG 6.5% 27/2/2019; and receives Fixed 1%	Credit Suisse	20/9/2020	(3,605)	(14,916)
USD 1,500,000	Fund receives default protection on Occidental Petroleum Corporation 4.125% 1/6/2016; and pays Fixed 1%	Credit Suisse	20/12/2020	(1,810)	(9,099)
USD 1,998,674	Fund receives default protection on ABX.HE.AAA.06-2; and pays Fixed .11%	Credit Suisse	25/5/2046	(138,255)	368,089
USD (1,770,000)	Fund provides default protection on CMBX.NA.6.BBB-; and receives Fixed 3%	Credit Suisse	11/5/2063	(9,922)	(24,615)
USD (2,541,100)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Deutsche Bank	20/9/2020	(22,038)	(57,054)
USD (2,541,300)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Deutsche Bank	20/9/2020	(22,039)	(57,059)
USD (245,000)	Fund provides default protection on Transocean Inc 7.375% 15/4/2018; and receives Fixed 1%	Goldman Sachs	20/6/2019	(44,623)	(52,553)
USD 3,200,000	Fund receives default protection on ConocoPhillips 5.9% 15/10/2032; and pays Fixed 1%	Goldman Sachs	20/3/2020	17,074	(52,988)
USD (1,100,000)	Fund provides default protection on Transocean Inc 7.375% 15/4/2018; and receives Fixed 1%	Goldman Sachs	20/3/2020	16,632	(287,908)
EUR 3,930,000	Fund receives default protection on Continental AG 3.125% 9/9/2020; and pays Fixed 1%	Goldman Sachs	20/6/2020	60,604	(56,036)
EUR 3,600,000	Fund receives default protection on ITRAXX.EUR.23.V1; and pays Fixed 1%	Goldman Sachs	20/6/2020	17,751	(54,154)

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

Fixed Income Global Opportunities Fund continued

Credit Default Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (3,930,000)	Fund provides default protection on Bayerische Motoren Werke AG 5% 6/8/2018; and receives Fixed 1%	Goldman Sachs	20/6/2020	(54,145)	74,464
USD 2,200,000	Fund receives default protection on Mexico (Unites Mexican States) 5.95% 19/3/2019; and pays Fixed 1%	Goldman Sachs	20/9/2020	(4,811)	49,396
EUR 30,000	Fund receives default protection on Louis Dreyfus Commodities BV 4% 4/12/2020; and pays Fixed 5%	Goldman Sachs	20/9/2020	291	(2,827)
USD (4,933,000)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	Goldman Sachs	20/9/2020	(4,892)	(110,759)
EUR 50,000	Fund receives default protection on Louis Dreyfus Commodities BV 4% 4/12/2020; and pays Fixed 5%	Goldman Sachs	20/9/2020	484	(4,712)
EUR 42,000	Fund receives default protection on Abengoa SA 8.5% 31/3/2016; and pays Fixed 5%	Goldman Sachs	20/9/2020	(1,342)	24,018
EUR 23,000	Fund receives default protection on Abengoa SA 8.5% 31/3/2016; and pays Fixed 5%	Goldman Sachs	20/9/2020	(239)	13,153
USD 500,000	Fund receives default protection on AK Steel Corp 7.625% 15/5/2020; and pays Fixed 5%	JP Morgan	20/12/2016	26,876	19,583
USD (720,000)	Fund provides default protection on Transocean Inc 7.375% 15/4/2018; and receives Fixed 1%	JP Morgan	20/12/2019	(113,979)	(177,916)
USD (500,000)	Fund provides default protection on AK Steel Corp 7.625% 15/5/2020; and receives Fixed 5%	JP Morgan	20/12/2019	(97,334)	(145,112)
USD 1,600,000	Fund receives default protection on General Mills Inc 5.7% 15/2/2017; and pays Fixed 1%	JP Morgan	20/3/2020	(8,201)	(51,639)
USD 16,583,472	Fund receives default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and pays Fixed 1%	JP Morgan	20/6/2020	139,797	319,414
USD 1,300,000	Fund receives default protection on Boyd Gaming Corporation 7.125% 1/2/2016; and pays Fixed 5%	JP Morgan	20/6/2020	(64,885)	(141,286)
EUR (1,610,000)	Fund provides default protection on ITRAXX.EUR.23.V1; and receives Fixed 1%	JP Morgan	20/6/2020	(2,595)	24,219
USD 4,790,000	Fund receives default protection on South Africa (Republic of) 5.5% 9/3/2020; and pays Fixed 1%	JP Morgan	20/9/2020	64,735	324,660
USD (1,000,000)	Fund provides default protection on Freeport-McMoran Inc 3.55% 1/3/2022; and receives Fixed 1%	JP Morgan	20/9/2020	10,729	(201,699)
USD (2,472,300)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	JP Morgan	20/9/2020	(20,246)	(55,510)
USD (33,515,600)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	JP Morgan	20/9/2020	(305,755)	(752,515)
USD (16,583,472)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	JP Morgan	20/9/2020	(140,745)	(372,343)
USD (2,472,100)	Fund provides default protection on Mexico (United Mexican States) 5.95% 19/3/2019; and receives Fixed 1%	JP Morgan	20/9/2020	(20,244)	(55,505)
EUR 1,025,000	Fund receives default protection on Glencore International AG 6.5% 27/2/2019; and pays Fixed 1%	JP Morgan	20/9/2020	55,024	138,994
EUR (1,720,000)	Fund provides default protection on Volkswagen AG 5.375% 22/5/2018; and receives Fixed 1%	JP Morgan	20/9/2020	(6,993)	22,565
USD 3,835,000	Fund receives default protection on South Africa (Republic of) 5.5% 9/3/2020; and pays Fixed 1%	JP Morgan	20/9/2020	48,447	259,932
USD 1,500,000	Fund receives default protection on Expedia Inc 7.456% 15/8/2018; and pays Fixed 1%	JP Morgan	20/12/2020	(5,878)	(1,943)
USD 1,500,000	Fund receives default protection on Eastman Chemical Company 7.6% 1/2/2027; and pays Fixed 1%	JP Morgan	20/12/2020	(3,527)	(7,813)
USD 1,500,000	Fund receives default protection on Expedia Inc 7.456% 15/8/2018; and pays Fixed 1%	JP Morgan	20/12/2020	(3,643)	(1,943)
USD 1,500,000	Fund receives default protection on Ei Du Pont de Nemours & Co 6% 15/7/2018; and pays Fixed 1%	JP Morgan	20/12/2020	(4,431)	(25,392)
USD 1,500,000	Fund receives default protection on Dow Chemical Company/The 7.375% 1/11/2029; and pays Fixed 1%	JP Morgan	20/12/2020	(5,458)	(38)
USD 1,500,000	Fund receives default protection on Boeing Co 8.75% 15/8/2021; and pays Fixed 1%	JP Morgan	20/12/2020	(1,042)	(57,133)
USD 1,500,000	Fund receives default protection on Boeing Co 8.75% 15/8/2021; and pays Fixed 1%	JP Morgan	20/12/2020	(1,844)	(57,133)
USD 1,500,000	Fund receives default protection on Yum! Brands Inc 6.25% 15/3/2018; and pays Fixed 1%	JP Morgan	20/12/2020	(8,064)	1,060
USD 1,500,000	Fund receives default protection on Dow Chemical Company/The 7.375% 1/11/2029; and pays Fixed 1%	JP Morgan	20/12/2020	(1,737)	(38)

Fixed Income Global Opportunities Fund continued

Credit Default Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 1,500,000	Fund receives default protection on Yum! Brands Inc 6.25% 15/3/2018; and pays Fixed 1%	JP Morgan	20/12/2020	(4,362)	1,060
USD 1,500,000	Fund receives default protection on Ei Du Pont De Nemours & Co 6% 15/7/2018; and pays Fixed 1%	JP Morgan	20/12/2020	(2,145)	(25,393)
USD 1,500,000	Fund receives default protection on Eastman Chemical Company 7.6% 1/2/2027; and pays Fixed 1%	JP Morgan	20/12/2020	(1,276)	(7,813)
EUR 1,800,000	Fund receives default protection on ITRAXX.EUR.23.V1; and pays Fixed 1%	Merrill Lynch	20/6/2020	5,144	(27,077)
EUR 880,000	Fund receives default protection on ITRAXX.EUR.23.V1; and pays Fixed 1%	Merrill Lynch	20/6/2020	3,080	(13,238)
EUR 349,000	Fund receives default protection on ITRAXX.EUR.22.V1; and pays Fixed 1%	Morgan Stanley	20/12/2019	650	(6,095)
EUR 199,000	Fund receives default protection on ITRAXX.EUR.22.V1; and pays Fixed 1%	Morgan Stanley	20/12/2019	674	(3,476)
EUR 199,000	Fund receives default protection on ITRAXX.EUR.22.V1; and pays Fixed 1%	Morgan Stanley	20/12/2019	350	(3,476)
EUR 202,000	Fund receives default protection on ITRAXX.EUR.22.V1; and pays Fixed 1%	Morgan Stanley	20/12/2019	306	(3,528)
USD 3,100,000	Fund receives default protection on Staples Inc 2.75% 12/1/2018; and pays Fixed 1%	Morgan Stanley	20/3/2020	(28,401)	61,973
EUR 7,450,000	Fund receives default protection on ITRAXX.EUR.23.V1; and pays Fixed 1%	Morgan Stanley	20/6/2020	30,281	(112,068)
USD (4,039,695)	Fund provides default protection on CDX.NA.HY.24.V2; and receives Fixed 5%	Morgan Stanley	20/6/2020	(38,047)	182,126
EUR (5,995,000)	Fund provides default protection on Bayerische Motoren Werke AG 5% 6/8/2018; and receives Fixed 1%	Morgan Stanley	20/6/2020	(80,419)	113,590
EUR 5,995,000	Fund receives default protection on Continental AG 3.125% 9/9/2020; and pays Fixed 1%	Morgan Stanley	20/6/2020	96,953	(85,480)
USD 800,000	Fund receives default protection on Tesoro Corp 4.25% 1/10/2017; and pays Fixed 5%	Morgan Stanley	20/9/2020	6,501	(119,203)
EUR (1,180,000)	Fund provides default protection on Glencore International AG 6.5% 27/2/2019; and receives Fixed 1%	Morgan Stanley	20/9/2020	(33,917)	(160,012)
EUR (2,480,000)	Fund provides default protection on Glencore International AG 6.5% 27/2/2019; and receives Fixed 1%	Morgan Stanley	20/9/2020	(138,452)	(336,297)
EUR (1,980,000)	Fund provides default protection on Glencore International AG 6.5% 27/2/2019; and receives Fixed 1%	Morgan Stanley	20/9/2020	(97,175)	(268,495)
USD 2,200,000	Fund receives default protection on CMBX.NA.7.BBB-; and pays Fixed 3%	Morgan Stanley	17/1/2047	17,004	93,994
USD (1,820,000)	Fund provides default protection on CMBX.NA.7.BBB-; and receives Fixed 3%	Morgan Stanley	17/1/2047	(65,610)	(77,759)
USD (1,800,000)	Fund provides default protection on CMBX.NA.7.BBB-; and receives Fixed 3%	Morgan Stanley	17/1/2047	(67,173)	(76,904)
Total (USD underlying exposure – USD 1,339,223,604)				(2,404,523)	1,178,947

Note: The total market value of USD 1,178,947 of these transactions is included in the Statement of Net Assets (see Note 2c).

Fixed Income Global Opportunities Fund continued

Total Return Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (16,930)	Fund receives EUR EURIBOR 3 Month BBA + 30bps; and pays Banco Santander SA	BNP Paribas	27/7/2016	16,989	18,986
USD (1,000,000)	Fund receives USD LIBOR 3 Month BBA + 250bps; and pays Bangkok Dusit Medical Services	Credit Suisse	17/9/2015	30,991	30,991
USD 7,975,296	Fund receives Interest Only 2010 FN 30 Year + 0bps; and pays USD LIBOR 1 Month BBA + 0bps	Credit Suisse	12/1/2041	4,572	4,572
USD 4,073,681	Fund receives Interest Only 2010 FN 30 Year + 0bps; and pays USD LIBOR 1 Month BBA + 0bps	Credit Suisse	12/1/2041	2,270	2,270
USD 3,839,740	Fund receives Interest Only 2010 FN 30 Year + 0bps; and pays USD LIBOR 1 Month BBA + 0bps	Credit Suisse	12/1/2041	1,956	1,956
USD 7,975,296	Fund receives Interest Only 2010 FN 30 Year + 0bps; and pays USD LIBOR 1 Month BBA + 0bps	Credit Suisse	12/1/2041	4,572	4,572
USD 3,839,740	Fund receives Interest Only 2010 FN 30 Year + 0bps; and pays USD LIBOR 1 Month BBA + 0bps	Goldman Sachs	12/1/2041	(1,956)	(1,956)
USD 4,073,367	Fund receives Interest Only 2010 FN 30 Year + 0bps; and pays USD LIBOR 1 Month BBA + 0bps	Goldman Sachs	12/1/2041	2,341	2,341
USD 3,987,648	Fund receives Interest Only 2010 FN 30 Year + 0bps; and pays USD LIBOR 1 Month BBA + 0bps	Goldman Sachs	12/1/2041	2,292	2,292
USD 3,987,648	Fund receives Interest Only 2010 FN 30 Year + 0bps; and pays USD LIBOR 1 Month BBA + 0bps	Goldman Sachs	12/1/2041	2,292	2,292
USD 15,919,193	Fund receives Interest Only 2010 FN 30 Year + 0bps; and pays USD LIBOR 1 Month BBA + 0bps	JP Morgan	12/1/2041	9,149	9,149
Total (USD underlying exposure – USD 56,318,448)				75,468	77,465

Note: The total market value of USD 77,465 of these transactions is included in the Statement of Net Assets (see Note 2c).

Inflation Swaps as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation USD	Market Value USD
GBP 25,983,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.105%	Citibank	12/8/2025	265,984	265,984
Total (USD underlying exposure – USD 39,912,244)				265,984	265,984

Note: The total market value of USD 265,984 of this transaction is included in the Statement of Net Assets (see Note 2c).

Fixed Income Global Opportunities Fund continued

Written Call Options as at 31 August 2015

Number of contracts subject to Call	Issuer/Description	Counterparty	Strike Price	Expiration Date	Unrealised appreciation/(depreciation) USD	Market Value USD
(54,020,000)	OTC USD/CAD	Bank of America	USD 1.28	30/10/2015	(1,540,972)	(2,298,551)
(12,153,000)	OTC USD/KRW	BNP Paribas	USD 1,175	1/9/2015	(53,376)	(98,974)
(7,427,000)	OTC USD/BRL	BNP Paribas	USD 3.65	3/9/2015	(38,450)	(96,752)
(12,000,000)	OTC USD/SGD	BNP Paribas	USD 1.41	28/9/2015	(1,236)	(124,536)
(15,905,000)	OTC USD/SGD	BNP Paribas	USD 1.395	28/9/2015	(70,494)	(268,858)
(15,905,000)	OTC USD/SGD	BNP Paribas	USD 1.455	28/9/2015	49,146	(29,424)
(4,000,000)	OTC USD/TWD	BNP Paribas	USD 32	8/10/2015	(59,956)	(81,076)
(12,153,000)	OTC USD/KRW	BNP Paribas	USD 1,210	30/10/2015	(33,858)	(153,930)
(11,119,000)	OTC USD/CNY	BNP Paribas	USD 6.8	15/12/2015	3,714	(63,890)
(8,414,000)	OTC USD/KRW	Deutsche Bank	USD 1,135	1/9/2015	5,234	(349,753)
(49,000,000)	OTC USD/CAD	Deutsche Bank	USD 1.28	21/9/2015	(1,356,173)	(1,946,133)
(27,000,000)	OTC USD/CNY	Deutsche Bank	USD 6.7	5/2/2016	(62,667)	(287,577)
(18,815,000)	OTC USD/TWD	HSBC	USD 31.5	8/10/2015	(448,982)	(618,129)
(3,460,000)	OTC USD/CAD	HSBC	USD 1.35	29/10/2015	(8,328)	(37,738)
(2,210,000)	OTC USD/BRL	HSBC	USD 3.6	9/11/2015	(40,207)	(127,612)
(14,085,000)	OTC USD/CNH	HSBC	USD 6.875	26/11/2015	13,274	(48,607)
(7,427,000)	OTC USD/BRL	JP Morgan	USD 3.45	3/9/2015	(300,504)	(455,728)
(9,210,000)	OTC USD/SGD	JP Morgan	USD 1.42	10/9/2015	903	(32,990)
(5,314,050)	OTC USD/ZAR	JP Morgan	USD 13.25	26/10/2015	(35,950)	(182,139)
(7,401,000)	OTC USD/BRL	Morgan Stanley	USD 3.75	8/10/2015	(88,481)	(177,432)
(11,119,000)	OTC USD/CNY	Standard Chartered Bank London	USD 6.8	13/11/2015	21,882	(42,130)
(7,413,000)	OTC USD/MYR	Standard Chartered Bank London	USD 4.125	18/11/2015	(53,833)	(261,375)
(30,113)	Nikkei 225 Index	Citibank	JPY 22,381.92	11/9/2015	4,478	(23)
(313)	2 Year Eurodollar MIDCV	Exchange Traded	USD 98.25	11/9/2015	(37,673)	(131,069)
(421)	Apple Inc	Exchange Traded	USD 130	15/1/2016	(20,260)	(113,038)
(2,352)	DAX Index	Exchange Traded	EUR 11,000	18/9/2015	280,120	(182,935)
(74)	Lyondellbasell Industries NV	Exchange Traded	USD 90	15/1/2016	(8,971)	(36,630)
(210)	S&P 500 E Mini	Exchange Traded	USD 2,040	18/9/2015	24,962	(105,000)
(6,595)	SPDR S&P 500 ETF Trust	Exchange Traded	USD 202	18/9/2015	(825,043)	(1,253,050)
(6,597)	SPDR S&P 500 ETF Trust	Exchange Traded	USD 206	18/9/2015	15,824	(438,701)
(7,095)	SPDR S&P 500 ETF Trust	Exchange Traded	USD 215	19/12/2015	2,478,931	(858,495)
(187)	United Rentals Inc	Exchange Traded	USD 72.5	18/12/2015	(12,736)	(63,580)
(95)	Whiting Petroleum Corp	Exchange Traded	USD 20	18/12/2015	(4,807)	(24,463)
Total (USD underlying exposure – USD 489,026,012)					(2,204,489)	(10,990,318)

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

Written Put Options as at 31 August 2015

Number of contracts subject to Put	Issuer/Description	Counterparty	Strike Price	Expiration Date	Unrealised appreciation/(depreciation) USD	Market Value USD
(128,931,000)	OTC EUR/USD	Bank of America	EUR 1.02	24/9/2015	317,714	(18,101)
(28,000,000)	OTC EUR/USD	BNP Paribas	EUR 1	18/9/2015	31,203	(3,742)
(13,645,000)	OTC EUR/USD	BNP Paribas	EUR 1.07	9/10/2015	88,843	(32,904)
(20,300,000)	OTC EUR/USD	BNP Paribas	EUR 1.08	9/10/2015	146,915	(86,617)
(128,931,000)	OTC EUR/USD	Deutsche Bank	EUR 1.07	24/9/2015	(98,991)	(183,474)
(14,025,000)	OTC USD/MXN	Goldman Sachs	USD 16.5	26/10/2015	(16,704)	(117,852)
(14,036,000)	OTC USD/JPY	HSBC	USD 115	24/9/2015	33,013	(10,176)
(16,056,000)	OTC EUR/USD	JP Morgan	EUR 1.05	10/9/2015	62,683	(2,146)
(13,645,000)	OTC EUR/USD	JP Morgan	EUR 1.12	9/10/2015	225,394	(187,093)
(20,300,000)	OTC EUR/USD	JP Morgan	EUR 1.04	9/10/2015	155,254	(18,149)
(9,550,000)	OTC EUR/PLN	Morgan Stanley	EUR 4.02	22/9/2015	23,283	(944)
(7,413,000)	OTC USD/MYR	Standard Chartered Bank London	USD 4.13	18/11/2015	78,244	(129,298)
(421)	Apple Inc	Exchange Traded	USD 80	15/1/2016	38,105	(66,518)
(612)	Eurodollar IMM	Exchange Traded	USD 99.13	14/12/2015	48,739	(3,825)
(1,000)	Eurodollar IMM	Exchange Traded	USD 99.38	14/12/2015	95,265	(40,625)
(1,510)	Eurodollar IMM	Exchange Traded	USD 98.75	14/3/2016	615,816	(23,594)
(221)	iShares IBOX \$ High Yield Corporate Bond ETF	Exchange Traded	USD 92	18/9/2015	(34,755)	(141,440)
(73)	Lyondellbasell Industries NV	Exchange Traded	USD 85	18/9/2015	(10,453)	(30,295)
(74)	Lyondellbasell Industries NV	Exchange Traded	USD 70	15/1/2016	6,846	(24,235)
(244)	SPDR S&P 500 ETF Trust	Exchange Traded	USD 190	19/12/2015	(91,662)	(176,534)

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

Fixed Income Global Opportunities Fund continued

Written Put Options as at 31 August 2015

Number of contracts subject to Put	Issuer/Description	Counterparty	Strike Price	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(187)	United Rentals Inc	Exchange Traded	USD 57.5	18/12/2015	822	(45,347)
(95)	Whiting Petroleum Corp	Exchange Traded	USD 16	18/12/2015	(8,845)	(28,975)
Total (USD underlying exposure – USD 357,858,910)					1,706,729	(1,371,884)

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

Purchased Put Options as at 31 August 2015

Number of contracts subject to Put	Issuer/Description	Counterparty	Strike Price	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
128,931,000	OTC EUR/USD	Bank of America	EUR 1.07	24/9/2015	(1,386,460)	183,473
28,000,000	OTC EUR/USD	BNP Paribas	EUR 1.04	18/9/2015	(130,170)	5,661
20,300,000	OTC EUR/USD	BNP Paribas	EUR 1.04	9/10/2015	(100,464)	18,149
13,645,000	OTC EUR/USD	BNP Paribas	EUR 1.115	9/10/2015	(90,247)	187,093
10,437,000	OTC USD/JPY	Deutsche Bank	USD 123.5	9/9/2015	162,942	218,258
8,028,000	OTC EUR/USD	Deutsche Bank	EUR 1.05	10/9/2015	(11,138)	1,073
17,680,000	OTC EUR/USD	Deutsche Bank	EUR 1.11	11/9/2015	(26,383)	91,086
28,000,000	OTC EUR/USD	Deutsche Bank	EUR 1	18/9/2015	(2,455)	3,742
128,931,000	OTC EUR/USD	Deutsche Bank	EUR 1.02	24/9/2015	16,645	18,101
9,350,000	OTC USD/MXN	Goldman Sachs	USD 17	26/10/2015	29,583	204,129
18,050,000	OTC EUR/PLN	HSBC	EUR 4.12	23/9/2015	(174,659)	12,853
9,358,000	OTC USD/JPY	HSBC	USD 118.5	24/9/2015	(62,034)	36,141
10,000,000	OTC USD/CAD	HSBC	USD 1.28	29/10/2015	(14,570)	34,430
8,028,000	OTC EUR/USD	JP Morgan	EUR 1.1	10/9/2015	(102,214)	20,792
20,300,000	OTC EUR/USD	JP Morgan	EUR 1.08	9/10/2015	(237,629)	86,617
13,645,000	OTC EUR/USD	JP Morgan	EUR 1.065	9/10/2015	(160,065)	32,904
9,550,000	OTC EUR/PLN	Morgan Stanley	EUR 4.1	22/9/2015	(80,374)	3,615
10,584	1 Year Eurodollar MIDCV	Exchange Traded	USD 98.75	11/9/2015	(2,003,925)	132,300
3,388	1 Year Eurodollar MIDCV	Exchange Traded	USD 98.25	11/9/2015	(196,030)	21,175
1,647	1 Year Eurodollar MIDCV	Exchange Traded	USD 98.5	11/9/2015	(34,308)	10,294
360	1 Year Eurodollar MIDCV	Exchange Traded	USD 98.625	11/9/2015	(97,330)	2,250
2,857	1 Year Eurodollar MIDCV	Exchange Traded	USD 98.5	11/12/2015	(775,268)	339,269
247	1 Year Eurodollar MIDCV	Exchange Traded	USD 98.25	11/12/2015	(42,923)	10,806
440	2 Year Eurodollar MIDCV	Exchange Traded	USD 98	11/9/2015	(204,208)	5,500
244	Energy Select Sector SPDR Fund	Exchange Traded	USD 64	18/9/2015	17,302	55,022
37	Euro Bund	Exchange Traded	EUR 153	25/9/2015	(19,900)	25,350
500	Eurodollar IMM	Exchange Traded	USD 99.5	14/12/2015	(78,930)	62,500
755	Eurodollar IMM	Exchange Traded	USD 99	14/3/2016	(463,608)	28,312
755	Eurodollar IMM	Exchange Traded	USD 98.5	14/3/2016	(204,076)	4,719
300	PowerShares QQQ Trust Series 1	Exchange Traded	USD 103	18/9/2015	2,820	65,250
281	SPDR S&P Oil & Gas Exploration	Exchange Traded	USD 36	4/9/2015	9,787	29,084
566	Transocean Ltd	Exchange Traded	USD 12	18/9/2015	(18,868)	32,262
Total (USD underlying exposure – USD 1,888,866,828)					(6,479,157)	1,982,210

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

Fixed Income Global Opportunities Fund continued

Purchased Call Options as at 31 August 2015

Number of contracts subject to Call	Issuer/Description	Counterparty	Strike Price	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
450,000,000	OTC USD/CAD	Barclays	USD 1.365	8/9/2015	(548,550)	355,950
12,153,000	OTC USD/KRW	BNP Paribas	USD 1,175	1/9/2015	(33,980)	98,974
8,414,000	OTC USD/KRW	BNP Paribas	USD 1,135	1/9/2015	248,348	349,753
7,427,000	OTC USD/BRL	BNP Paribas	USD 3.45	3/9/2015	242,202	455,728
49,000,000	OTC USD/CAD	BNP Paribas	USD 1.28	21/9/2015	1,423,793	1,946,133
15,905,000	OTC USD/SGD	BNP Paribas	USD 1.395	28/9/2015	58,912	268,858
15,905,000	OTC USD/SGD	BNP Paribas	USD 1.455	28/9/2015	(7,157)	29,424
7,413,000	OTC USD/CNH	BNP Paribas	USD 6.54	15/12/2015	(20,682)	83,470
31,595,000	OTC USD/SAR	BNP Paribas	USD 3.79	15/8/2016	94,058	279,900
45,380,000	OTC USD/SAR	BNP Paribas	USD 3.778	16/8/2016	133,145	466,688
53,770,000	OTC USD/JPY	Citibank	USD 127.5	18/12/2015	(334,503)	275,249
45,890,000	OTC USD/SAR	Citibank	USD 3.778	16/8/2016	45,615	471,933
37,690,000	OTC USD/CAD	Deutsche Bank	USD 1.28	30/10/2015	1,003,308	1,603,710
16,330,000	OTC USD/CAD	Deutsche Bank	USD 1.28	30/10/2015	480,918	694,842
8,414,000	OTC USD/KRW	Deutsche Bank	USD 1,180	30/10/2015	(18,393)	187,161
18,000,000	OTC USD/CNY	Deutsche Bank	USD 6.45	5/2/2016	107,172	371,592
12,000,000	OTC USD/SGD	HSBC	USD 1.41	28/9/2015	7,536	124,536
4,000,000	OTC USD/TWD	HSBC	USD 32	8/10/2015	63,676	81,076
9,390,000	OTC USD/CNH	HSBC	USD 6.5475	26/11/2015	(39,513)	87,862
9,000,000	OTC USD/CNY	HSBC	USD 6.7	5/2/2016	15,534	95,859
7,427,000	OTC USD/BRL	JP Morgan	USD 3.65	3/9/2015	75,956	96,752
7,401,000	OTC USD/BRL	Morgan Stanley	USD 3.55	8/10/2015	189,020	404,650
18,815,000	OTC USD/TWD	Morgan Stanley	USD 31.5	8/10/2015	500,535	618,129
46,240,000	OTC USD/CHF	RBS	USD 1.043	9/8/2016	(189,815)	593,490
7,413,000	OTC USD/CNY	Standard Chartered Bank London	USD 6.5	13/11/2015	(33,662)	70,690
9,210,000	OTC USD/SGD	UBS	USD 1.42	10/9/2015	(44,374)	32,990
77,162	Nikkei 225 Index	Citibank	JPY 21,750	11/9/2015	(40,915)	206
30,113	Nikkei 225 Index	Citibank	JPY 21,345.72	11/9/2015	(41,313)	199
2,053	Barrick Gold Corp	Exchange Traded	USD 20	15/1/2016	(90,303)	8,212
281	Barrick Gold Corp	Exchange Traded	USD 12	15/1/2016	(4,524)	4,215
1,764	DAX Index	Exchange Traded	EUR 10,600	18/9/2015	(561,471)	861,841
300	Exxon Mobil Corp	Exchange Traded	USD 78	18/9/2015	(13,380)	16,050
281	iShares China Large-Cap ETF	Exchange Traded	USD 42	18/9/2015	(35,903)	1,686
604	Nikkei 225 Index	Exchange Traded	JPY 21,250	11/9/2015	(2,501,825)	19,945
140	S&P 500 E Mini	Exchange Traded	USD 2,005	18/9/2015	(21,105)	161,875
4,398	SPDR S&P 500 ETF Trust	Exchange Traded	USD 199	18/9/2015	(26,828)	1,482,126
4,397	SPDR S&P 500 ETF Trust	Exchange Traded	USD 195	18/9/2015	1,336,248	2,587,635
21,285	SPDR S&P 500 ETF Trust	Exchange Traded	USD 220	19/12/2015	(4,280,414)	1,160,032
222	Valero Energy Corp	Exchange Traded	USD 72.5	18/9/2015	(48,640)	1,332
Total (USD underlying exposure – USD 416,875,443)					(2,911,274)	16,450,753

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

Fixed Income Global Opportunities Fund continued

Purchased Swaptions as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 164,840,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 25/12/2015; and pays 2.57% Fixed semi-annually from 25/3/2016	Bank of America	23/9/2015	(1,247,196)	71,524
USD 95,156,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 22/12/2015; and pays 3.55% Fixed semi-annually from 22/3/2016	Citibank	18/9/2015	(248,488)	15
USD 47,578,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 22/12/2015; and pays 3.1% Fixed semi-annually from 22/3/2016	Citibank	18/9/2015	(477,759)	7,536
USD 10,245,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 21/3/2016; and pays 3.3% Fixed semi-annually from 21/6/2016	Citibank	17/12/2015	(178,335)	46,543
USD 10,245,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 19/12/2015; and pays 3.18% Fixed semi-annually from 19/12/2020	Citibank	17/6/2020	(224,880)	(224,880)
USD 10,245,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.18% Fixed semi-annually from 19/12/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 19/9/2020	Citibank	17/6/2020	252,887	252,888
KRW 22,575,222,776	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.92% Fixed annually from 11/11/2017; and pays Floating KRW KORIBOR 3 Month annually from 11/11/2017	Deutsche Bank	9/11/2015	43,983	104,139
Total (USD underlying exposure – USD 45,722,385)				(2,079,788)	257,765

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

Written Swaptions as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (20,570,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 29/6/2016; and pays 0.45% Fixed annually from 29/12/2016	Bank of America	24/12/2015	(10,940)	(71,343)
EUR (20,570,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.85% Fixed annually from 29/12/2016; and pays Floating EUR EURIBOR 6 Month semi-annually from 29/6/2016	Bank of America	24/12/2015	52,356	(8,047)
EUR (10,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.85% Fixed annually from 22/2/2017; and pays Floating EUR EURIBOR 6 Month semi-annually from 22/8/2016	Barclays	18/2/2016	(68,431)	(347,610)
USD (23,789,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.65% Fixed semi-annually from 22/3/2016; and pays Floating USD LIBOR 3 Month BBA quarterly from 22/12/2015	Citibank	18/9/2015	417,735	(402,986)
EUR (20,570,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 28/6/2016; and pays 0.45% Fixed annually from 28/12/2016	Citibank	23/12/2015	(5,895)	(70,996)
EUR (20,570,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.85% Fixed annually from 28/12/2016; and pays Floating EUR EURIBOR 6 Month semi-annually from 28/6/2016	Citibank	23/12/2015	57,253	(7,848)
USD (61,500,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 28/9/2017; and pays 2.2% Fixed semi-annually from 28/12/2017	Citibank	26/6/2017	(609,526)	(1,627,351)
USD (61,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 28/12/2017; and pays Floating USD LIBOR 3 Month BBA quarterly from 28/9/2017	Citibank	26/6/2017	744,273	(1,371,327)
KRW (22,575,222,776)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating KRW KORIBOR 3 Month annually from 11/11/2017; and pays 1.63% Fixed annually from 11/11/2017	Deutsche Bank	9/11/2015	(11,432)	(23,878)
USD (87,900,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 23/11/2017; and pays 2.2% Fixed semi-annually from 23/3/2018	Goldman Sachs	21/8/2017	(324,703)	(2,412,328)

Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2015

Nominal Value	Description	Counterparty	Expiration Date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (87,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 23/2/2018; and pays Floating USD LIBOR 3 Month BBA quarterly from 23/11/2017	Goldman Sachs	21/8/2017	15,558	(2,159,967)
EUR (7,375,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed annually from 21/12/2016; and pays Floating EUR EURIBOR 6 Month semi-annually from 21/6/2016	Morgan Stanley	17/12/2015	152,084	(88,068)
USD (61,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 21/12/2017; and pays Floating USD LIBOR 3 Month BBA quarterly from 21/9/2017	Morgan Stanley	19/6/2017	540,462	(1,353,738)
USD (61,500,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 21/9/2017; and pays 2.2% Fixed semi-annually from 21/12/2017	Morgan Stanley	19/6/2017	(395,814)	(1,619,664)
EUR (21,700,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.85% Fixed annually from 22/2/2017; and pays Floating EUR EURIBOR 6 Month semi-annually from 22/8/2016	UBS	18/2/2016	(120,583)	(692,031)
EUR (21,700,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.85% Fixed annually from 23/2/2017; and pays Floating EUR EURIBOR 6 Month semi-annually from 23/8/2016	UBS	19/2/2016	(142,042)	(695,443)
EUR (21,700,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.85% Fixed annually from 24/2/2017; and pays Floating EUR EURIBOR 6 Month semi-annually from 24/8/2016	UBS	22/2/2016	(183,910)	(704,924)
Total (USD underlying exposure – USD 227,073,576)				106,445	(13,657,549)

Note: Written Swaptions are included in the Statement of Net Assets (see Note 2c).

Summary of Financial Derivative Instruments	Market Value USD
Swaps	
Credit Default Swaps	1,178,947
Inflation Swaps	265,984
Interest Rate Swaps	(6,933,676)
Total Return Swaps	77,465
Market value of swaps	(5,411,280)
Purchased options/swaptions	
Purchased Call Options	16,450,753
Purchased Put Options	1,982,210
Purchased Swaptions	257,765
Market value of purchased options/swaptions	18,690,728
Written options/swaptions	
Written Call Options	(10,990,318)
Written Put Options	(1,371,884)
Written Swaptions	(13,657,549)
Market value of written options/swaptions	(26,019,751)
Market value of To Be Announced securities contracts	(89,335,583)
Unrealised appreciation USD	
Open exchange traded futures contracts	412,546
Open forward foreign exchange contracts	30,136,719

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