

# Global Enhanced Equity Yield 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)	%
<b>COMMON / PREFERRED STOCKS (SHARES)</b>				<b>China</b>			
	<b>Australia</b>			88,000	Anhui Conch Cement Co Ltd 'H'	266,253	0.04
95,157	BHP Billiton Ltd	1,700,706	0.23	5,909,000	Bank of China Ltd 'H'	2,698,892	0.36
7,322	Orica Ltd	82,426	0.01	172,000	China Cinda Asset Management Co Ltd 'H'	63,913	0.01
6,640	Sonic Healthcare Ltd	97,654	0.01	1,522,000	China CITIC Bank Corp Ltd 'H'	932,774	0.13
19,954	Tabcorp Holdings Ltd	65,576	0.01	4,212,000	China Construction Bank Corp 'H'	2,961,782	0.40
8,011	Woodside Petroleum Ltd	183,436	0.03	115,000	China Galaxy Securities Co Ltd 'H'	78,788	0.01
		2,129,798	0.29	828,000	China Petroleum & Chemical Corp 'H'	551,250	0.07
	<b>Bermuda</b>			888,500	China Shenhua Energy Co Ltd 'H'	1,540,725	0.21
56,198	Axis Capital Holdings Ltd	3,103,254	0.42	310,000	China Telecom Corp Ltd 'H'	162,389	0.02
11,397	Bunge Ltd	823,547	0.11	304,100	China Vanke Co Ltd 'H'	691,338	0.09
3,536,000	Li & Fung Ltd*	2,331,317	0.31	951,000	Chongqing Rural Commercial Bank Co Ltd 'H'	555,836	0.08
229,000	NWS Holdings Ltd	288,668	0.04	2,792,000	Datang International Power Generation Co Ltd 'H'	1,127,530	0.15
35,719	PartnerRe Ltd	4,937,080	0.66	44,500	Great Wall Motor Co Ltd 'H'	118,850	0.02
112,500	Yue Yuen Industrial Holdings Ltd	402,795	0.06	370,000	Huadian Power International Corp Ltd 'H'	301,231	0.04
		11,886,661	1.60	1,410,000	Huaneng Power International Inc 'H'	1,624,572	0.22
	<b>Brazil</b>			3,081,000	Industrial & Commercial Bank of China Ltd 'H'	1,820,646	0.24
379,900	AES Tiete SA (Unit) (Pref)	1,562,560	0.21	468,400	Inner Mongolia Yitai Coal Co Ltd 'B'	396,266	0.05
236,100	Ambev SA	1,197,474	0.16	1,352,000	Jiangsu Expressway Co Ltd 'H'	1,597,866	0.21
10,900	Banco do Brasil SA	52,700	0.01	564,000	Zhejiang Expressway Co Ltd 'H'	605,439	0.08
29,400	Braskem SA (Pref)	108,432	0.01	6,812,000	Zijin Mining Group Co Ltd 'H'*	1,757,814	0.24
129,100	Cia Energetica de Minas Gerais (Pref)	269,719	0.04			19,854,154	2.67
167,800	Cia Energetica de Sao Paulo (Pref)	709,372	0.09		<b>Czech Republic</b>		
11,100	Cia Paranaense de Energia (Pref)	91,099	0.01	79,737	CEZ AS*	1,831,833	0.25
42,000	EcoRodovias Infraestrutura e Logistica SA	76,765	0.01	849	Komerční banka as	193,315	0.02
137,900	EDP - Energias do Brasil SA	421,451	0.06	14,726	O2 Czech Republic AS	142,007	0.02
28,600	JBS SA	109,221	0.01			2,167,155	0.29
52,100	Natura Cosméticos SA	313,632	0.04		<b>Denmark</b>		
314,300	Petroleo Brasileiro SA (Pref)	737,120	0.10	39,660	TDC A/S	250,627	0.03
7,800	Porto Seguro SA	69,986	0.01		<b>Finland</b>		
151,900	Souza Cruz SA	1,094,395	0.15	11,612	Fortum OYJ	188,849	0.02
66,500	Telefonica Brasil SA (Pref)	718,035	0.10		<b>Germany</b>		
33,700	Tractebel Energia SA	301,456	0.04	27,295	Allianz SE	4,336,360	0.58
40,600	Transmissora Aliança de Energia Eletrica SA (Unit)	198,399	0.03	55,010	Deutsche Lufthansa AG	671,291	0.09
51,600	Vale SA (Pref)	190,449	0.02	337,274	E.ON SE	3,810,834	0.51
		8,222,265	1.10	16,189	Hannover Rueck SE*	1,652,083	0.22
	<b>Canada</b>			13,017	MAN SE	1,362,300	0.18
36,799	BCE Inc	1,471,656	0.20	33,340	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen*	6,107,434	0.82
12,922	Canadian Imperial Bank of Commerce/Canada	923,322	0.12	48,122	ProSiebenSat.1 Media SE	2,337,053	0.32
29,790	Franco-Nevada Corp*	1,266,513	0.17	18,639	RWE AG	279,894	0.04
124,805	Goldcorp Inc	1,667,159	0.22			20,557,249	2.76
4,275	National Bank of Canada*	137,677	0.02		<b>Hong Kong</b>		
80,250	TELUS Corp (Unit)	2,589,284	0.35	470,000	BOC Hong Kong Holdings Ltd	1,588,793	0.21
		8,055,611	1.08	60,000	China Everbright Ltd	125,411	0.02
	<b>Cayman Islands</b>			266,500	China Mobile Ltd	3,228,725	0.43
339,000	ANTA Sports Products Ltd	853,783	0.11	853,000	China Power International Development Ltd	567,894	0.08
1,728,000	Belle International Holdings Ltd	1,580,732	0.21	596,000	China Resources Power Holdings Co Ltd	1,459,522	0.20
42,000	Chailease Holding Co Ltd	67,513	0.01	58,000	China Unicom Hong Kong Ltd	76,181	0.01
2,126,000	Evergrande Real Estate Group Ltd*	1,398,948	0.19	59,000	CLP Holdings Ltd	488,334	0.06
7,500	Hengan International Group Co Ltd	73,592	0.01	125,000	CNOOC Ltd	154,989	0.02
427,200	MGM China Holdings Ltd	706,623	0.09	138,000	Guangdong Investment Ltd	186,599	0.02
120,500	Shimao Property Holdings Ltd	169,155	0.02				
91,000	SOHO China Ltd	38,863	0.01				
94,000	Sunac China Holdings Ltd	50,817	0.01				
342,000	Zhen Ding Technology Holding Ltd	970,205	0.13				
		5,910,231	0.79				

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

# Global Enhanced Equity Yield 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)	%
644,000	HKT Trust & HKT Ltd	745,327	0.10	199,000	Mitsubishi Materials Corp*	640,690	0.09
68,500	Link REIT	363,246	0.05	4,400	Mitsubishi Tanabe Pharma Corp	78,894	0.01
5,017,000	PCCW Ltd	2,647,498	0.36	308,100	Mitsui & Co Ltd	4,014,825	0.54
69,500	Power Assets Holdings Ltd	598,107	0.08	76,000	Nippon Electric Glass Co Ltd*	336,286	0.04
1,001,000	SJM Holdings Ltd	905,358	0.12	432,000	Nippon Steel & Sumitomo Metal Corp	890,497	0.12
38,500	Swire Pacific Ltd 'A'	422,477	0.06	165,200	Nippon Telegraph & Telephone Corp	6,313,562	0.85
51,000	Wharf Holdings Ltd/The	287,883	0.04	131,600	Nissan Motor Co Ltd*	1,191,771	0.16
		13,846,344	1.86	136,600	Nitori Holdings Co Ltd*	10,881,990	1.46
				94,600	NTT DOCOMO Inc	1,982,434	0.27
	<b>Indonesia</b>			141,200	Otsuka Holdings Co Ltd	4,820,511	0.65
172,300	Astra Agro Lestari TBK PT	210,010	0.03	38,900	Park24 Co Ltd*	764,288	0.10
176,600	Indofood Sukses Makmur Tbk PT	66,618	0.01	22,300	Ricoh Co Ltd	218,241	0.03
202,200	Tambang Batubara Bukit Asam Persero Tbk PT	84,190	0.01	89,400	Showa Shell Sekiyu KK	765,326	0.10
6,745,100	Telekomunikasi Indonesia Persero Tbk PT	1,377,824	0.18	300,000	Sumitomo Chemical Co Ltd	1,495,852	0.20
		1,738,642	0.23	53,200	Sumitomo Corp	565,444	0.08
				84,000	Sumitomo Metal Mining Co Ltd*	1,068,593	0.14
				39,100	Takeda Pharmaceutical Co Ltd	1,924,416	0.26
				348,000	TonenGeneral Sekiyu KK	3,476,121	0.47
				50,600	Toyota Motor Corp*	3,004,212	0.40
				38,900	Toyota Tsusho Corp*	897,235	0.12
				32,500	Yokohama Rubber Co Ltd/The	639,080	0.08
						87,746,495	11.79
					<b>Jersey</b>		
				1,297,148	Glencore Plc	2,962,260	0.40
					<b>Luxembourg</b>		
				10,638	RTL Group Npv	922,753	0.12
					<b>Malaysia</b>		
				991,569	Berjaya Sports Toto Bhd	696,462	0.09
				220,000	British American Tobacco Malaysia Bhd	3,257,063	0.44
				1,484,000	DiGi.Com Bhd	1,847,942	0.25
				2,956,400	YTL Corp Bhd	1,098,097	0.15
						6,899,564	0.93
					<b>Netherlands</b>		
				48,376	LyondellBasell Industries NV 'A'	4,006,017	0.54
				3,218	NN Group NV	97,622	0.01
						4,103,639	0.55
					<b>Poland</b>		
				27,508	PGE Polska Grupa Energetyczna SA	114,698	0.02
				4,823	Powszechny Zaklad Ubezpieczen SA	546,065	0.07
						660,763	0.09
					<b>Portugal</b>		
				292,155	EDP - Energias de Portugal SA	1,024,109	0.14
					<b>Singapore</b>		
				1,231,500	Ascendas Real Estate Investment Trust (Unit) (Reit)	1,944,297	0.26
				397,300	CapitaLand Commercial Trust Ltd (Unit) (Reit)*	374,105	0.05
				1,829,800	CapitaLand Mall Trust (Unit) (Reit)	2,487,300	0.33
				110,900	ComfortDelGro Corp Ltd	220,628	0.03
				3,894,100	Hutchison Port Holdings Trust*	2,044,402	0.28
				28,500	Singapore Airlines Ltd	200,161	0.03
				112,500	Suntec Real Estate Investment Trust (Unit) (Reit)	121,862	0.02
				1,184,800	Yangzijiang Shipbuilding Holdings Ltd	922,701	0.12
						8,315,456	1.12

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Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
<b>South Africa</b>				<b>Turkey</b>			
112,689	Kumba Iron Ore Ltd*	742,446	0.10	1,104,860	Eregli Demir ve Celik Fabrikalari TAS*	1,490,969	0.20
105,625	MTN Group Ltd	1,385,000	0.19	8,455	Tupras Turkiye Petrol Rafinerileri AS	217,743	0.03
221,710	Truworths International Ltd*	1,460,891	0.20	380,824	Turk Telekomunikasyon AS	806,823	0.11
102,330	Vodacom Group Ltd	1,076,811	0.14				
		4,665,148	0.63			2,515,535	0.34
<b>Spain</b>				<b>United Kingdom</b>			
84,051	Abertis Infraestructuras SA 'A'*	1,382,048	0.19	18,860	Anglo American Plc	215,205	0.03
119,995	Endesa SA	2,500,710	0.34	910,027	BP Plc	5,051,869	0.68
281,098	Iberdrola SA	1,901,244	0.25	202,476	Centrica Plc	758,280	0.10
575,968	Mapfre SA*	1,700,702	0.23	1,098,815	Direct Line Insurance Group Plc	5,974,682	0.80
488,095	Telefonica SA	6,874,500	0.92	180,084	GlaxoSmithKline Plc	3,717,359	0.50
		14,359,204	1.93	6,605	Imperial Tobacco Group Plc	321,303	0.04
<b>Sweden</b>				<b>United States</b>			
259,336	Nordea Bank AB	3,069,689	0.41	539,572	Legal & General Group Plc	2,099,651	0.28
179,816	Skandinaviska Enskilda Banken AB 'A'	2,093,453	0.28	354,842	National Grid Plc	4,699,769	0.63
158,494	Swedbank AB 'A'	3,608,219	0.49	25,168	Next Plc	3,079,180	0.41
14,817	Tele2 AB 'B'	145,601	0.02	196,511	Old Mutual Plc	605,820	0.08
		8,916,962	1.20	132,935	Rio Tinto Plc	4,888,394	0.66
<b>Switzerland</b>				<b>United States</b>			
4,053	ACE Ltd	413,892	0.05	214,532	Royal Dutch Shell Plc 'B'*	5,637,556	0.76
<b>Taiwan</b>				<b>United States</b>			
439,000	Advanced Semiconductor Engineering Inc	453,356	0.06	9,793	Aetna Inc (Restricted)	1,153,126	0.15
112,000	Asia Cement Corp	120,310	0.02	27,901	Aflac Inc*	1,618,816	0.22
53,000	Cathay Financial Holding Co Ltd	76,398	0.01	25,541	Allstate Corp/The	1,491,594	0.20
367,845	Chicony Electronics Co Ltd	913,507	0.12	273,364	Altria Group Inc^	14,701,516	1.97
190,000	China Motor Corp	129,057	0.02	124,661	American Capital Agency Corp (Reit)	2,402,841	0.32
621,000	Chunghwa Telecom Co Ltd	1,885,751	0.25	194,531	AmerisourceBergen Corp 'A'	19,618,451	2.64
73,000	CTCI Corp	94,234	0.01	334,864	Annaly Capital Management Inc (Reit)	3,388,824	0.46
1,426,000	Far Eastone Telecommunications	3,129,345	0.42	66,298	Anthem Inc*	9,420,946	1.27
791,000	Hon Hai Precision Industry Co Ltd	2,248,816	0.30	65,302	Archer-Daniels-Midland Co	2,910,510	0.39
296,555	Lite-On Technology Corp	271,617	0.04	526,754	AT&T Inc^	17,409,220	2.34
87,000	Novatek Microelectronics Corp	291,462	0.04	8,883	Automatic Data Processing Inc	689,498	0.09
479,000	Pegatron Corp	1,239,605	0.17	42,027	Baxter International Inc	1,623,503	0.22
224,000	Realtek Semiconductor Corp	402,065	0.06	44,832	Best Buy Co Inc	1,616,194	0.22
1,400,000	Siliconware Precision Industries Co Ltd	1,721,170	0.23	9,802	Boeing Co/The	1,287,003	0.17
252,000	Simplo Technology Co Ltd	836,489	0.11	114,892	Cardinal Health Inc	9,572,801	1.29
1,707,000	Synnex Technology International Corp	1,815,287	0.24	83,336	Caterpillar Inc	6,266,867	0.84
443,000	Taiwan Cement Corp	474,507	0.06	91,358	CenturyTel Inc	2,451,135	0.33
842,000	Taiwan Mobile Co Ltd	2,530,968	0.34	42,130	CF Industries Holdings Inc	2,408,993	0.32
543,000	Taiwan Semiconductor Manufacturing Co Ltd	2,152,907	0.29	7,034	CH Robinson Worldwide Inc	472,685	0.06
218,000	United Microelectronics Corp	72,028	0.01	31,892	Chubb Corp/The	3,849,364	0.52
1,230,000	Vanguard International Semiconductor Corp	1,398,758	0.19	59,188	Cincinnati Financial Corp	3,100,859	0.42
311,285	Wistron Corp	154,035	0.02	27,820	Cisco Systems Inc	720,816	0.10
405,000	WPG Holdings Ltd	382,768	0.05	43,867	Clorox Co/The	4,871,430	0.65
178,000	Yuanta Financial Holding Co Ltd	71,395	0.01	3,364	CME Group Inc/IL	317,562	0.04
		22,865,835	3.07	38,914	Coca-Cola Co	1,523,872	0.20
<b>Thailand</b>				<b>United States</b>			
618,000	Advanced Info Service PCL NVDR	4,103,335	0.55	32,788	ConocoPhillips	1,502,018	0.20
2,296,300	BEC World PCL NVDR	2,370,292	0.32	81,935	Consolidated Edison Inc	5,167,640	0.69
48,900	Delta Electronics Thailand PCL	118,686	0.02	47,738	Corning Inc	814,410	0.11
73,000	PTT Global Chemical PCL	122,193	0.02	3,844	Cummins Inc	465,777	0.06
45,300	PTT PCL NVDR	338,692	0.04	894	CVS Health Corp	92,350	0.01
54,500	Thai Oil PCL NVDR	78,302	0.01	28,574	Deere & Co	2,341,354	0.31
		7,131,500	0.96	4,267	Dick's Sporting Goods Inc	213,691	0.03
				14,070	Dover Corp	843,497	0.11
				103,012	Dow Chemical Co/The	4,403,763	0.59
				5,543	Dr Pepper Snapple Group Inc	425,093	0.06
				6,545	Eastman Chemical Co	464,630	0.06
				1,494	Eli Lilly & Co	124,794	0.02
				39,145	Emerson Electric Co	1,851,950	0.25
				7,813	Entergy Corp	509,486	0.07

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# Global Enhanced Equity Yield Fund continued

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Holding	Description	Value (USD)	%	Holding	Description	Value (USD)	%
14,386	Everest Re Group Ltd	2,505,897	0.34	16,543	Philip Morris International Inc (Restricted)	1,308,055	0.18
102,219	Exxon Mobil Corp	7,543,762	1.01		Phillips 66	1,951,992	0.26
411,057	Ford Motor Co	5,573,933	0.75	25,174	Principal Financial Group Inc	288,865	0.04
98,467	Frontier Communications Corp	494,304	0.07	5,736	Procter & Gamble Co	176,844	0.02
42,427	GameStop Corp 'A'*	1,764,963	0.24	2,507	Progressive Corp/The	1,728,273	0.23
47,973	Gap Inc/The	1,569,677	0.21	57,686	Public Service Enterprise Group Inc	2,135,583	0.29
198,989	General Mills Inc	11,294,616	1.52	53,283	Quest Diagnostics Inc	4,048,715	0.54
33,588	HCP Inc (Reit)	1,258,878	0.17	58,959	Red Hat Inc	2,234,676	0.30
37,919	Helmerich & Payne Inc	2,114,743	0.28	30,612	Republic Services Inc 'A'	164,789	0.02
12,016	Hershey Co/The	1,074,351	0.14	4,034	Reynolds American Inc	3,287,256	0.44
36,677	HollyFrontier Corp	1,708,781	0.23	39,134	SBA Communications Corp 'A'	217,457	0.03
1,900	Hormel Foods Corp	116,375	0.02	1,824	Southern Co/The^	11,065,564	1.49
29,145	International Business Machines Corp	4,277,903	0.57	255,261	Spectra Energy Corp	3,661,676	0.49
132,057	International Paper Co*	5,699,580	0.77	129,571	Sysco Corp	5,815,162	0.78
1,859	JM Smucker Co/The	218,284	0.03	145,561	Target Corp	2,199,655	0.30
120,958	Johnson & Johnson^	11,459,561	1.54	28,541	Tesoro Corp	282,831	0.04
42,339	Kellogg Co	2,823,165	0.38	3,054	Time Warner Inc	1,770,848	0.24
60,546	Kimberly-Clark Corp^	6,460,258	0.87	24,854	Travelers Cos Inc/The	1,272,154	0.17
63,269	Kinder Morgan Inc/DE	2,008,791	0.27	12,719	United Parcel Service Inc 'B'	1,563,591	0.21
64,336	KLA-Tencor Corp	3,183,989	0.43	15,986	UnitedHealth Group Inc	9,269,919	1.25
95,942	Kohl's Corp*	4,939,094	0.66	79,203	Valero Energy Corp	3,600,064	0.48
21,965	Las Vegas Sands Corp	1,013,685	0.14	61,466	Verizon Communications Inc	20,606,099	2.77
10,481	LKQ Corp	314,744	0.04	450,505	Wal-Mart Stores Inc	7,123,402	0.96
7,824	Lowe's Cos Inc	536,413	0.07	110,389	Western Union Co/The	836,414	0.11
34,733	Macy's Inc	2,042,300	0.27	45,285	Whole Foods Market Inc	77,052	0.01
7,926	Marathon Oil Corp	125,627	0.02	2,347	Wyndham Worldwide Corp	1,042,457	0.14
41,083	Marathon Petroleum Corp	1,916,933	0.26	13,602	Xcel Energy Inc	474,029	0.06
47,368	McDonald's Corp	4,516,065	0.61			346,919,762	46.60
92,307	Murphy Oil Corp	2,684,288	0.36			670,542,913	90.06
4,830	National Oilwell Varco Inc	196,098	0.03		Total Common / Preferred Stocks (Shares)		
80,590	Navient Corp	1,025,105	0.14		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	670,542,913	90.06
60,919	NetApp Inc	1,924,431	0.26		Total Portfolio	670,542,913	90.06
69,551	New York Community Bancorp Inc	1,220,620	0.16		Other Net Assets	73,979,592	9.94
151,658	Newmont Mining Corp	2,540,272	0.34		Total Net Assets (USD)	744,522,505	100.00
7,043	Northrop Grumman Corp	1,158,644	0.16				
6,900	Nucor Corp	294,975	0.04				
48,473	Occidental Petroleum Corp	3,385,354	0.45				
16,583	ONEOK Inc	576,259	0.08				
25,487	Patterson Cos Inc	1,179,538	0.16				
137,161	Paychex Inc	6,140,698	0.82				
54,078	PepsiCo Inc	5,018,979	0.67				
267,780	Pfizer Inc	8,705,528	1.17				

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

^ Securities pledged, see Note 15, for further details.

# Global Enhanced Equity Yield Fund continued

## Open Forward Foreign Exchange Transactions as at 31 August 2015

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
<b>AUD Hedged Share Class</b>						
AUD	72,949,546	USD	53,248,104	BNY Mellon	15/9/2015	(1,504,331)
USD	4,146,085	AUD	5,742,935	BNY Mellon	15/9/2015	72,539
Net unrealised depreciation						(1,431,792)
<b>CAD Hedged Share Class</b>						
CAD	8,546,129	USD	6,529,635	BNY Mellon	15/9/2015	(112,701)
USD	546,154	CAD	720,791	BNY Mellon	15/9/2015	4,942
Net unrealised depreciation						(107,759)
<b>CNH Hedged Share Class</b>						
CNY	368,782,382	USD	57,423,313	BNY Mellon	15/9/2015	(293,919)
USD	5,094,020	CNY	33,161,970	BNY Mellon	15/9/2015	(43,328)
Net unrealised depreciation						(337,247)
<b>EUR Hedged Share Class</b>						
EUR	5,867,664	USD	6,493,546	BNY Mellon	15/9/2015	97,970
USD	498,011	EUR	435,539	BNY Mellon	15/9/2015	8,740
Net unrealised appreciation						106,710
<b>GBP Hedged Share Class</b>						
GBP	4,218,157	USD	6,568,311	BNY Mellon	15/9/2015	(73,244)
USD	543,407	GBP	346,035	BNY Mellon	15/9/2015	10,587
Net unrealised depreciation						(62,657)
<b>HKD Hedged Share Class</b>						
HKD	804,432,841	USD	103,728,187	BNY Mellon	15/9/2015	59,764
USD	9,311,735	HKD	72,202,612	BNY Mellon	15/9/2015	(3,848)
Net unrealised appreciation						55,916
<b>NZD Hedged Share Class</b>						
NZD	26,320,426	USD	17,182,871	BNY Mellon	15/9/2015	(437,618)
USD	1,526,511	NZD	2,336,704	BNY Mellon	15/9/2015	39,883
Net unrealised depreciation						(397,735)
<b>SGD Hedged Share Class</b>						
SGD	119,067	USD	84,861	BNY Mellon	15/9/2015	(620)
USD	6,984	SGD	9,850	BNY Mellon	15/9/2015	15
Net unrealised depreciation						(605)
Total net unrealised depreciation (USD underlying exposure – USD 271,405,514)						(2,175,169)

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

## Sector Breakdown as at 31 August 2015

	% of net assets
Telecommunication Services	12.39
Financials	11.97
Healthcare	11.96
Consumer Staples	10.91
Consumer Discretionary	8.95
Information Technology	7.63
Utilities	7.59
Energy	7.32
Materials	5.93
Industrials	5.41
Other Net Assets	9.94
	100.00

# Global Enhanced Equity Yield 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
(52)	FTSE 100 Index	Exchange Traded	GBP 6,100	18/9/2015	(80,813)	(169,759)
(156)	FTSE 100 Index	Exchange Traded	GBP 6,350	18/9/2015	22,901	(160,350)
(64)	Nikkei 225 Index	Exchange Traded	JPY 18,500	11/9/2015	(52,131)	(338,135)
(65)	Nikkei 225 Index	Exchange Traded	JPY 18,250	11/9/2015	(201,238)	(442,688)
(97)	Nikkei 225 Index	Exchange Traded	JPY 19,625	11/9/2015	177,903	(72,068)
(196)	S&P 500 Index	Exchange Traded	USD 1,960	18/9/2015	(289,327)	(935,900)
(199)	S&P 500 Index	Exchange Traded	USD 1,930	18/9/2015	(221,507)	(1,365,140)
(296)	S&P 500 Index	Exchange Traded	USD 2,040	18/9/2015	503,762	(306,360)
(192)	S&P 500 Index	Exchange Traded	USD 1,995	25/9/2015	34,349	(652,800)
Total (USD underlying exposure – USD 100,285,061)					(106,101)	(4,443,200)

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

## Open Exchange Traded Futures Contracts as at 31 August 2015

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised depreciation USD
56	GBP	FTSE 100 Index	September 2015	5,361,193	(86,008)
337	JPY	Nikkei 225 (Yen)	September 2015	26,206,627	(1,048,438)
754	USD	S&P 500 E Mini Index	September 2015	74,155,900	(1,976,662)
Total				105,723,720	(3,111,108)

Note: The net unrealised depreciation of USD 3,111,108 attributed to these transactions is included in the Statement of Net Assets (see Note 2c).

Summary of Financial Derivative Instruments	Market Value USD
<b>Written options/swaptions</b>	
Written Call Options	(4,443,200)
Market value of written options/swaptions	(4,443,200)
	<b>Unrealised depreciation USD</b>
Open exchange traded futures contracts	(3,111,108)
Open forward foreign exchange contracts	(2,175,169)