

EATON VANCE INTERNATIONAL (IRELAND) FUNDS PLC

(Public limited liability investment company with variable capital incorporated in Ireland)

SEMI-ANNUAL REPORT AND FINANCIAL STATEMENTS

**For the Financial Period Ended
30 June 2022**

(Unaudited)

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

TABLE OF CONTENTS

Background Information	2
Management Discussion.....	4
Portfolio of Investments.....	6
Statement of Financial Position	90
Statement of Comprehensive Income	92
Statement of Changes in Net Assets.....	94
Notes to the Financial Statements	96
Total Expense Ratios.....	115
Fund Performance	119
Statement of Changes in Composition of Portfolios.....	121
Additional Information	130
Directors and Other Information	131

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

BACKGROUND INFORMATION

Principal activities and review of the operations

Eaton Vance International (Ireland) Funds plc (the “Company”) is a public limited liability investment company with variable capital incorporated on 9 August 1999 in Ireland pursuant to the Companies Act 2014 (the “Companies Act”) and authorised by the Central Bank of Ireland (the “Central Bank”) as an investment company pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011, as amended, (the “UCITS Regulations”) and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (the “Central Bank UCITS Regulations”).

The Company is comprised of thirteen sub-funds (the “Sub-Funds”);

- Eaton Vance International (Ireland) Emerging Markets Debt Fund (“Emerging Markets Debt Fund”)
- Eaton Vance International (Ireland) Emerging Markets Debt Opportunities Fund (“Emerging Markets Debt Opportunities Fund”)
- Eaton Vance International (Ireland) Emerging Markets Local Income Fund (“Emerging Markets Local Income Fund”)
- Eaton Vance International (Ireland) Frontier Markets Local Debt Fund (“Frontier Markets Local Debt Fund”)
- Eaton Vance International (Ireland) Global Macro Fund (“Global Macro Fund”)
- Eaton Vance International (Ireland) Hexavest All-Country Global Equity Fund (“Hexavest All-Country Global Equity Fund”)
- Eaton Vance International (Ireland) Hexavest Global Equity Fund (“Hexavest Global Equity Fund”)
- Eaton Vance International (Ireland) Parametric Emerging Markets Fund (“Parametric Emerging Markets Fund”)
- Eaton Vance International (Ireland) Parametric Global Defensive Equity Fund (“Parametric Global Defensive Equity Fund”)
- Eaton Vance International (Ireland) Short Duration U.S. Government Income Fund (“Short Duration U.S. Government Income Fund”)
- Eaton Vance International (Ireland) Sustainable Global High Yield Bond Fund (“Sustainable Global High Yield Bond Fund”); formerly, Eaton Vance International (Ireland) Global High Yield Bond Fund
- Eaton Vance International (Ireland) Sustainable U.S. High Yield Bond Fund (“Sustainable U.S. High Yield Bond Fund”); formerly, Eaton Vance International (Ireland) U.S. High Yield Bond Fund
- Eaton Vance International (Ireland) U.S. Value Fund (“U.S. Value Fund”)

The Emerging Markets Debt Fund was approved on 11 September 2019 and has not yet launched.

The Frontier Markets Local Debt Fund was approved on 18 March 2021 and has not yet launched.

Shares of the Hexavest All-Country Global Equity Fund were fully redeemed on 29 June 2020.

Shares of the Hexavest Global Equity Fund were fully redeemed on 4 December 2020.

The net asset values of the Sub-Funds are available on the Eaton Vance Management (International) Limited website: <https://global.eatonvance.com>.

Investment Objectives

Emerging Markets Debt Opportunities Fund

The investment objective of the Emerging Markets Debt Opportunities Fund is to generate total return. Total return is defined as income plus capital appreciation.

Emerging Markets Local Income Fund

The investment objective of the Emerging Markets Local Income Fund is to generate total return. Total return is defined as income plus capital appreciation.

Global Macro Fund

The investment objective of the Global Macro Fund is to deliver a positive absolute return in all market conditions, in the form of income plus capital appreciation over a rolling three-year period.

Parametric Emerging Markets Fund

The investment objective of the Parametric Emerging Markets Fund is to seek long-term capital appreciation.

Parametric Global Defensive Equity Fund

The investment objective of the Parametric Global Defensive Equity Fund is to provide a defensive equity exposure that

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

BACKGROUND INFORMATION CONT'D

Investment Objectives (continued)

is expected to provide favourable risk adjusted performance relative to the MSCI All Country World Index in USD Net (base) over the long term.

Short Duration U.S. Government Income Fund

The investment objective of the Short Duration U.S. Government Income Fund is to seek total return. Total return is defined as income plus capital appreciation.

Sustainable Global High Yield Bond Fund

The investment objective of the Sustainable Global High Yield Bond Fund is to generate current income and total return, while integrating environmental, social and governance (“ESG”) characteristics by screening out sectors and issuers with low overall sustainability scores, with a view to achieving the long-term global warming objectives of the Paris Agreement adopted under the United Nations Framework Convention on Climate Change.

Sustainable U.S. High Yield Bond Fund

The investment objective of the Sustainable U.S. High Yield Bond Fund is to generate current income and total return, while integrating environmental, social and governance (“ESG”) characteristics by screening out sectors and issuers with low overall sustainability scores, with a view to achieving the long-term global warming objectives of the Paris Agreement adopted under the United Nations Framework Convention on Climate Change.

U.S. Value Fund

The investment objective of the U.S. Value Fund is to seek long-term capital growth.

For additional information on how the Sub-Funds achieve their investment objectives, in accordance with the Central Bank UCITS Regulations, please consult the prospectus and relevant supplements.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

MANAGEMENT DISCUSSION

Dear Shareholders:

Attached is the semi-annual shareholder report for Eaton Vance International (Ireland) Funds plc (the “Company”) for the financial period ended 30 June 2022. The Company provides non-U.S. investors access to the U.S. and international investment markets through an approach that emphasizes fundamental research and a long-term investment perspective.

An outbreak of respiratory disease caused by a novel coronavirus was first detected in China in late 2019 and subsequently spread internationally. This coronavirus has resulted in closing borders, enhanced health screenings, changes to healthcare service preparation and delivery, quarantines, cancellations, disruptions to supply chains and customer activity, as well as general concern and uncertainty. Health crises caused by outbreaks of disease, such as the coronavirus outbreak, may exacerbate other pre-existing political, social and economic risks and disrupt normal market conditions and operations. The impact of this outbreak has negatively affected the worldwide economy, as well as the economies of individual countries and industries, and could continue to affect the market in significant and unforeseen ways. Other epidemics and pandemics that may arise in the future may have similar effects. Any such impact could adversely affect the Sub-Funds' performance, or the performance of the securities in which the Sub-Funds invest.

In the pages that follow, the investment advisers present a brief recitation of their performance during the six-month period ended 30 June 2022.

MSIM Fund Management (Ireland) Limited

August 2022

Emerging Markets Debt Opportunities Fund:

For the six-month period ended 30 June 2022, Emerging Markets Debt Opportunities Fund (the “Sub-Fund”) Class I Acc USD shares delivered a return of (14.05)% at net asset value. This return is based on a decrease in dealing net asset value to \$9.79 on 30 June 2022, from \$11.39 on 31 December 2021. The Sub-Fund's return outperformed the J.P. Morgan EMB (JEMB) Hard Currency/Local Currency 50-50 Index, which produced a return of (15.84)% during the same period. (It is not possible to invest directly in an index).

Emerging Markets Local Income Fund:

For the six-month period ended 30 June 2022, Emerging Markets Local Income Fund (the “Sub-Fund”) Class I Acc USD shares delivered a return of (14.68)% at net asset value. This return is based on a decrease in dealing net asset value to \$9.01 on 30 June 2022, from \$10.56 on 31 December 2021. The Sub-Fund's return underperformed the J.P. Morgan Government Bond Index: Emerging Markets (JPM GBI-EM) Global Diversified (Unhedged) Index, which produced a return of (14.53)% during the same period. (It is not possible to invest directly in an index).

Global Macro Fund:

For the six-month period ended 30 June 2022, Global Macro Fund (the “Sub-Fund”) Class I Acc USD shares delivered a return of (3.71)% at net asset value. This return is based on a decrease in dealing net asset value to \$12.72 on 30 June 2022, from \$13.21 on 31 December 2021. The Sub-Fund's return underperformed the ICE BofA 3-Month U.S. Treasury Bill Index, which produced a return of 0.14% during the same period. (It is not possible to invest directly in an index).

Parametric Emerging Markets Fund:

For the six-month period ended 30 June 2022, Parametric Emerging Markets Fund (the “Sub-Fund”) Class I Acc USD shares delivered a return of (14.41)% at net asset value. This return is based on a decrease in dealing net asset value to \$10.93 on 30 June 2022, from \$12.77 on 31 December 2021. The Sub-Fund's return outperformed the MSCI Emerging Markets Index, which produced a return of (17.63)% during the same period. (It is not possible to invest directly in an index).

Parametric Global Defensive Equity Fund:

For the six-month period ended 30 June 2022, Parametric Global Defensive Equity Fund (the “Sub-Fund”) Class I Acc USD shares delivered a return of (9.77)% at net asset value. This return is based on a decrease in dealing net asset value to \$12.01 on 30 June 2022, from \$13.31 on 31 December 2021. The Sub-Fund's return outperformed the MSCI ACWI Index Net USD, which produced a return of (20.18)% during the same period. (It is not possible to invest directly in an index).

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

MANAGEMENT DISCUSSION CONT'D

Short Duration U.S. Government Income Fund:

For the six-month period ended 30 June 2022, Short Duration U.S. Government Income Fund (the “Sub-Fund”) Class A Acc USD shares delivered a return of (2.21)% at net asset value. This return is based on a decrease in dealing net asset value to \$9.73 on 30 June 2022, from \$9.95 on 31 December 2021. The Sub-Fund’s return underperformed the ICE BofA 0-1 Year U.S. Treasury Index, which produced a return of (0.33)% during the same period. (It is not possible to invest directly in an index).

Sustainable Global High Yield Bond Fund:

For the six-month period ended 30 June 2022, Sustainable Global High Yield Fund (the “Sub-Fund”) Class I Acc USD shares delivered a return of (12.40)% at net asset value. This return is based on a decrease in dealing net asset value to \$11.30 on 30 June 2022, from \$12.90 on 31 December 2021. The Sub-Fund’s return outperformed the ICE BofA Developed Markets High Yield Ex-Subordinated Financial Index (Hedged), which produced a return of (13.91)% during the same period. (It is not possible to invest directly in an index).

Sustainable U.S. High Yield Bond Fund:

For the six-month period ended 30 June 2022, Sustainable U.S. High Yield Bond Fund (the “Sub-Fund”) Class A Inc (M) USD shares delivered a return of (13.20)% at net asset value. This return is based on a decrease in dealing net asset value to \$8.96 on 30 June 2022, from \$10.53 on 31 December 2021. The Sub-Fund’s return outperformed the ICE BofA U.S. High Yield Index, which produced a return of (14.04)% during the same period. (It is not possible to invest directly in an index).

U.S. Value Fund:

For the six-month period ended 30 June 2022, U.S. Value Fund (the “Sub-Fund”) Class A Acc USD shares delivered a return of (9.64)% at net asset value. This return is based on a decrease in dealing net asset value to \$35.63 on 30 June 2022, from \$39.43 on 31 December 2021. The Sub-Fund’s return outperformed the Russell 1000 Value Index, which produced a return of (12.86)% during the same period. (It is not possible to invest directly in an Index).

Emerging Markets Debt Opportunities Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS

(Expressed in United States Dollars)

		Principal Amount	Value	% of Net Assets
Financial Assets at Fair Value through Profit or Loss				
Non-U.S. Government Bonds				
Bahrain (2021: 1.48%)				
Kingdom of Bahrain, 5.45%, 16/9/32	USD	2,000,000	\$ 1,683,008	0.60
Kingdom of Bahrain, 6.00%, 19/9/44	USD	800,000	596,169	0.21
Kingdom of Bahrain, 6.25%, 25/1/51	USD	2,533,000	1,894,086	0.67
Kingdom of Bahrain, 7.375%, 14/5/30	USD	200,000	197,968	0.07
Kingdom of Bahrain, 7.50%, 20/9/47	USD	250,000	211,073	0.08
			\$ 4,582,304	1.63
Barbados (2021: 0.48%)				
Government of Barbados, 6.50%, 1/10/29	USD	64,000	\$ 61,760	0.02
Government of Barbados, 6.50%, 1/10/29	USD	1,707,400	1,647,641	0.59
			\$ 1,709,401	0.61
Belarus (2021: 0.16%)				
Republic of Belarus, 5.875%, 24/2/26	USD	250,000	\$ 41,563	0.01
Benin (2021: 1.22%)				
Benin Government International Bond, 6.875%, 19/1/52	EUR	3,975,000	\$ 2,862,839	1.02
Colombia (2021: 0.00%)				
Titulos de Tesoreria B, 5.75%, 3/11/27	COP	8,669,000,000	\$ 1,654,820	0.59
Titulos de Tesoreria B, 6.00%, 28/4/28	COP	13,094,000,000	2,482,253	0.88
			\$ 4,137,073	1.47
Costa Rica (2021: 0.46%)				
Costa Rica Government Bond, 9.66%, 30/9/26	CRC	937,900,000	\$ 1,538,869	0.55
Croatia (2021: 0.98%)				
Croatia Government International Bond, 1.50%, 17/6/31	EUR	1,200,000	\$ 1,078,972	0.38
Croatia Government International Bond, 1.75%, 4/3/41	EUR	1,703,000	1,311,974	0.47
			\$ 2,390,946	0.85
Dominican Republic (2021: 0.09%)				
Dominican Republic, 6.00%, 22/2/33	USD	558,000	\$ 466,242	0.16
Dominican Republic, 6.40%, 5/6/49	USD	2,778,000	2,082,202	0.74
Dominican Republic, 6.50%, 15/2/48	USD	160,000	121,600	0.04

		Principal Amount	Value	% of Net Assets
Dominican Republic (2021: 0.09%) cont'd				
Dominican Republic, 6.85%, 27/1/45	USD	1,864,000	\$ 1,479,270	0.53
Dominican Republic, 8.00%, 15/1/27	DOP	14,700,000	244,060	0.09
Dominican Republic, 8.00%, 12/2/27	DOP	72,610,000	1,204,175	0.43
Dominican Republic, 13.00%, 9/6/34	DOP	226,900,000	4,202,760	1.50
			\$ 9,800,309	3.49
Ecuador (2021: 0.17%)				
Republic of Ecuador, 0.50% to 31/7/22, 31/7/40	USD	1,294,046	\$ 468,613	0.17
Egypt (2021: 7.29%)				
Arab Republic of Egypt, 5.875%, 16/2/31	USD	3,500,000	\$ 2,184,298	0.78
Arab Republic of Egypt, 7.50%, 16/2/61	USD	6,242,000	3,491,625	1.24
Arab Republic of Egypt, 7.903%, 21/2/48	USD	1,135,000	652,421	0.23
Arab Republic of Egypt, 8.15%, 20/11/59	USD	522,000	303,525	0.11
Arab Republic of Egypt, 8.50%, 31/1/47	USD	947,000	563,879	0.20
Arab Republic of Egypt, 8.75%, 30/9/51	USD	1,005,000	608,219	0.22
Arab Republic of Egypt, 8.875%, 29/5/50	USD	412,000	251,479	0.09
			\$ 8,055,446	2.87
El Salvador (2021: 0.00%)				
El Salvador Government International Bond, 7.125%, 20/1/50	USD	796,000	\$ 254,775	0.09
El Salvador Government International Bond, 7.625%, 1/2/41	USD	368,000	117,370	0.04
El Salvador Government International Bond, 7.75%, 24/1/23	USD	2,098,000	1,474,135	0.53
			\$ 1,846,280	0.66
Ethiopia (2021: 0.00%)				
Ethiopia International Bond, 6.625%, 11/12/24	USD	1,974,000	\$ 1,129,918	0.40
Gabon (2021: 0.00%)				
Gabon Government International Bond, 6.625%, 6/2/31	USD	3,456,000	\$ 2,565,354	0.91
Honduras (2021: 0.39%)				
Honduras Government International Bond, 5.625%, 24/6/30	USD	3,981,000	\$ 2,701,151	0.96
Honduras Government International Bond, 6.25%, 19/1/27	USD	2,075,000	1,631,996	0.58

Emerging Markets Debt Opportunities Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Principal Amount	Value	% of Net Assets
Honduras (2021: 0.39%) cont'd			
Honduras Government International Bond, 7.50%, 15/3/24	USD 1,892,667	\$ 1,789,713	0.64
	\$ 6,122,860	2.18	
Indonesia (2021: 7.82%)			
Indonesia Government Bond, 6.50%, 15/2/31	IDR 151,091,000,000	\$ 9,696,458	3.45
Indonesia Government Bond, 7.125%, 15/6/42	IDR 52,167,000,000	3,461,155	1.24
Indonesia Government Bond, 7.50%, 15/4/40	IDR 47,700,000,000	3,206,904	1.14
	\$ 16,364,517	5.83	
Israel (2021: 0.00%)			
Israel Government Bond, 0.75%, 31/7/22	ILS 19,009,085	\$ 5,405,191	1.92
Ivory Coast (2021: 2.63%)			
Ivory Coast Government International Bond, 4.875%, 30/1/32	EUR 4,191,000	\$ 3,172,312	1.13
Ivory Coast Government International Bond, 5.25%, 22/3/30	EUR 391,000	321,620	0.12
Ivory Coast Government International Bond, 5.875%, 17/10/31	EUR 1,300,000	1,069,161	0.38
Ivory Coast Government International Bond, 6.625%, 22/3/48	EUR 2,392,000	1,687,558	0.60
Ivory Coast Government International Bond, 6.875%, 17/10/40	EUR 350,000	262,121	0.09
	\$ 6,512,772	2.32	
Jordan (2021: 0.00%)			
Jordan Government International Bond, 5.85%, 7/7/30	USD 224,000	\$ 178,040	0.06
Jordan Government International Bond, 7.375%, 10/10/47	USD 2,385,000	1,758,938	0.63
Jordan Government International Bond, 7.75%, 15/1/28	USD 745,000	698,344	0.25
	\$ 2,635,322	0.94	
Lebanon (2021: 0.11%)			
Lebanese Republic, 5.80%, 14/4/20	USD 281,000	\$ 17,914	0.01
Lebanese Republic, 6.00%, 27/1/23	USD 1,253,000	79,879	0.03
Lebanese Republic, 6.10%, 4/10/22	USD 4,799,000	305,936	0.11
Lebanese Republic, 6.15%, 19/6/20	USD 373,000	23,779	0.01
Lebanese Republic, 6.20%, 26/2/25	USD 380,000	24,225	0.01

	Principal Amount	Value	% of Net Assets
Lebanon (2021: 0.11%) cont'd			
Lebanese Republic, 6.25%, 27/5/22	USD 620,000	\$ 39,525	0.01
Lebanese Republic, 6.25%, 4/11/24	USD 66,000	4,208	0.00
Lebanese Republic, 6.25%, 12/6/25	USD 14,000	893	0.00
Lebanese Republic, 6.375%, 9/3/20	USD 5,491,000	350,051	0.12
Lebanese Republic, 6.40%, 26/5/23	USD 66,000	4,208	0.00
Lebanese Republic, 6.65%, 22/4/24	USD 1,386,000	88,358	0.03
Lebanese Republic, 6.65%, 3/11/28	USD 1,260,000	80,325	0.03
Lebanese Republic, 6.75%, 29/11/27	USD 2,000	128	0.00
Lebanese Republic, 6.85%, 25/5/29	USD 763,000	48,641	0.02
Lebanese Republic, 7.00%, 3/12/24	USD 28,000	1,785	0.00
Lebanese Republic, 7.00%, 20/3/28	USD 273,000	17,404	0.01
Lebanese Republic, 7.05%, 2/11/35	USD 33,000	2,104	0.00
Lebanese Republic, 7.15%, 20/11/31	USD 23,000	1,466	0.00
Lebanese Republic, 8.20%, 17/5/33	USD 8,000	510	0.00
Lebanese Republic, 8.25%, 12/4/21	USD 1,985,000	126,544	0.04
Lebanese Republic, 8.25%, 17/5/34	USD 7,000	446	0.00
	\$ 1,218,329	0.43	
Macedonia (2021: 0.00%)			
North Macedonia Government International Bond, 1.625%, 10/3/28	EUR 887,000	\$ 701,808	0.25
Mexico (2021: 0.05%)			
Mexican Bonos, 8.50%, 31/5/29	MXN 3,600,000	\$ 173,916	0.06
Mexican Udibonos, 2.75%, 27/11/31	MXN 291,377,000	9,645,699	3.44
	\$ 9,819,615	3.50	
Mozambique (2021: 0.00%)			
Mozambique Government International Bond, 5.00%, 15/9/31	USD 1,667,000	\$ 1,212,909	0.43
Oman (2021: 0.00%)			
Oman Government International Bond, 6.50%, 8/3/47	USD 2,669,000	\$ 2,249,220	0.80
Oman Government International Bond, 6.75%, 17/1/48	USD 2,403,000	2,079,917	0.74

Emerging Markets Debt Opportunities Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

		Principal Amount	Value	% of Net Assets
Oman (2021: 0.00%) cont'd				
Oman Government International Bond, 7.00%, 25/1/51	USD	202,100	\$ 178,664	0.06
			\$ 4,507,801	1.60
Peru (2021: 0.00%)				
Peru Government Bond, 5.35%, 12/8/40	PEN	20,900,000	\$ 4,085,153	1.46
Peru Government Bond, 6.15%, 12/8/32	PEN	6,239,000	1,442,266	0.51
Peru Government Bond, 6.95%, 12/8/31	PEN	21,418	5,317,458	1.89
			\$ 10,844,877	3.86
Romania (2021: 1.50%)				
Romanian Government International Bond, 3.375%, 28/1/50	EUR	1,627,000	\$ 1,019,120	0.36
Romanian Government International Bond, 4.625%, 3/4/49	EUR	2,173,000	1,624,813	0.58
			\$ 2,643,933	0.94
Serbia (2021: 2.13%)				
Serbia Treasury Bond, 4.50%, 20/8/32	RSD	788,350,000	\$ 5,630,230	2.00
Sri Lanka (2021: 0.00%)				
Sri Lanka Government International Bond, 5.75%, 18/4/23	USD	1,600,000	\$ 519,229	0.19
Sri Lanka Government International Bond, 6.20%, 11/5/27	USD	1,034,000	336,376	0.12
Sri Lanka Government International Bond, 6.35%, 28/6/24	USD	600,000	194,928	0.07
Sri Lanka Government International Bond, 6.75%, 18/4/28	USD	2,597,000	838,166	0.30
Sri Lanka Government International Bond, 6.825%, 18/7/26	USD	2,859,000	992,417	0.35
Sri Lanka Government International Bond, 6.85%, 14/3/24	USD	767,000	249,497	0.09
Sri Lanka Government International Bond, 6.85%, 3/11/25	USD	800,000	263,827	0.09
Sri Lanka Government International Bond, 7.55%, 28/3/30	USD	851,000	275,603	0.10
Sri Lanka Government International Bond, 7.85%, 14/3/29	USD	200,000	65,654	0.02
			\$ 3,735,697	1.33

		Principal Amount	Value	% of Net Assets
Suriname (2021: 1.72%)				
Republic of Suriname, 9.25%, 26/10/26	USD	11,875,000	\$ 9,695,938	3.45
Republic of Suriname, 12.875%, 30/12/23	USD	700,000	578,550	0.21
			\$ 10,274,488	3.66
Thailand (2021: 0.00%)				
Thailand Government Bond, 2.00%, 17/6/42	THB	97,180,000	\$ 2,070,613	0.74
Ukraine (2021: 6.56%)				
Ukraine Government International Bond, 1.258%, GDP-Linked, 31/5/40	USD	2,898,000	\$ 734,898	0.26
Ukraine Government Bond, 9.79%, 26/5/27	UAH	253,644,000	3,643,898	1.30
Ukraine Government Bond, 9.99%, 22/5/24	UAH	166,458,000	2,532,036	0.90
Ukraine Government Bond, 10.00%, 23/8/23	UAH	305,000	5,670	0.00
Ukraine Government Bond, 12.52%, 13/5/26	UAH	47,934,000	688,629	0.24
Ukraine Government Bond, 15.84%, 26/2/25	UAH	191,743,000	2,916,653	1.04
			\$ 10,521,784	3.74
Uruguay (2021: 0.00%)				
Republic of Uruguay, 3.875%, 2/7/40	UYU	175,817,722	\$ 4,635,435	1.65
Uzbekistan (2021: 0.00%)				
National Bank of Uzbekistan, 4.85%, 21/10/25	USD	219,000	\$ 200,385	0.07
Zambia (2021: 1.23%)				
Zambia Government Bond, 11.00%, 25/1/26	ZMW	30,320,000	\$ 1,250,391	0.45
Zambia Government Bond, 11.00%, 20/9/26	ZMW	6,840,000	264,099	0.09
Zambia Government Bond, 11.00%, 27/12/26	ZMW	21,720,000	818,181	0.29
Zambia Government Bond, 12.00%, 22/3/28	ZMW	10,400,000	371,951	0.13
Zambia Government Bond, 12.00%, 31/5/28	ZMW	3,350,000	118,546	0.04
Zambia Government Bond, 12.00%, 1/11/28	ZMW	6,500,000	224,712	0.08
Zambia Government Bond, 12.00%, 21/2/29	ZMW	13,950,000	475,733	0.17
Zambia Government Bond, 13.00%, 28/6/31	ZMW	8,010,000	267,170	0.10
Zambia Government Bond, 13.00%, 20/9/31	ZMW	21,090,000	697,721	0.25
Zambia Government Bond, 13.00%, 27/12/31	ZMW	20,530,000	676,016	0.24

Emerging Markets Debt Opportunities Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

		Principal Amount	Value	% of Net Assets
Zambia (2021: 1.23%) cont'd				
Zambia Government Bond, 14.00%, 5/12/31	ZMW	1,400,000	\$ 48,933	0.02
Zambia Government Bond, 15.00%, 16/2/27	ZMW	5,990,000	259,608	0.09
Zambia Government International Bond, 5.375%, 20/9/22	USD	2,006,000	1,150,200	0.41
		\$ 6,623,261	2.36	
Total Non-U.S. Government Bonds		\$ 152,810,742	54.39	

Loan Participation Notes

Uzbekistan (2021: 0.45%)				
Daryo Finance BV (borrower - Uzbek Industrial and Construction Bank ATB), 18.75%, 15/6/23	UZS	12,126,000,000	\$ 1,119,151	0.40
Europe Asia Investment Finance BV (borrower - Joint Stock Commercial Bank "Asaka"), 18.70%, 26/7/23	UZS	5,898,000,000	545,784	0.19
		\$ 1,664,935	0.59	
Total Loan Participation Notes		\$ 1,664,935	0.59	

Sovereign Loans

Ivory Coast (2021: 0.05%)				
Republic of Ivory Coast, Term Loan, 6.75%, 6/1/28	EUR	160,000	\$ 162,294	0.06
Mexico (2021: 0.00%)				
Petroleas Mexicanas, Term Loan, 4.547%, 28/6/24	USD	3,757,000	\$ 3,625,505	1.29
Nigeria (2021: 0.40%)				
Bank of Industry Limited, Term Loan, 6.802%, 14/12/23	USD	986,716	\$ 976,952	0.35
Tanzania (2021: 1.22%)				
Government of the United Republic of Tanzania, Term Loan, 6.50%, 28/4/31	USD	4,515,000	\$ 4,109,910	1.46
Total Sovereign Loans		\$ 8,874,661	3.16	

Convertible Bonds

Bermuda (2021: 1.62%)				
Liberty Latin America, Ltd., 2.00%, 15/7/24	USD	6,054,000	\$ 5,270,763	1.88
India (2021: 0.38%)				
Indiabulls Housing Finance, Ltd., 4.50%, 28/9/26	USD	1,425,000	\$ 969,976	0.34
Total Convertible Bonds		\$ 6,240,739	2.22	

Corporate Bonds & Notes

Argentina (2021: 1.82%)				
IRSA Propiedades Comerciales SA, 8.75%, 23/3/23	USD	1,003,000	\$ 937,996	0.33
YPF SA, 4.00% to 1/1/23, 12/2/26	USD	360,062	281,561	0.10
		\$ 1,219,557	0.43	
Armenia (2021: 0.85%)				
Ardshinbank CJSC Via Dilijan Finance BV, 6.50%, 28/1/25	USD	1,644,000	\$ 1,524,810	0.54
Belarus (2021: 0.52%)				
Eurotorg LLC Via Bonitron DAC, 9.00%, 22/10/25	USD	2,094,000	\$ 785,250	0.28
Brazil (2021: 4.21%)				
Braskem America Finance Co., 7.125%, 22/7/41	USD	1,931,000	\$ 1,813,630	0.64
Braskem Netherlands Finance BV, 5.875%, 31/1/50	USD	630,000	498,932	0.18
Coruipre Netherlands BV, 10.00%, 10/2/27	USD	1,753,000	1,512,046	0.54
Guara Norte S.a.r.l., 5.198%, 15/6/34	USD	748,920	608,913	0.22
Hidrovias International Finance S.a.r.l., 4.95%, 8/2/31	USD	1,045,000	809,948	0.29
MC Brazil Downstream Trading S.a.r.l., 7.25%, 30/6/31	USD	900,000	717,611	0.25
MC Brazil Downstream Trading S.a.r.l., 7.25%, 30/6/31	USD	827,000	659,404	0.23
MV24 Capital BV, 6.748%, 1/6/34	USD	177,780	159,610	0.06
Natura & Co. Luxembourg Holdings S.a.r.l., 6.00%, 19/4/29	USD	883,000	779,062	0.28
Natura Cosmetics SA, 4.125%, 3/5/28	USD	1,895,000	1,562,996	0.56
Odebrecht Offshore Drilling Finance, Ltd., 6.72%, 1/12/22	USD	241,899	233,432	0.08
Petrobras Global Finance BV, 6.90%, 19/3/49	USD	2,556,000	2,289,345	0.81
Vale SA, 2.762%**	BRL	156,850	1,288,742	0.46
		\$ 12,933,671	4.60	
Bulgaria (2021: 0.12%)				
Eurohold Bulgaria AD, 6.50%, 7/12/22	EUR	400,000	\$ 418,212	0.15
Chile (2021: 0.00%)				
AES Andes SA, 6.35%, 7/10/79	USD	322,000	\$ 285,963	0.10
AES Andes SA, 7.125%, 26/3/79	USD	447,000	406,703	0.15

Emerging Markets Debt Opportunities Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

		Principal Amount	Value	% of Net Assets
Chile (2021: 0.00%) cont'd				
Mercury Chile Holdco LLC, 6.50%, 24/1/27	USD	736,000	\$ 639,157	0.23
VTR Comunicaciones SpA, 4.375%, 15/4/29	USD	584,000	400,431	0.14
VTR Comunicaciones SpA, 5.125%, 15/1/28	USD	472,000	341,255	0.12
		\$ 2,073,509	0.74	
China (2021: 0.36%)				
IHS Holding, Ltd., 5.625%, 29/11/26	USD	797,000	\$ 656,951	0.23
KWG Group Holdings, Ltd., 7.875%, 1/9/23	USD	596,000	152,685	0.06
Shimao Group Holdings, Ltd., 5.60%, 15/7/26	USD	1,945,000	223,822	0.08
Sunac China Holdings, Ltd., 6.50%, 9/7/23	USD	400,000	61,000	0.02
Sunac China Holdings, Ltd., 8.35%, 19/4/23	USD	1,599,000	243,848	0.09
Times China Holdings, Ltd., 5.55%, 4/6/24	USD	2,453,000	413,331	0.15
Times China Holdings, Ltd., 6.75%, 16/7/23	USD	1,056,000	179,520	0.06
		\$ 1,931,157	0.69	
Georgia (2021: 0.51%)				
Silknet JSC, 8.375%, 31/1/27	USD	793,000	\$ 772,382	0.28
TBC Bank JSC, 8.894% to 6/11/26**	USD	1,381,000	1,332,665	0.47
		\$ 2,105,047	0.75	
Honduras (2021: 0.49%)				
Inversiones Atlantida SA, 7.50%, 19/5/26	USD	1,597,000	\$ 1,509,620	0.54
India (2021: 0.70%)				
JSW Infrastructure, Ltd., 4.95%, 21/1/29	USD	2,441,000	\$ 1,913,301	0.68
Indonesia (2021: 0.63%)				
Alam Sutera Realty Tbk PT, 6.00%, 2/5/24	USD	349,000	\$ 229,890	0.08
Alam Sutera Realty Tbk PT, 6.25%, 2/11/25	USD	3,606,000	\$ 2,037,390	0.73
Freeport Indonesia PT, 5.315%, 14/4/32	USD	1,457,000	1,328,056	0.47
		\$ 3,595,336	1.28	
Mexico (2021: 2.63%)				
Alpha Holding SA de CV, 9.00%, 10/2/25	USD	3,910,000	\$ 254,150	0.09
Alpha Holding SA de CV, 10.00%, 19/12/22	USD	791,000	47,262	0.02
Braskem Idesa SAPI, 7.45%, 15/11/29	USD	4,109,000	3,532,281	1.26

		Principal Amount	Value	% of Net Assets
Mexico (2021: 2.63%) cont'd				
Credito Real SAB de CV, 5.00%, 1/2/27	EUR	345,000	\$ 35,113	0.01
Credito Real SAB de CV, 8.00%, 21/1/28	USD	1,579,000	95,040	0.03
Grupo Kaltex SA de CV, 8.875%, 11/4/22	USD	1,599,000	1,090,118	0.39
Petroleos Mexicanos, 5.95%, 28/1/31	USD	1,535,000	1,127,381	0.40
Petroleos Mexicanos, 6.75%, 21/9/47	USD	2,955,000	1,834,922	0.65
		\$ 8,016,267	2.85	
Moldova (2021: 0.45%)				
Aragvi Finance International DAC, 8.45%, 29/4/26	USD	1,626,000	\$ 1,213,549	0.43
Morocco (2021: 0.00%)				
OCP SA, 5.125%, 23/6/51	USD	1,669,000	\$ 1,112,612	0.40
Nigeria (2021: 1.05%)				
IHS Netherlands Holdco BV, 8.00%, 18/9/27	USD	1,576,000	\$ 1,384,611	0.49
SEPLAT Petroleum Development Co. PLC, 7.75%, 1/4/26	USD	2,664,000	2,393,178	0.85
		\$ 3,777,789	1.34	
Paraguay (2021: 0.60%)				
Frigerifico Concepcion SA, 7.70%, 21/7/28	USD	2,215,000	\$ 1,743,870	0.62
Peru (2021: 0.75%)				
Auna SAA, 6.50%, 20/11/25	USD	848,000	\$ 788,158	0.28
PetroTal Corp., 12.00%, 16/2/24	USD	1,316,000	\$ 1,342,320	0.48
Telefonica del Peru SAA, 7.375%, 10/4/27	PEN	4,500,000	1,031,410	0.37
		\$ 3,161,888	1.13	
Russia (2021: 1.02%)				
Hacienda Investments, Ltd., Via DME Airport DAC, 5.35%, 8/2/28	USD	1,100,000	\$ 129,250	0.05
Tinkoff Bank JSC Via TCS Finance, Ltd., 6.00% to 20/12/26**	USD	2,750,000	595,375	0.21
		\$ 724,625	0.26	
Saint Lucia (2021: 0.39%)				
Digicel International Finance, Ltd./Digicel Holdings Bermuda, Ltd., 8.75%, 25/5/24	USD	4,506,000	\$ 4,197,452	1.49
South Africa (2021: 1.48%)				
HTA Group, Ltd., 7.00%, 18/12/25	USD	2,421,000	\$ 2,080,607	0.74
Petra Diamonds US Treasury PLC, 10.50%, 8/3/26	USD	3,570,381	3,597,159	1.28
		\$ 5,677,766	2.02	

Emerging Markets Debt Opportunities Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Principal Amount	Value	% of Net Assets
Turkey (2021: 1.25%)			
Limak Iskenderun Uluslararası Liman İşletmeciliği AS, 9.50%, 10/7/36	USD 2,635,000	\$ 2,300,092	0.82
Ulker Bisküvi Sanayi AS, 6.95%, 30/10/25	USD 2,302,000	1,777,604	0.63
	\$ 4,077,696	1.45	
United Arab Emirates (2021: 0.51%)			
Shelf Drilling Holdings, Ltd., 8.875%, 15/11/24	USD 3,042,000	\$ 2,971,426	1.06
United Kingdom (2021: 0.00%)			
Vedanta Resources Finance II PLC, 13.875%, 21/1/24	USD 1,199,000	\$ 1,070,527	0.38
Uruguay (2021: 0.00%)			
Arcos Dorados BV, 6.125%, 27/5/29	USD 2,250,000	\$ 2,119,106	0.75
Uzbekistan (2021: 0.38%)			
İpoteka-Bank ATİB, 5.50%, 19/11/25	USD 230,000	\$ 213,106	0.08
İpoteka-Bank ATİB, 16.00%, 16/4/24	UZS 13,000,000,000	1,145,828	0.41
Nederlandse Financierings-Maatschappij voor Ontwikkelingslanden NV, 15.00%, 8/12/22	UZS 2,000,000,000	182,640	0.07
	\$ 1,541,574	0.56	
Total Corporate Bonds & Notes		\$ 71,415,617	25.42

Short-Term Investments

Non-U.S. Government Securities

Israel (2021: 0.00%)			
Bank of Israel Bill, 0.00%, 3/8/22	ILS 7,602,281	\$ 2,180,818	0.78

	Principal Amount	Value	% of Net Assets
Israel (2021: 0.00%) cont'd			
Bank of Israel Bill, 0.00%, 6/7/22	ILS 3,800,570	\$ 1,088,722	0.39
		\$ 3,269,540	1.17
Uganda (2021: 1.93%)			
Uganda Treasury Bill, 0.00%, 7/7/22	UGX 2,039,800,000	\$ 544,934	0.19
Uganda Treasury Bill, 0.00%, 21/7/22	UGX 823,200,000	218,519	0.08
Uganda Treasury Bill, 0.00%, 4/8/22	UGX 1,100,000,000	291,105	0.10
Uganda Treasury Bill, 0.00%, 18/8/22	UGX 5,150,000,000	1,358,704	0.48
Uganda Treasury Bill, 0.00%, 17/2/23	UGX 6,670,000,000	1,676,232	0.60
Uganda Treasury Bill, 0.00%, 30/3/23	UGX 2,121,200,000	528,669	0.19
Uganda Treasury Bill, 0.00%, 13/4/23	UGX 2,690,800,000	668,826	0.24
Uganda Treasury Bill, 0.00%, 27/4/23	UGX 621,100,000	153,462	0.06
Uganda Treasury Bill, 0.00%, 25/5/23	UGX 1,085,400,000	265,805	0.09
	\$ 5,706,256	2.03	
Total Non-U.S. Government Securities		\$ 8,975,796	3.20

U.S. Treasury Obligations

United States (2021: 14.20%)			
U.S. Treasury Bill, 0.00%, 19/7/22	USD 9,000,000	\$ 8,995,421	3.20
U.S. Treasury Bill, 0.00%, 26/7/22	USD 11,000,000	10,992,227	3.92
		\$ 19,987,648	7.12
Total U.S. Treasury Obligations		\$ 19,987,648	7.12

** Perpetual security with no stated maturity date but may be subject to calls by the issuer.

Futures Contracts at 30 June 2022 (2021: 0.17%)

Expiration Month/Year	Contracts	Counterparty	Description	Position	Unrealised Appreciation	% of Net Assets
Sep-22	(60)	JP Morgan	Euro-Bund	Short	\$ 49,673	0.02
Sep-22	(26)	JP Morgan	Euro-Buxl	Short	87,278	0.03
Sep-22	(447)	JP Morgan	U.S. 5-Year Treasury Note	Short	541,838	0.19
Sep-22	(259)	JP Morgan	U.S. 10-Year Treasury Note	Short	451,227	0.16
Sep-22	(11)	JP Morgan	U.S. Long Treasury Bond	Short	22,000	0.01
Sep-22	(104)	JP Morgan	U.S. Ultra-Long Treasury Bond	Short	309,281	0.11
Total					\$ 1,461,297	0.52

Forward Currency Contracts, Open as at 30 June 2022 (2021: 1.00%)

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised Appreciation	% of Net Assets
Bank of America	USD	54,449	EUR	51,943	5/7/22	\$ 1	0.00
Bank of America	USD	560,206	GBP	455,953	5/7/22	5,150	0.00

Emerging Markets Debt Opportunities Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Forward Currency Contracts, Open as at 30 June 2022 (2021: 1.00%) cont'd

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised Appreciation	% of Net Assets
Citibank	EUR	3,365	USD	3,521	3/8/22	\$ 14	0.00
Citibank	GBP	5,932	USD	7,196	5/7/22	26	0.00
Citibank	GBP	9,748	USD	11,824	5/7/22	42	0.00
Citibank	GBP	2,969	USD	3,600	3/8/22	17	0.00
Citibank	GBP	8,303	USD	10,067	3/8/22	46	0.00
Citibank	KRW	892,400,000	USD	687,376	23/8/22	5,751	0.00
Citibank	USD	1,325	GBP	1,085	5/7/22	5	0.00
Citibank	USD	5,944	GBP	4,878	5/7/22	6	0.00
Citibank	USD	3,990	EUR	3,788	5/7/22	18	0.00
Citibank	USD	11,274	GBP	9,177	5/7/22	103	0.00
Citibank	USD	14,809	GBP	12,075	5/7/22	110	0.00
Citibank	USD	6,139	GBP	4,915	5/7/22	156	0.00
Citibank	USD	28,776	GBP	23,461	5/7/22	216	0.00
Citibank	USD	23,517	EUR	22,224	5/7/22	221	0.00
Citibank	USD	230,935	GBP	189,446	5/7/22	312	0.00
Citibank	USD	27,657	GBP	22,378	5/7/22	414	0.00
Citibank	USD	26,137	GBP	20,741	5/7/22	888	0.00
Citibank	USD	311,214	EUR	295,770	5/7/22	1,180	0.00
Citibank	USD	303,566	EUR	288,260	5/7/22	1,404	0.00
Citibank	USD	102,596	GBP	83,015	5/7/22	1,537	0.00
Citibank	USD	84,713	EUR	78,921	5/7/22	1,986	0.00
Citibank	USD	664,878	GBP	544,303	5/7/22	2,270	0.00
Citibank	USD	1,832,755	GBP	1,503,379	5/7/22	2,614	0.00
Citibank	USD	766,509	GBP	611,248	5/7/22	22,405	0.01
Citibank	USD	3,513,310	GBP	2,863,348	5/7/22	27,608	0.01
Citibank	USD	5,318,270	EUR	4,985,119	5/7/22	92,743	0.03
Citibank	USD	2,094,224	COP	8,780,535,552	21/9/22	13,237	0.01
Goldman Sachs	CZK	12,550,000	EUR	497,891	21/9/22	616	0.00
Goldman Sachs	CZK	12,550,000	EUR	497,875	21/9/22	633	0.00
Goldman Sachs	USD	2,718,971	MYR	11,939,000	5/7/22	5,558	0.00
Societe Generale	BRL	2,716,000	USD	506,169	2/9/22	2,918	0.00
Societe Generale	USD	39,060	BRL	204,000	5/7/22	129	0.00
Societe Generale	USD	509,007	BRL	2,656,000	5/7/22	2,150	0.00
Societe Generale	USD	849,536	BRL	4,424,000	5/7/22	5,282	0.00
Societe Generale	USD	405,233	IDR	6,002,720,000	29/7/22	4,071	0.00
Societe Generale	USD	1,911,699	IDR	28,318,000,000	29/7/22	19,207	0.01
Societe Generale	USD	2,322,169	IDR	33,562,308,718	22/8/22	81,214	0.03
Societe Generale	USD	2,324,260	IDR	33,562,308,718	22/8/22	83,304	0.03
Societe Generale	USD	695,804	IDR	10,247,456,187	24/8/22	11,684	0.01
Societe Generale	USD	1,090,117	IDR	16,018,935,856	24/8/22	20,692	0.01
Societe Generale	USD	1,797,159	IDR	26,471,164,880	24/8/22	29,944	0.01
Societe Generale	USD	3,770,209	IDR	55,165,700,000	24/8/22	87,347	0.03
Societe Generale	USD	54,207	PEN	205,991	21/9/22	880	0.00
Societe Generale	USD	184,414	PEN	700,000	21/9/22	3,200	0.00
Societe Generale	USD	215,272	PEN	818,057	21/9/22	3,496	0.00
Societe Generale	USD	371,064	COP	1,548,172,978	21/9/22	4,147	0.00
Societe Generale	USD	429,611	EUR	401,015	21/9/22	6,800	0.00
Societe Generale	USD	450,077	PEN	1,710,338	21/9/22	7,308	0.00

Emerging Markets Debt Opportunities Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Forward Currency Contracts, Open as at 30 June 2022 (2021: 1.00%) cont'd

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised Appreciation	% of Net Assets
Societe Generale	USD	632,278	PEN	2,400,000	21/9/22	\$ 10,971	0.00
Societe Generale	USD	932,728	PEN	3,540,000	21/9/22	16,300	0.01
Societe Generale	USD	1,264,556	PEN	4,800,000	21/9/22	21,941	0.01
Societe Generale	USD	2,127,016	EUR	1,985,436	21/9/22	33,666	0.01
Societe Generale	USD	1,087,941	IDR	15,791,510,995	21/9/22	35,278	0.01
Societe Generale	USD	3,136,029	EUR	2,927,286	21/9/22	49,636	0.02
Societe Generale	USD	3,370,752	ZAR	54,500,000	21/9/22	49,740	0.02
Societe Generale	USD	3,313,029	PEN	12,574,000	21/9/22	57,897	0.02
Societe Generale	USD	4,307,925	EUR	4,021,178	21/9/22	68,185	0.03
Societe Generale	USD	4,560,616	EUR	4,257,048	21/9/22	72,184	0.03
Societe Generale	USD	915,361	COP	3,531,500,000	21/9/22	78,396	0.03
Societe Generale	USD	6,332,056	EUR	5,910,577	21/9/22	100,222	0.04
Societe Generale	USD	7,118,635	EUR	6,644,799	21/9/22	112,672	0.04
Societe Generale	USD	6,702,730	PEN	25,439,000	21/9/22	117,133	0.04
Societe Generale	USD	6,833,704	IDR	99,191,549,312	21/9/22	221,595	0.08
Standard Chartered	MXN	65,524,608	USD	3,232,568	1/8/22	6,313	0.00
Standard Chartered	USD	1,197,597	ILS	3,801,516	6/7/22	109,018	0.04
Standard Chartered	USD	566,354	IDR	8,382,100,000	29/7/22	6,178	0.00
Standard Chartered	USD	2,945,054	IDR	43,607,200,000	29/7/22	30,785	0.01
Standard Chartered	USD	89,212	MXN	1,788,213	1/8/22	821	0.00
Standard Chartered	USD	4,016,800	MXN	80,515,395	1/8/22	36,924	0.01
Standard Chartered	USD	6,031,966	ILS	19,150,138	1/8/22	539,094	0.19
Standard Chartered	USD	2,403,950	ILS	7,603,032	3/8/22	222,784	0.08
Standard Chartered	USD	188,426	KES	22,500,000	10/8/22	2,779	0.00
Standard Chartered	USD	166,820	KES	20,000,000	26/8/22	3,560	0.00
Standard Chartered	USD	87,400	THB	3,000,000	21/9/22	2,203	0.00
Standard Chartered	USD	116,508	THB	4,000,000	21/9/22	2,912	0.00
Standard Chartered	USD	1,834,589	THB	63,070,000	21/9/22	43,464	0.02
Standard Chartered	ZMW	5,350,622	USD	294,395	13/12/22	10,139	0.00
UBS	EUR	997,037	CZK	25,100,000	21/9/22	86	0.00
Total						\$ 2,623,936	0.93

Non-Deliverable Bond Forward Contracts (2021: 0.00%)

Counterparty	Currency	Notional Amount (000's omitted)	Reference Entity	Settle Date	Unrealised Appreciation	% of Net Assets
Bank of America	COP	17,308,000	Republic of Colombia, 5.75%, 3/11/27	23/8/22	\$ 51,498	0.02
Bank of America	COP	8,975,400	Republic of Colombia, 6.25%, 26/11/25	23/8/22	20,225	0.01
Goldman Sachs	COP	2,442,000	Republic of Colombia, 6.25%, 26/11/25	1/8/22	9,650	0.00
Goldman Sachs	COP	1,960,000	Republic of Colombia, 6.25%, 26/11/25	12/8/22	1,684	0.00
Goldman Sachs	COP	3,662,000	Republic of Colombia, 6.25%, 26/11/25	23/8/22	6,070	0.00
Total					\$ 89,127	0.03

Credit Default Swaps – Buy Protection (2021: 0.25%)

Reference Entity	Counterparty	Currency	Notional Amount (000's omitted)	Contract Annual Fixed Rate	Termination Date	Upfront Receipts/ (Payments)	Unrealised Appreciation/ (Depreciation)	Value	% of Net Assets
Mexico	JP Morgan	USD	7,190	1.00%	20/6/27	\$ (172,013)	\$ 64,579	\$ 236,592	0.09
Turkey	JP Morgan	USD	2,742	1.00%	20/6/27	(606,296)	127,059	733,355	0.26
Total						\$ (778,309)	\$ 191,638	\$ 969,947	0.35

Emerging Markets Debt Opportunities Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Interest Rate Swaps (2021: 0.20%)

Counterparty	Currency	Notional Amount (000's omitted)	Sub-Fund Pays/ Receives Floating Rate	Floating Rate Index	Annual Fixed Rate (%)	Termination Date	Unrealised Appreciation	% of Net Assets
CME	BRL	3,188	Receives	1-day Brazil CETIP Interbank Deposit Rate	5.1450	2/1/23	\$ 37,687	0.01
CME	CLP	1,131,190	Pays	1-day Sinacofi Chile Interbank Rate	6.4800	29/3/32	8,540	0.00
CME	CLP	1,717,320	Pays	1-day Sinacofi Chile Interbank Rate	6.5075	14/4/32	17,054	0.01
CME	CLP	437,280	Pays	1-day Sinacofi Chile Interbank Rate	6.4000	20/4/32	628	0.00
CME	CLP	938,170	Pays	1-day Sinacofi Chile Interbank Rate	6.5500	15/6/32	13,229	0.00
CME	CLP	544,555	Pays	1-day Sinacofi Chile Interbank Rate	6.6200	16/6/32	10,754	0.00
CME	COP	3,215,000	Receives	Colombia Overnight Interbank Rate	8.8500	26/11/25	11,582	0.00
CME	COP	902,000	Receives	Colombia Overnight Interbank Rate	4.1600	26/11/25	32,898	0.01
CME	COP	837,400	Receives	Colombia Overnight Interbank Rate	4.2000	26/11/25	30,307	0.01
CME	COP	837,400	Receives	Colombia Overnight Interbank Rate	4.2800	26/11/25	29,837	0.01
CME	COP	418,700	Receives	Colombia Overnight Interbank Rate	3.8900	26/11/25	16,063	0.01
CME	COP	450,500	Receives	Colombia Overnight Interbank Rate	4.3438	26/11/25	15,851	0.01
CME	COP	739,200	Receives	Colombia Overnight Interbank Rate	4.2500	26/11/25	26,494	0.01
CME	COP	837,400	Receives	Colombia Overnight Interbank Rate	4.0700	26/11/25	31,070	0.01
CME	COP	788,300	Receives	Colombia Overnight Interbank Rate	4.0526	26/11/25	29,344	0.01
CME	COP	838,600	Receives	Colombia Overnight Interbank Rate	4.5450	26/11/25	28,325	0.01
CME	COP	1,745,100	Receives	Colombia Overnight Interbank Rate	4.7800	26/11/25	56,069	0.02
CME	COP	415,100	Receives	Colombia Overnight Interbank Rate	4.7300	26/11/25	13,482	0.00
CME	COP	1,427,900	Receives	Colombia Overnight Interbank Rate	4.5290	26/11/25	48,388	0.02
CME	COP	418,700	Receives	Colombia Overnight Interbank Rate	3.7600	26/11/25	16,444	0.01
CME	COP	837,400	Receives	Colombia Overnight Interbank Rate	4.0000	26/11/25	31,480	0.01
CME	COP	6,104,000	Receives	Colombia Overnight Interbank Rate	8.7500	26/11/25	26,394	0.01
CME	COP	3,215,000	Receives	Colombia Overnight Interbank Rate	8.5970	26/11/25	17,346	0.01
CME	COP	1,681,000	Receives	Colombia Overnight Interbank Rate	4.5625	6/4/26	61,298	0.02
CME	COP	4,306,000	Receives	Colombia Overnight Interbank Rate	4.1500	19/4/26	171,252	0.06
CME	COP	4,514,000	Receives	Colombia Overnight Interbank Rate	5.0900	21/7/26	153,562	0.06
CME	COP	503,600	Receives	Colombia Overnight Interbank Rate	4.8250	26/3/28	23,106	0.01
CME	COP	705,000	Receives	Colombia Overnight Interbank Rate	4.8150	26/3/28	32,422	0.01
CME	MXN	169,000	Pays	28-day Mexican Interbank Rate	9.0997	15/6/27	35,674	0.01
Goldman Sachs	MYR	49,400	Pays	3-month MYR KLIBOR	3.9250	15/6/27	44,394	0.02
Goldman Sachs	MYR	27,000	Pays	3-month MYR KLIBOR	3.8900	15/6/27	14,464	0.01
Total							\$ 1,085,438	0.39
Total Financial Assets at Fair Value through Profit or Loss							\$ 276,199,883	95.12

Financial Liabilities at Fair Value through Profit or Loss

Futures Contracts at 30 June 2022 (2021: (0.18%))

Expiration Month/Year	Contracts	Counterparty	Description	Position	Unrealised (Depreciation)	% of Net Assets
Sep-22	(3)	JP Morgan	Euro-Bobl	Short	\$ (3,521)	(0.00)
Total					\$ (3,521)	(0.00)

Forward Currency Contracts, Open as at 30 June 2022 (2021: (0.40%))

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised (Depreciation)	% of Net Assets
Bank of America	EUR	19,620,066	USD	20,914,536	5/7/22	\$ (348,292)	(0.13)
Bank of America	EUR	2,817,484	USD	3,003,372	5/7/22	(50,016)	(0.02)
Bank of America	EUR	308,873	USD	329,251	5/7/22	(5,483)	(0.00)
Bank of America	EUR	34,144	USD	36,397	5/7/22	(606)	(0.00)

Emerging Markets Debt Opportunities Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Forward Currency Contracts, Open as at 30 June 2022 (2021: (0.40%)) cont'd

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised (Depreciation)	% of Net Assets
Bank of America	USD	6,343	EUR	6,073	5/7/22	\$ (22)	(0.00)
Bank of America	USD	543	GBP	451	5/7/22	(7)	(0.00)
Bank of America	USD	1,097,253	GBP	902,095	3/8/22	(1,554)	(0.00)
Bank of America	USD	526	GBP	432	3/8/22	(1)	(0.00)
Citibank	CLP	1,204,900,000	USD	1,427,979	21/9/22	(137,531)	(0.05)
Citibank	EUR	3,984	USD	4,272	5/7/22	(96)	(0.00)
Citibank	GBP	121,218	USD	151,369	5/7/22	(3,804)	(0.00)
Citibank	GBP	108,834	USD	135,905	5/7/22	(3,415)	(0.00)
Citibank	GBP	41,569	USD	52,377	5/7/22	(1,773)	(0.00)
Citibank	GBP	12,773	USD	16,099	5/7/22	(550)	(0.00)
Citibank	GBP	52,470	USD	64,374	5/7/22	(500)	(0.00)
Citibank	GBP	7,680	USD	9,677	5/7/22	(328)	(0.00)
Citibank	GBP	5,706	USD	7,209	5/7/22	(263)	(0.00)
Citibank	GBP	5,772	USD	7,240	5/7/22	(213)	(0.00)
Citibank	GBP	3,736	USD	4,720	5/7/22	(172)	(0.00)
Citibank	GBP	13,470	USD	16,526	5/7/22	(128)	(0.00)
Citibank	GBP	8,980	USD	11,035	5/7/22	(103)	(0.00)
Citibank	GBP	10,383	USD	12,738	5/7/22	(97)	(0.00)
Citibank	GBP	1,808	USD	2,258	5/7/22	(58)	(0.00)
Citibank	GBP	2,523	USD	3,107	5/7/22	(36)	(0.00)
Citibank	GBP	3,612	USD	4,431	5/7/22	(34)	(0.00)
Citibank	GBP	1,952	USD	2,396	5/7/22	(19)	(0.00)
Citibank	GBP	12,271	USD	14,956	5/7/22	(18)	(0.00)
Citibank	GBP	786	USD	968	5/7/22	(11)	(0.00)
Citibank	GBP	5,238	USD	6,387	5/7/22	(10)	(0.00)
Citibank	KES	41,000,000	USD	349,233	19/8/22	(12,951)	(0.01)
Citibank	KZT	102,679,787	USD	221,293	29/7/22	(6,038)	(0.00)
Citibank	KZT	145,842,917	USD	309,810	29/7/22	(4,069)	(0.00)
Citibank	KZT	103,786,250	USD	221,293	29/7/22	(3,718)	(0.00)
Citibank	KZT	102,679,787	USD	221,293	3/8/22	(6,601)	(0.00)
Citibank	KZT	101,352,031	USD	221,293	4/8/22	(9,490)	(0.00)
Citibank	KZT	101,683,970	USD	221,293	4/8/22	(8,797)	(0.00)
Citibank	USD	564,655	NOK	5,652,670	5/7/22	(9,277)	(0.00)
Citibank	USD	5,172	EUR	4,961	5/7/22	(29)	(0.00)
Citibank	USD	335,241	KES	41,000,000	19/8/22	(1,041)	(0.00)
Goldman Sachs	MYR	7,500,000	USD	1,775,064	5/7/22	(70,516)	(0.03)
Goldman Sachs	MYR	4,439,000	USD	1,050,601	5/7/22	(41,736)	(0.02)
Goldman Sachs	SGD	6,161,500	USD	4,478,990	13/9/22	(41,952)	(0.02)
Societe Generale	BRL	10,000,000	USD	1,966,607	5/7/22	(58,257)	(0.02)
Societe Generale	BRL	7,030,000	USD	1,372,968	2/8/22	(43,566)	(0.02)
Societe Generale	BRL	6,900,000	USD	1,337,650	2/8/22	(32,832)	(0.01)
Societe Generale	BRL	463,000	USD	94,897	2/8/22	(7,342)	(0.00)
Societe Generale	BRL	19,000	USD	3,902	2/8/22	(309)	(0.00)
Societe Generale	BRL	216,000	USD	44,122	2/9/22	(3,635)	(0.00)
Societe Generale	BRL	202,100	USD	41,017	2/9/22	(3,154)	(0.00)
Societe Generale	BRL	4,424,000	USD	828,643	4/10/22	(6,239)	(0.00)
Societe Generale	BRL	2,656,000	USD	496,523	4/10/22	(2,783)	(0.00)
Societe Generale	BRL	204,000	USD	38,100	4/10/22	(177)	(0.00)

Emerging Markets Debt Opportunities Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Forward Currency Contracts, Open as at 30 June 2022 (2021: (0.40%)) cont'd

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised (Depreciation)	% of Net Assets
Societe Generale	CLP	2,448,100,000	USD	2,937,661	21/9/22	\$ (315,746)	(0.11)
Societe Generale	CLP	769,160,000	USD	905,402	21/9/22	(81,632)	(0.03)
Societe Generale	COP	14,203,000,000	USD	3,681,403	21/9/22	(315,292)	(0.11)
Societe Generale	COP	3,978,260,457	USD	1,034,161	21/9/22	(91,313)	(0.03)
Societe Generale	COP	271,000,000	USD	70,107	21/9/22	(5,880)	(0.00)
Societe Generale	COP	196,339,543	USD	50,791	21/9/22	(4,259)	(0.00)
Societe Generale	IDR	75,556,880,158	USD	5,205,416	21/9/22	(168,795)	(0.06)
Societe Generale	IDR	36,658,470,000	USD	2,526,846	21/9/22	(83,192)	(0.03)
Societe Generale	IDR	8,831,300,000	USD	596,750	21/9/22	(8,055)	(0.00)
Societe Generale	IDR	6,960,210,995	USD	470,316	21/9/22	(6,349)	(0.00)
Societe Generale	KRW	1,257,100,000	USD	987,413	23/8/22	(11,023)	(0.00)
Societe Generale	PEN	25,520,000	USD	6,724,072	21/9/22	(117,506)	(0.04)
Societe Generale	PEN	2,678,600	USD	707,782	21/9/22	(14,351)	(0.01)
Societe Generale	USD	514,882	BRL	2,716,000	5/7/22	(3,426)	(0.00)
Societe Generale	USD	5,494,808	MXN	115,810,767	21/9/22	(174,129)	(0.06)
Societe Generale	USD	378,158	MXN	7,970,215	21/9/22	(11,984)	(0.01)
Societe Generale	USD	122,186	MXN	2,575,245	21/9/22	(3,872)	(0.00)
Societe Generale	ZAR	23,877,000	USD	1,488,684	15/7/22	(23,305)	(0.01)
Societe Generale	ZAR	50,370,000	USD	3,147,928	21/9/22	(78,582)	(0.03)
Societe Generale	ZAR	7,100,000	USD	443,722	21/9/22	(11,077)	(0.00)
Standard Chartered	EUR	664,785	USD	715,813	15/7/22	(18,458)	(0.01)
Standard Chartered	KES	22,500,000	USD	192,637	10/8/22	(6,989)	(0.00)
Standard Chartered	KES	20,000,000	USD	170,358	26/8/22	(7,098)	(0.00)
Standard Chartered	KZT	83,651,075	USD	182,248	3/8/22	(7,343)	(0.00)
Standard Chartered	KZT	353,149,183	USD	779,585	5/8/22	(41,976)	(0.02)
Standard Chartered	MXN	57,116,215	USD	2,849,493	1/8/22	(26,239)	(0.01)
Standard Chartered	SGD	1,640,000	USD	1,192,380	9/9/22	(11,446)	(0.00)
Standard Chartered	SGD	1,460,000	USD	1,061,355	9/9/22	(10,035)	(0.00)
Standard Chartered	SGD	1,700,000	USD	1,234,075	9/9/22	(9,936)	(0.00)
Standard Chartered	SGD	1,700,000	USD	1,233,135	9/9/22	(8,996)	(0.00)
Standard Chartered	THB	125,226,000	USD	3,642,649	21/9/22	(86,356)	(0.03)
Standard Chartered	THB	22,080,000	USD	649,744	21/9/22	(22,694)	(0.01)
Standard Chartered	THB	47,800,000	USD	1,379,111	21/9/22	(21,639)	(0.01)
Standard Chartered	THB	18,160,000	USD	534,499	21/9/22	(18,773)	(0.01)
Standard Chartered	THB	44,000,000	USD	1,268,012	21/9/22	(18,456)	(0.01)
Standard Chartered	THB	43,000,000	USD	1,239,372	21/9/22	(18,215)	(0.01)
Standard Chartered	THB	39,000,000	USD	1,124,341	21/9/22	(16,780)	(0.01)
Standard Chartered	THB	35,600,000	USD	1,026,454	21/9/22	(15,450)	(0.01)
Standard Chartered	THB	3,050,000	USD	89,693	21/9/22	(3,076)	(0.00)
Standard Chartered	THB	7,100,000	USD	204,493	21/9/22	(2,860)	(0.00)
Standard Chartered	USD	227,709	ZMW	4,178,459	16/11/22	(11,985)	(0.00)
Standard Chartered	USD	303,610	ZMW	5,632,002	13/12/22	(16,939)	(0.01)
Standard Chartered	USD	379,515	ZMW	6,922,352	13/12/22	(14,475)	(0.01)
Standard Chartered	USD	231,111	ZMW	4,406,168	17/2/23	(14,392)	(0.01)
Standard Chartered	USD	151,806	ZMW	2,982,987	17/5/23	(7,892)	(0.00)
UBS	GBP	48,288,443	USD	60,246,736	5/7/22	(1,462,703)	(0.52)
UBS	GBP	19,611,493	USD	24,468,141	5/7/22	(594,051)	(0.21)
UBS	GBP	17,054	USD	21,277	5/7/22	(517)	(0.00)

Emerging Markets Debt Opportunities Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Forward Currency Contracts, Open as at 30 June 2022 (2021: (0.40%)) cont'd

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised (Depreciation)	% of Net Assets
UBS	NOK	236,488,572	USD	25,025,397	5/7/22	\$ (1,014,002)	(0.36)
UBS	THB	20,800,000	USD	611,981	21/9/22	(21,282)	(0.01)
UBS	THB	18,740,000	USD	551,473	21/9/22	(19,276)	(0.01)
UBS	USD	56,002	EUR	53,410	3/8/22	(101)	(0.00)
UBS	USD	6,694	EUR	6,384	3/8/22	(12)	(0.00)
UBS	USD	669	EUR	638	3/8/22	(1)	(0.00)
UBS	USD	491,029	NOK	4,844,222	3/8/22	(1,125)	(0.00)
Total						\$ (6,010,985)	(2.14)

Non-Deliverable Bond Forward Contracts (2021: (0.01%))

Counterparty	Currency	Notional Amount ('000's omitted)	Reference Entity	Settle Date	Unrealised (Depreciation)	% of Net Assets
Bank of America	COP	1,019,600	Republic of Colombia, 5.75%, 3/11/27	28/7/22	\$ (8,343)	(0.01)
Bank of America	COP	4,000,000	Republic of Colombia, 6.00%, 28/4/28	28/7/22	(33,577)	(0.01)
Bank of America	COP	1,914,200	Republic of Colombia, 6.25%, 26/11/25	27/7/22	(6,705)	(0.00)
Goldman Sachs	COP	2,996,600	Republic of Colombia, 6.25%, 26/11/25	18/7/22	(2,888)	(0.00)
Goldman Sachs	COP	3,255,000	Republic of Colombia, 6.25%, 26/11/25	21/7/22	(5,933)	(0.00)
Goldman Sachs	COP	1,772,900	Republic of Colombia, 6.25%, 26/11/25	25/7/22	(3,978)	(0.00)
Goldman Sachs	COP	3,662,000	Republic of Colombia, 6.25%, 26/11/25	26/7/22	(7,842)	(0.00)
Total					\$ (69,266)	(0.02)

Cross-Currency Swaps (2021: (0.00%))

Counterparty	Sub-Fund Receives	Sub-Fund Pays	Termination Date	Value	% of Net Assets
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 919,926,690*	2.06% on CLP equivalent of CLF 29,000*	29/3/32	\$ (55,046)	(0.02)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 603,293,130*	2.10% on CLP equivalent of CLF 19,000*	8/4/32	(37,861)	(0.01)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 1,841,809,720*	2.25% on CLP equivalent of CLF 58,000*	11/4/32	(143,562)	(0.05)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 1,841,809,720*	2.00% on CLP equivalent of CLF 43,000*	14/4/32	(66,889)	(0.02)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 342,135,175*	1.85% on CLP equivalent of CLF 10,700*	20/4/32	(10,017)	(0.00)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 1,728,831,600*	1.84% on CLP equivalent of CLF 54,000*	22/4/32	(46,402)	(0.02)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 355,276,240*	2.07% on CLP equivalent of CLF 11,000*	6/5/32	(14,274)	(0.01)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 744,401,181*	2.20% on CLP equivalent of CLF 22,633*	15/6/32	(24,344)	(0.01)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 376,280,538*	2.27% on CLP equivalent of CLF 11,436*	16/6/32	(14,776)	(0.01)
Total				\$ (413,171)	(0.15)

* At the termination date, the Sub-Fund will either pay or receive the USD equivalent of the difference between the initial CLP notional amount and the CLP equivalent of the CLF notional amount on such date.

Interest Rate Swaps (2021: (0.71%))

Counterparty	Currency	Notional Amount ('000's omitted)	Sub-Fund Pays/Receives Floating Rate	Floating Rate Index	Annual Fixed Rate (%)	Termination Date	Unrealised (Depreciation)	% of Net Assets
CME	BRL	1,019	Pays	1-day Brazil CETIP Interbank Deposit Rate	4.1700	2/1/23	\$ (14,333)	(0.01)
CME	BRL	2,091	Pays	1-day Brazil CETIP Interbank Deposit Rate	4.6950	2/1/23	(22,632)	(0.01)
CME	BRL	36,770	Pays	1-day Brazil CETIP Interbank Deposit Rate	8.9100	2/1/23	(210,651)	(0.08)
CME	CLP	742,300	Pays	1-day Sinacofi Chile Interbank Rate	6.2000	8/4/32	(10,824)	(0.00)
CME	CLP	2,280,060	Pays	1-day Sinacofi Chile Interbank Rate	6.3500	11/4/32	(5,982)	(0.00)
CME	CLP	2,226,170	Pays	1-day Sinacofi Chile Interbank Rate	6.3800	22/4/32	(315)	(0.00)
CME	CLP	461,140	Pays	1-day Sinacofi Chile Interbank Rate	6.3500	6/5/32	(1,102)	(0.00)
CME	COP	1,427,900	Pays	Colombia Overnight Interbank Rate	5.6800	26/11/25	(36,877)	(0.01)
CME	COP	2,246,000	Receives	Colombia Overnight Interbank Rate	9.4150	26/11/25	(4,714)	(0.00)

Emerging Markets Debt Opportunities Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Interest Rate Swaps (2021: (0.71%)) cont'd

Counterparty	Currency	Notional Amount (000's omitted)	Sub-Fund Pays/ Receives Floating Rate	Floating Rate Index	Annual Fixed Rate (%)	Termination Date	Unrealised (Depreciation)	% of Net Assets
CME	COP	3,255,000	Receives	Colombia Overnight Interbank Rate	9.2330	26/11/25	\$ (2,689)	(0.00)
CME	COP	3,000,000	Receives	Colombia Overnight Interbank Rate	9.3600	21/9/27	(12,842)	(0.01)
CME	MXN	177,400	Pays	28-day Mexican Interbank Rate	8.7650	15/6/27	(81,073)	(0.03)
LCH	CNY	123,700	Pays	7-day China Fixing Repo Rates	2.2550	25/1/27	(253,521)	(0.09)
LCH	CNY	32,900	Pays	7-day China Fixing Repo Rates	2.3710	15/6/27	(52,501)	(0.02)
LCH	CNY	39,500	Pays	7-day China Fixing Repo Rates	2.3900	15/6/27	(57,956)	(0.02)
LCH	CNY	35,600	Pays	7-day China Fixing Repo Rates	2.3900	15/6/27	(52,234)	(0.02)
LCH	CZK	232,500	Pays	6-month CZK PRIBOR	5.2210	15/6/27	(94,565)	(0.03)
LCH	CZK	10,736	Receives	6-month CZK PRIBOR	6.1200	21/9/27	(14,561)	(0.01)
LCH	CZK	14,264	Receives	6-month CZK PRIBOR	6.1400	21/9/27	(19,855)	(0.01)
LCH	KRW	63,950,600	Pays	3-month KRW Certificate of Deposit Rate	1.9100	11/10/23	(869,110)	(0.31)
LCH	KRW	54,431,200	Pays	3-month KRW Certificate of Deposit Rate	1.9083	11/10/23	(740,440)	(0.26)
LCH	KRW	4,820,000	Pays	3-month KRW Certificate of Deposit Rate	2.2745	23/11/23	(56,051)	(0.02)
LCH	THB	151,500	Pays	6-month THB Fixing Rate	2.1000	15/6/27	(110,592)	(0.04)
LCH	THB	254,100	Pays	6-month THB Fixing Rate	2.1900	15/6/27	(154,196)	(0.06)
LCH	ZAR	5,300	Pays	3-month ZAR JIBAR	5.4100	24/2/26	(25,295)	(0.01)
LCH	ZAR	5,350	Pays	3-month ZAR JIBAR	5.4500	24/2/26	(25,116)	(0.01)
LCH	ZAR	11,400	Pays	3-month ZAR JIBAR	5.5200	24/2/26	(51,959)	(0.02)
LCH	ZAR	5,340	Pays	3-month ZAR JIBAR	5.4100	24/2/26	(25,486)	(0.01)
LCH	ZAR	5,400	Pays	3-month ZAR JIBAR	5.5100	24/2/26	(24,718)	(0.01)
LCH	ZAR	12,383	Pays	3-month ZAR JIBAR	5.8200	11/3/26	(49,876)	(0.02)
LCH	ZAR	14,020	Pays	3-month ZAR JIBAR	5.8800	11/3/26	(54,811)	(0.02)
LCH	ZAR	14,020	Pays	3-month ZAR JIBAR	5.8200	11/3/26	(56,470)	(0.02)
LCH	ZAR	10,000	Pays	3-month ZAR JIBAR	5.8750	19/3/26	(39,518)	(0.01)
LCH	ZAR	10,000	Pays	3-month ZAR JIBAR	5.9007	13/5/26	(40,808)	(0.01)
LCH	ZAR	16,000	Pays	3-month ZAR JIBAR	5.8507	24/6/26	(70,090)	(0.02)
LCH	ZAR	15,400	Pays	3-month ZAR JIBAR	6.0200	15/7/26	(63,086)	(0.02)
LCH	ZAR	11,000	Pays	3-month ZAR JIBAR	5.8750	13/8/26	(49,423)	(0.02)
LCH	ZAR	18,000	Pays	3-month ZAR JIBAR	5.7827	18/8/26	(84,866)	(0.03)
LCH	ZAR	18,000	Pays	3-month ZAR JIBAR	5.8202	19/8/26	(83,459)	(0.03)
LCH	ZAR	35,000	Pays	3-month ZAR JIBAR	5.7997	19/8/26	(163,837)	(0.06)
LCH	ZAR	34,000	Pays	3-month ZAR JIBAR	5.8012	20/8/26	(160,164)	(0.06)
LCH	ZAR	66,019	Pays	3-month ZAR JIBAR	5.7697	3/9/26	(319,092)	(0.11)
LCH	ZAR	69,814	Pays	3-month ZAR JIBAR	5.8717	15/9/26	(325,315)	(0.12)
LCH	ZAR	61,550	Pays	3-month ZAR JIBAR	5.8597	15/9/26	(288,432)	(0.10)
LCH	ZAR	41,500	Pays	3-month ZAR JIBAR	6.4607	6/10/26	(142,711)	(0.05)
LCH	ZAR	35,000	Pays	3-month ZAR JIBAR	6.5307	15/12/26	(122,626)	(0.04)
LCH	ZAR	2,210	Pays	3-month ZAR JIBAR	6.5400	23/2/27	(8,208)	(0.00)
LCH	ZAR	79,026	Pays	3-month ZAR JIBAR	7.4787	15/6/27	(136,632)	(0.05)
LCH	ZAR	68,574	Pays	3-month ZAR JIBAR	7.4757	15/6/27	(119,080)	(0.04)
LCH	ZAR	8,476	Pays	3-month ZAR JIBAR	8.1832	21/9/27	(4,825)	(0.00)
LCH	ZAR	3,780	Pays	3-month ZAR JIBAR	5.4700	24/2/26	(17,598)	(0.01)
							\$ (5,433,117)	(1.94)
Total Financial Liabilities at Fair Value through Profit or Loss							\$ (11,930,060)	(4.25)

Emerging Markets Debt Opportunities Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

BRL	Brazilian Real	MXN	Mexican Peso
CLP	Chilean Peso	MYR	Malaysian Ringgit
CNY	Chinese Yuan Renminbi	NOK	Norwegian Krone
COP	Colombian Peso	PEN	Peruvian Sol
CRC	Costa Rican Colon	RSD	Serbian Dinar
CZK	Czech Koruna	SGD	Singapore Dollar
DOP	Dominican Peso	THB	Thai Baht
EUR	Euro	UAH	Ukrainian Hryvnia
GBP	Pound Sterling	UGX	Ugandan Shilling
IDR	Indonesian Rupiah	USD	United States Dollar
ILS	Israeli New Shekel	UYU	Uruguayan Peso
KES	Kenyan Shilling	UZS	Uzbekistani Som
KRW	South Korean Won	ZAR	South African Rand
KZT	Kazakhstani Tenge	ZMW	Zambian Kwacha

Portfolio Analysis

As at 30 June 2022:

Analysis of Total Assets:	Fair Value USD	% of Total Assets
Transferable securities admitted to official stock exchange listing	227,647,511	73.30
Transferable securities dealt in on another regulated market	42,322,627	13.63
Financial derivative instruments dealt in on a regulated market	1,461,297	0.47
OTC financial derivative instruments	4,768,448	1.54
Cash and foreign currency	26,237,784	8.45
Other assets	8,135,156	2.61
Total Assets	310,572,823	100.00

Emerging Markets Local Income Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS

(Expressed in United States Dollars)

		Principal Amount	Value	% of Net Assets
Financial Assets at Fair Value through Profit or Loss				
Non-U.S. Government Bonds				
Armenia (2021: 0.00%)				
Republic of Armenia, 7.15%, 26/3/25	USD	866,000	\$ 857,169	0.30
Azerbaijan (2021: 0.00%)				
Republic of Azerbaijan, 4.75%, 18/3/24	USD	858,000	\$ 847,646	0.29
China (2021: 4.58%)				
China Government Bond, 2.37%, 20/1/27	CNY	20,900,000	\$ 3,085,455	1.07
China Government Bond, 2.68%, 21/5/30	CNY	48,580,000	\$ 7,147,486	2.47
China Government Bond, 3.53%, 18/10/51	CNY	27,340,000	\$ 4,235,044	1.47
			\$ 14,467,985	5.01
Colombia (2021: 1.58%)				
Republic of Colombia, 2.625%, 15/3/23	USD	1,000,000	\$ 984,301	0.34
Republic of Colombia, 4.00%, 26/2/24	USD	959,000	\$ 934,005	0.32
Titulos de Tesoreria B, 5.75%, 3/11/27	COP	4,420,000,000	\$ 843,731	0.29
Titulos de Tesoreria B, 6.00%, 28/4/28	COP	18,326,000,000	\$ 3,474,093	1.20
Titulos de Tesoreria B, 7.75%, 18/9/30	COP	5,703,000,000	\$ 1,117,645	0.39
Titulos de Tesoreria B, 10.00%, 24/7/24	COP	6,100,000,000	\$ 1,467,808	0.51
			\$ 8,821,583	3.05
Costa Rica (2021: 0.46%)				
Costa Rica Government Bond, 9.66%, 30/9/26	CRC	1,050,650,000	\$ 1,723,864	0.60
Czech Republic (2021: 0.33%)				
Czech Republic Government Bond, 0.95%, 15/5/30	CZK	35,500,000	\$ 1,115,027	0.39
Dominican Republic (2021: 0.42%)				
Dominican Republic, 8.00%, 15/1/27	DOP	32,530,000	\$ 540,087	0.19
Dominican Republic, 8.00%, 12/2/27	DOP	160,700,000	\$ 2,665,073	0.92
Dominican Republic, 8.90%, 15/2/23	DOP	40,700,000	\$ 742,494	0.25
Dominican Republic, 13.00%, 9/6/34	DOP	105,800,000	\$ 1,958,838	0.68
			\$ 5,906,492	2.04
Honduras (2021: 0.00%)				
Honduras Government International Bond, 7.50%, 15/3/24	USD	710,000	\$ 671,379	0.23

		Principal Amount	Value	% of Net Assets
Indonesia (2021: 10.07%)				
Indonesia Government Bond, 6.50%, 15/2/31	IDR	77,151,000,000	\$ 4,951,264	1.71
Indonesia Government Bond, 7.50%, 15/8/32	IDR	72,220,000,000	\$ 4,884,490	1.69
Indonesia Government Bond, 7.50%, 15/6/35	IDR	8,200,000,000	\$ 554,319	0.19
Indonesia Government Bond, 7.50%, 15/5/38	IDR	55,716,000,000	\$ 3,715,904	1.29
Indonesia Government Bond, 7.50%, 15/4/40	IDR	97,160,000,000	\$ 6,532,134	2.26
Indonesia Government Bond, 8.25%, 15/5/36	IDR	44,930,000,000	\$ 3,183,547	1.10
Indonesia Government Bond, 8.375%, 15/4/39	IDR	3,386,000,000	\$ 241,281	0.08
			\$ 24,062,939	8.32
Iraq (2021: 0.12%)				
Republic of Iraq, 6.752%, 9/3/23	USD	490,000	\$ 479,588	0.17
Israel (2021: 0.00%)				
Israel Government Bond, 0.75%, 31/7/22	ILS	20,185,672	\$ 5,739,750	1.99
Jordan (2021: 0.12%)				
Jordan Government International Bond, 4.95%, 7/7/25	USD	480,000	\$ 433,819	0.15
Macedonia (2021: 0.27%)				
North Macedonia Government International Bond, 5.625%, 26/7/23	EUR	923,000	\$ 975,754	0.34
Malaysia (2021: 3.30%)				
Malaysia Government Bond, 2.632%, 15/4/31	MYR	3,000,000	\$ 597,865	0.21
Malaysia Government Bond, 3.733%, 15/6/28	MYR	19,890,000	\$ 4,402,772	1.52
Malaysia Government Bond, 3.757%, 22/5/40	MYR	15,850,000	\$ 3,133,458	1.08
Malaysia Government Bond, 3.828%, 5/7/34	MYR	4,000,000	\$ 841,358	0.29
Malaysia Government Bond, 4.254%, 31/5/35	MYR	12,982,000	\$ 2,826,862	0.98
			\$ 11,802,315	4.08
Mexico (2021: 2.09%)				
Mexican Bonos, 7.75%, 13/11/42	MXN	57,800,000	\$ 2,514,735	0.87
Mexican Bonos, 8.50%, 18/11/38	MXN	108,421,300	\$ 5,118,567	1.77
Mexican Udibonos, 2.75%, 27/11/31	MXN	175,127,000	\$ 5,797,377	2.01
			\$ 13,430,679	4.65

Emerging Markets Local Income Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Principal Amount	Value	% of Net Assets
Mongolia (2021: 0.12%)			
Mongolia Government International Bond, 5.625%, 1/5/23	USD 477,000	\$ 470,441	0.16
Oman (2021: 0.00%)			
Oman Government International Bond, 4.875%, 1/2/25	USD 827,000	\$ 810,989	0.28
Paraguay (2021: 0.12%)			
Republic of Paraguay, 4.625%, 25/1/23	USD 500,000	\$ 501,765	0.17
Peru (2021: 1.78%)			
Peru Government Bond, 5.40%, 12/8/34	PEN 535,000	\$ 112,770	0.04
Peru Government Bond, 5.94%, 12/2/29	PEN 8,701,000	2,077,710	0.72
Peru Government Bond, 6.15%, 12/8/32	PEN 1,286,000	297,284	0.10
Peru Government Bond, 6.90%, 12/8/37	PEN 7,876,000	1,863,100	0.64
Peru Government Bond, 6.95%, 12/8/31	PEN 14,375,000	3,568,889	1.24
		\$ 7,919,753	2.74
Poland (2021: 0.00%)			
Republic of Poland, 3.75%, 25/5/27	PLN 9,400,000	\$ 1,799,415	0.62
Romania (2021: 2.54%)			
Romania Government Bond, 3.25%, 24/6/26	RON 15,820,000	\$ 2,758,580	0.95
Romania Government Bond, 4.15%, 26/1/28	RON 13,180,000	2,239,575	0.78
Romania Government Bond, 4.85%, 22/4/26	RON 8,790,000	1,634,441	0.57
Romania Government Bond, 5.80%, 26/7/27	RON 4,390,000	821,017	0.28
Romanian Government International Bond, 2.75%, 26/2/26	EUR 445,000	440,405	0.15
Romanian Government International Bond, 3.624%, 26/5/30	EUR 440,000	378,021	0.13
		\$ 8,272,039	2.86
Serbia (2021: 3.03%)			
Serbia Treasury Bond, 4.50%, 11/1/26	RSD 98,660,000	\$ 821,408	0.28
Serbia Treasury Bond, 4.50%, 20/8/32	RSD 1,085,170,000	7,750,056	2.68
Serbia Treasury Bond, 5.875%, 8/2/28	RSD 71,110,000	598,358	0.21
		\$ 9,169,822	3.17

	Principal Amount	Value	% of Net Assets
South Africa (2021: 9.15%)			
Republic of South Africa, 8.25%, 31/3/32	ZAR 38,821,000	\$ 1,998,842	0.69
Republic of South Africa, 8.50%, 31/1/37	ZAR 8,900,000	432,898	0.15
Republic of South Africa, 8.75%, 31/1/44	ZAR 110,100,000	5,260,138	1.82
Republic of South Africa, 8.75%, 28/2/48	ZAR 61,000,000	2,895,026	1.00
Republic of South Africa, 9.00%, 31/1/40	ZAR 122,782,000	6,089,052	2.11
Republic of South Africa, 10.50%, 21/12/26	ZAR 230,169,746	15,016,058	5.19
		\$ 31,692,014	10.96
Thailand (2021: 4.96%)			
Thailand Government Bond, 1.585%, 17/12/35	THB 200,988,000	\$ 4,594,578	1.59
Thailand Government Bond, 2.125%, 17/12/26	THB 12,900,000	360,649	0.12
Thailand Government Bond, 3.30%, 17/6/38	THB 131,836,000	3,580,743	1.24
Thailand Government Bond, 3.40%, 17/6/36	THB 5,000,000	139,328	0.05
Thailand Government Bond, 4.875%, 22/6/29	THB 26,828,000	859,883	0.30
		\$ 9,535,181	3.30
Ukraine (2021: 8.37%)			
Ukraine Government Bond, 9.79%, 26/5/27	UAH 232,793,000	\$ 3,344,348	1.16
Ukraine Government Bond, 9.99%, 22/5/24	UAH 220,398,000	3,352,531	1.16
Ukraine Government Bond, 10.00%, 23/8/23	UAH 5,200,000	96,676	0.03
Ukraine Government Bond, 11.67%, 22/11/23	UAH 55,318,000	1,028,447	0.36
Ukraine Government Bond, 12.52%, 13/5/26	UAH 29,749,000	427,380	0.15
Ukraine Government Bond, 15.84%, 26/2/25	UAH 392,185,000	5,965,628	2.06
		\$ 14,215,010	4.92
Uruguay (2021: 0.00%)			
Republic of Uruguay, 3.875%, 2/7/40	UYU 90,885,637	\$ 2,396,197	0.83
Uzbekistan (2021: 0.06%)			
Republic of Uzbekistan, 4.75%, 20/2/24	USD 900,000	\$ 860,828	0.30
Republic of Uzbekistan, 14.50%, 25/11/23	UZS 2,500,000,000	225,999	0.08
		\$ 1,086,827	0.38
Vietnam (2021: 0.00%)			
Vietnam Government International Bond, 4.80%, 19/11/24	USD 876,000	\$ 873,765	0.30

Emerging Markets Local Income Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

		Principal Amount	Value	% of Net Assets
Zambia (2021: 1.25%)				
Zambia Government Bond, 11.00%, 25/1/26	ZMW	44,420,000	\$ 1,831,872	0.63
Zambia Government Bond, 11.00%, 20/9/26	ZMW	5,170,000	199,619	0.07
Zambia Government Bond, 11.00%, 27/12/26	ZMW	23,570,000	887,870	0.31
Zambia Government Bond, 12.00%, 22/3/28	ZMW	9,110,000	325,815	0.11
Zambia Government Bond, 12.00%, 31/5/28	ZMW	2,930,000	103,684	0.04
Zambia Government Bond, 12.00%, 1/11/28	ZMW	7,500,000	259,283	0.09
Zambia Government Bond, 12.00%, 21/2/29	ZMW	14,600,000	497,899	0.17
Zambia Government Bond, 13.00%, 28/6/31	ZMW	7,020,000	234,149	0.08
Zambia Government Bond, 13.00%, 20/9/31	ZMW	20,290,000	671,255	0.23
Zambia Government Bond, 13.00%, 27/12/31	ZMW	31,470,000	1,036,251	0.36
Zambia Government Bond, 14.00%, 5/12/31	ZMW	1,600,000	55,924	0.02
Zambia Government Bond, 15.00%, 16/2/27	ZMW	5,510,000	238,805	0.08
		\$ 6,342,426	2.19	
Total Non-U.S. Government Bonds		\$ 186,421,633	64.49	

Loan Participation Notes

Uzbekistan (2021: 2.96%)

Daryo Finance BV (borrower - Uzbek Industrial and Construction Bank ATB), 18.75%, 15/6/23	UZS	63,675,000,000	\$ 5,876,787	2.03
Europe Asia Investment Finance BV (borrower - Joint Stock Commercial Bank "Asaka"), 18.70%, 26/7/23	UZS	69,825,000,000	6,461,409	2.24
		\$ 12,338,196	4.27	
Total Loan Participation Notes		\$ 12,338,196	4.27	

Corporate Bonds & Notes

Brazil (2021: 0.53%)

Simpur Finance S.a.r.l., 10.75%, 12/2/28	BRL	14,535,000	\$ 2,222,810	0.77
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Colombia (2021: 0.00%)

Patrimonio Autonomo Union Del Sur, 6.66%, 28/2/41	COP	5,196,000,000	\$ 1,145,796	0.40
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Peru (2021: 0.27%)

Alcorp SAA, 6.875%, 17/4/27	PEN	790,000	\$ 190,355	0.06
Telefonica del Peru SAA, 7.375%, 10/4/27	PEN	4,000,000	916,808	0.32
		\$ 1,107,163	0.38	

		Principal Amount	Value	% of Net Assets
Uzbekistan (2021: 0.16%)				
Nederlandse Financierings-Maatschappij voor Ontwikkelingslanden NV, 15.00%, 8/12/22	UZS	7,000,000,000	\$ 639,241	0.22
Total Corporate Bonds & Notes			\$ 5,115,010	1.77

Short-Term Investments

Non-U.S. Government Securities

Brazil (2021: 1.18%)

Brazil Letras do Tesouro Nacional, 0.00%, 1/7/22	BRL	9,503,000	\$ 1,815,824	0.63
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Israel (2021: 0.00%)

Bank of Israel Bill, 0.00%, 3/8/22	ILS	8,072,422	\$ 2,315,684	0.80
Bank of Israel Bill, 0.00%, 6/7/22	ILS	4,035,605	1,156,051	0.40
		\$ 3,471,735	1.20	

Uganda (2021: 2.23%)

Uganda Treasury Bill, 0.00%, 7/7/22	UGX	3,223,100,000	\$ 861,054	0.30
Uganda Treasury Bill, 0.00%, 30/3/23	UGX	5,306,300,000	1,322,495	0.46
Uganda Treasury Bill, 0.00%, 13/4/23	UGX	5,611,800,000	1,394,870	0.48
Uganda Treasury Bill, 0.00%, 25/5/23	UGX	9,209,800,000	2,255,401	0.78
		\$ 5,833,820	2.02	

Uruguay (2021: 1.69%)

Uruguay Monetary Regulation Bill, 0.00%, 12/8/22	UYU	25,500,000	\$ 633,819	0.22
Uruguay Monetary Regulation Bill, 0.00%, 19/8/22	UYU	34,600,000	858,486	0.30
Uruguay Monetary Regulation Bill, 0.00%, 14/10/22	UYU	70,930,000	1,731,269	0.60
Uruguay Monetary Regulation Bill, 0.00%, 11/11/22	UYU	32,880,000	796,454	0.27
		\$ 4,020,028	1.39	

Total Non-U.S. Government Securities			\$ 15,141,407	5.24
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U.S. Treasury Obligations

United States (2021: 6.86%)

U.S. Treasury Bill, 0.00%, 19/7/22	USD	6,000,000	\$ 5,996,948	2.07
U.S. Treasury Bill, 0.00%, 26/7/22	USD	14,000,000	13,990,108	4.84
		\$ 19,987,056	6.91	

Total U.S. Treasury Obligations			\$ 19,987,056	6.91
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Emerging Markets Local Income Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Futures Contracts at 30 June 2022 (2021: 0.00%)

Expiration Month/Year	Contracts	Counterparty	Description	Position	Unrealised Appreciation	% of Net Assets
Sep-22	(2)	JP Morgan	Euro-Bund	Short \$	1,656	0.00
Sep-22	(5)	JP Morgan	U.S. 5-Year Treasury Note	Short	6,524	0.00
Sep-22	(55)	JP Morgan	U.S. 10-Year Treasury Note	Short	95,820	0.04
Total				\$	104,000	0.04

Forward Currency Contracts, Open as at 30 June 2022 (2021: 1.75%)

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised Appreciation	% of Net Assets
Bank of America	RON	52,601,000	EUR	10,404,113	21/9/22 \$	30,590	0.01
Bank of America	USD	121,775	GBP	99,957	5/7/22	92	0.00
Bank of America	USD	147,213	GBP	120,838	5/7/22	111	0.00
Bank of America	USD	1,070,564	EUR	1,000,000	15/7/22	21,572	0.01
Barclays Capital	MYR	9,792,860	USD	2,220,855	5/7/22	4,798	0.00
Barclays Capital	MYR	31,965,000	USD	7,240,091	21/9/22	4,873	0.00
Barclays Capital	USD	2,983,448	MYR	13,092,860	5/7/22	7,794	0.00
Barclays Capital	USD	1,271,704	ILS	4,036,719	6/7/22	115,773	0.04
Barclays Capital	USD	1,546,504	MYR	6,811,423	24/8/22	1,299	0.00
BNP Paribas	CNH	220,898,732	USD	33,002,815	22/12/22	14,035	0.01
BNP Paribas	EUR	910,513	PLN	4,321,368	21/9/22	7,116	0.00
Citibank	GBP	4,965	USD	6,022	5/7/22	21	0.00
Citibank	GBP	3,270	USD	3,921	5/7/22	60	0.00
Citibank	GBP	2,132	USD	2,585	3/8/22	12	0.00
Citibank	GBP	82,312	USD	99,801	3/8/22	460	0.00
Citibank	KRW	542,500,000	USD	417,864	23/8/22	3,496	0.00
Citibank	USD	273	GBP	223	5/7/22	1	0.00
Citibank	USD	107	GBP	87	5/7/22	1	0.00
Citibank	USD	68	GBP	54	5/7/22	2	0.00
Citibank	USD	47	GBP	37	5/7/22	2	0.00
Citibank	USD	305	GBP	248	5/7/22	2	0.00
Citibank	USD	292	GBP	238	5/7/22	2	0.00
Citibank	USD	255	GBP	208	5/7/22	2	0.00
Citibank	USD	96	GBP	76	5/7/22	3	0.00
Citibank	USD	194	GBP	155	5/7/22	6	0.00
Citibank	USD	665	GBP	541	5/7/22	6	0.00
Citibank	USD	4,590	GBP	3,765	5/7/22	7	0.00
Citibank	USD	230	GBP	182	5/7/22	8	0.00
Citibank	USD	801	GBP	650	5/7/22	9	0.00
Citibank	USD	901	GBP	721	5/7/22	23	0.00
Citibank	USD	6,322	GBP	5,152	5/7/22	50	0.00
Citibank	USD	35,967	GBP	29,503	5/7/22	51	0.00
Citibank	USD	4,740	GBP	3,850	5/7/22	54	0.00
Citibank	USD	2,923	GBP	2,320	5/7/22	99	0.00
Citibank	USD	18,732	GBP	15,247	5/7/22	171	0.00
Citibank	USD	1,528,639	IDR	22,489,800,000	22/8/22	26,995	0.01
Citibank	USD	688,789	PEN	2,535,570	31/8/22	31,022	0.01
Citibank	USD	1,067,798	COP	4,477,000,796	21/9/22	6,749	0.00
Deutsche Bank	USD	1,135,068	EUR	1,075,000	15/7/22	7,401	0.00
Deutsche Bank	USD	959,032	MXN	19,000,000	1/8/22	19,862	0.01
Deutsche Bank	USD	2,443,638	MXN	49,000,000	1/8/22	21,568	0.01

Emerging Markets Local Income Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Forward Currency Contracts, Open as at 30 June 2022 (2021: 1.75%) cont'd

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised Appreciation	% of Net Assets
Goldman Sachs	CZK	91,650,000	EUR	3,635,993	21/9/22 \$	4,496	0.00
Goldman Sachs	CZK	91,650,000	EUR	3,635,875	21/9/22	4,620	0.00
Goldman Sachs	EUR	909,768	PLN	4,321,368	21/9/22	6,322	0.00
Goldman Sachs	MXN	22,000,000	USD	1,051,509	31/8/22	29,615	0.01
Goldman Sachs	USD	593,750	MXN	12,000,000	1/8/22	590	0.00
Goldman Sachs	USD	1,816,943	MYR	8,000,000	24/8/22	2,103	0.00
Goldman Sachs	USD	2,221,215	MYR	9,800,000	21/9/22	15	0.00
HSBC	USD	1,951,160	EUR	1,850,000	15/7/22	10,525	0.00
JP Morgan	USD	6,405,220	ILS	20,334,971	1/8/22	572,499	0.20
JP Morgan	USD	2,552,704	ILS	8,073,437	3/8/22	236,588	0.08
Societe Generale	BRL	16,412,000	USD	3,058,631	2/9/22	17,635	0.01
Societe Generale	MXN	3,732,564	USD	177,097	21/9/22	5,612	0.00
Societe Generale	MXN	348,007,094	USD	16,511,695	21/9/22	523,252	0.18
Societe Generale	USD	236,656	BRL	1,236,000	5/7/22	784	0.00
Societe Generale	USD	3,076,274	BRL	16,052,000	5/7/22	12,991	0.01
Societe Generale	USD	244,831	BRL	1,200,000	5/7/22	15,829	0.01
Societe Generale	USD	5,134,852	BRL	26,740,000	5/7/22	31,924	0.01
Societe Generale	USD	1,749,845	ZAR	27,231,960	15/7/22	78,565	0.03
Societe Generale	USD	1,845,695	ZAR	28,723,632	15/7/22	82,868	0.03
Societe Generale	USD	3,276,983	ZAR	50,998,055	15/7/22	147,131	0.05
Societe Generale	USD	256,681	IDR	3,802,220,000	29/7/22	2,579	0.00
Societe Generale	USD	1,210,889	IDR	17,936,900,000	29/7/22	12,166	0.00
Societe Generale	USD	1,377,461	BRL	6,700,000	2/8/22	110,465	0.04
Societe Generale	USD	1,864,869	BRL	9,100,000	2/8/22	144,022	0.05
Societe Generale	USD	2,979,125	BRL	14,535,000	2/8/22	230,498	0.08
Societe Generale	USD	1,975,164	IDR	28,547,040,742	22/8/22	69,078	0.02
Societe Generale	USD	1,976,942	IDR	28,547,040,742	22/8/22	70,856	0.03
Societe Generale	USD	1,493,757	ZAR	23,934,471	25/8/22	31,433	0.01
Societe Generale	USD	1,737,625	ZAR	27,841,966	25/8/22	36,564	0.01
Societe Generale	USD	2,183,515	ZAR	34,972,926	25/8/22	46,774	0.02
Societe Generale	USD	97,892	PEN	372,000	21/9/22	1,590	0.00
Societe Generale	USD	189,133	COP	789,109,618	21/9/22	2,114	0.00
Societe Generale	USD	236,153	PEN	897,406	21/9/22	3,835	0.00
Societe Generale	USD	237,104	PEN	900,000	21/9/22	4,114	0.00
Societe Generale	USD	711,313	PEN	2,700,000	21/9/22	12,342	0.00
Societe Generale	USD	1,451,571	ZAR	23,579,317	21/9/22	14,742	0.01
Societe Generale	USD	947,065	EUR	884,025	21/9/22	14,990	0.01
Societe Generale	USD	1,688,551	ZAR	27,428,830	21/9/22	17,148	0.01
Societe Generale	USD	1,134,760	EUR	1,059,227	21/9/22	17,961	0.01
Societe Generale	USD	1,246,125	ZAR	20,100,000	21/9/22	21,312	0.01
Societe Generale	USD	1,399,994	EUR	1,306,806	21/9/22	22,159	0.01
Societe Generale	USD	1,308,981	PEN	4,968,000	21/9/22	22,875	0.01
Societe Generale	USD	1,109,967	IDR	16,111,219,920	21/9/22	35,993	0.01
Societe Generale	USD	2,185,097	ZAR	34,963,739	21/9/22	54,547	0.02
Societe Generale	USD	3,703,773	PEN	14,057,000	21/9/22	64,725	0.02
Societe Generale	USD	4,626,279	ZAR	74,800,000	21/9/22	68,267	0.02
Societe Generale	USD	4,606,630	EUR	4,300,000	21/9/22	72,913	0.03
Societe Generale	USD	1,354,055	COP	5,224,000,000	21/9/22	115,967	0.04

Emerging Markets Local Income Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Forward Currency Contracts, Open as at 30 June 2022 (2021: 1.75%) cont'd

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised Appreciation	% of Net Assets
Societe Generale	USD	4,998,042	IDR	72,546,835,840	21/9/22 \$	162,070	0.06
Societe Generale	USD	10,391,848	EUR	9,700,137	21/9/22	164,479	0.06
Societe Generale	USD	8,555,372	ZAR	136,894,505	21/9/22	213,568	0.07
Societe Generale	USD	13,522,724	EUR	12,622,613	21/9/22	214,034	0.07
Societe Generale	USD	16,680,032	EUR	15,569,762	21/9/22	264,007	0.09
Societe Generale	USD	12,471,070	ZAR	199,549,590	21/9/22	311,316	0.11
Standard Chartered	CNH	16,463,845	USD	2,452,645	22/12/22	8,140	0.00
Standard Chartered	CZK	106,274,000	EUR	4,209,405	21/9/22	12,297	0.00
Standard Chartered	MXN	43,750,070	USD	2,158,351	1/8/22	4,215	0.00
Standard Chartered	THB	110,106,151	USD	3,115,624	21/9/22	11,281	0.00
Standard Chartered	TRY	14,362,254	USD	842,465	29/7/22	2,926	0.00
Standard Chartered	TRY	25,258,972	USD	1,377,122	15/8/22	87,216	0.03
Standard Chartered	TRY	15,150,246	USD	842,617	21/9/22	979	0.00
Standard Chartered	TRY	8,940,000	USD	477,947	21/9/22	19,850	0.01
Standard Chartered	USD	1,067,813	EUR	1,000,000	15/7/22	18,821	0.01
Standard Chartered	USD	358,734	IDR	5,309,300,000	29/7/22	3,913	0.00
Standard Chartered	USD	1,865,431	IDR	27,621,300,000	29/7/22	19,500	0.01
Standard Chartered	USD	225,624	MXN	4,522,528	1/8/22	2,076	0.00
Standard Chartered	USD	2,160,296	MXN	43,302,398	1/8/22	19,858	0.01
Standard Chartered	USD	6,510,855	MXN	130,507,869	1/8/22	59,851	0.02
Standard Chartered	USD	1,004,367	TRY	16,000,000	8/8/22	70,863	0.02
Standard Chartered	USD	815,732	THB	28,000,000	21/9/22	20,560	0.01
Standard Chartered	USD	1,019,449	THB	35,000,000	21/9/22	25,484	0.01
Standard Chartered	USD	1,077,932	THB	37,000,000	21/9/22	27,169	0.01
Standard Chartered	USD	1,368,974	THB	47,000,000	21/9/22	34,221	0.01
Standard Chartered	USD	6,367,227	THB	218,894,272	21/9/22	150,848	0.05
Standard Chartered	USD	8,486,345	THB	291,745,899	21/9/22	201,053	0.07
UBS	CZK	11,800,000	EUR	467,504	21/9/22	1,241	0.00
UBS	CZK	85,941,000	EUR	3,405,162	21/9/22	8,764	0.00
Total					\$	5,572,791	1.93

Non-Deliverable Bond Forward Contracts (2021: 0.00%)

Counterparty	Currency	Notional Amount (000's omitted)	Reference Entity	Settle Date	Unrealised Appreciation	% of Net Assets
Bank of America	COP	15,261,200	Republic of Colombia, 6.25%, 26/11/25	23/8/22 \$	34,389	0.01
Goldman Sachs	COP	1,219,000	Republic of Colombia, 6.25%, 26/11/25	1/8/22	4,817	0.00
Goldman Sachs	COP	8,337,700	Republic of Colombia, 6.25%, 26/11/25	12/8/22	7,165	0.01
Goldman Sachs	COP	1,828,000	Republic of Colombia, 6.25%, 26/11/25	23/8/22	3,030	0.00
Total				\$	49,401	0.02

Interest Rate Swaps (2021: 1.44%)

Counterparty	Currency	Notional Amount (000's omitted)	Sub-Fund Pays/ Receives Floating Rate	Floating Rate Index	Annual Fixed Rate (%)	Termination Date	Unrealised Appreciation	% of Net Assets
CitiBank	MYR	400	Pays	3-month MYR KLIBOR	3.9525	20/3/23 \$	706	0.00
CME	BRL	2,437	Pays	1-day Brazil CETIP Interbank Deposit Rate	6.5450	2/1/23	3,521	0.00
CME	BRL	3,500	Pays	1-day Brazil CETIP Interbank Deposit Rate	7.8750	2/1/23	41,872	0.01
CME	BRL	1,300	Pays	1-day Brazil CETIP Interbank Deposit Rate	8.1250	2/1/23	18,671	0.01
CME	BRL	1,050	Pays	1-day Brazil CETIP Interbank Deposit Rate	9.3100	2/1/23	36,456	0.01

Emerging Markets Local Income Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Interest Rate Swaps (2021: 1.44%) cont'd

Counterparty	Currency	Notional Amount (000's omitted)	Sub-Fund Pays/ Receives Floating Rate	Floating Rate Index	Annual Fixed Rate (%)	Termination Date	Unrealised Appreciation	% of Net Assets
CME	BRL	800	Pays	1-day Brazil CETIP Interbank Deposit Rate	9.3900	2/1/23	\$ 28,374	0.01
CME	BRL	47,836	Receives	1-day Brazil CETIP Interbank Deposit Rate	4.7050	2/1/23	617,960	0.21
CME	BRL	1,731	Pays	1-day Brazil CETIP Interbank Deposit Rate	8.5700	2/1/25	3,779	0.00
CME	BRL	1,000	Pays	1-day Brazil CETIP Interbank Deposit Rate	9.7200	2/1/25	26,632	0.01
CME	BRL	19,700	Receives	1-day Brazil CETIP Interbank Deposit Rate	6.3550	2/1/25	601,668	0.21
CME	CLP	2,967,000	Receives	1-day Sinacofi Chile Interbank Rate	7.5950	21/9/24	21,367	0.01
CME	CLP	199,360	Pays	1-day Sinacofi Chile Interbank Rate	6.4800	29/3/32	1,505	0.00
CME	CLP	302,670	Pays	1-day Sinacofi Chile Interbank Rate	6.5075	14/4/32	3,006	0.00
CME	CLP	165,342	Pays	1-day Sinacofi Chile Interbank Rate	6.5500	15/6/32	2,332	0.00
CME	CLP	95,972	Pays	1-day Sinacofi Chile Interbank Rate	6.6200	16/6/32	1,895	0.00
CME	CLP	77,070	Pays	1-day Sinacofi Chile Interbank Rate	6.4000	20/4/32	110	0.00
CME	COP	1,605,000	Receives	Colombia Overnight Interbank Rate	8.8500	26/11/25	5,782	0.00
CME	COP	3,562,400	Receives	Colombia Overnight Interbank Rate	4.2000	26/11/25	128,930	0.05
CME	COP	3,562,400	Receives	Colombia Overnight Interbank Rate	4.2800	26/11/25	126,934	0.04
CME	COP	1,781,200	Receives	Colombia Overnight Interbank Rate	3.8900	26/11/25	68,332	0.02
CME	COP	1,916,200	Receives	Colombia Overnight Interbank Rate	4.3438	26/11/25	67,420	0.02
CME	COP	3,144,500	Receives	Colombia Overnight Interbank Rate	4.2500	26/11/25	112,704	0.04
CME	COP	3,562,400	Receives	Colombia Overnight Interbank Rate	4.0700	26/11/25	132,173	0.05
CME	COP	3,047,000	Receives	Colombia Overnight Interbank Rate	8.7500	26/11/25	13,175	0.00
CME	COP	1,605,000	Receives	Colombia Overnight Interbank Rate	8.5970	26/11/25	8,660	0.00
CME	COP	3,353,100	Receives	Colombia Overnight Interbank Rate	4.0526	26/11/25	124,816	0.04
CME	COP	3,567,100	Receives	Colombia Overnight Interbank Rate	4.5450	26/11/25	120,481	0.04
CME	COP	1,765,700	Receives	Colombia Overnight Interbank Rate	4.7300	26/11/25	57,350	0.02
CME	COP	6,074,000	Receives	Colombia Overnight Interbank Rate	4.5290	26/11/25	205,832	0.07
CME	COP	1,781,200	Receives	Colombia Overnight Interbank Rate	3.7600	26/11/25	69,954	0.02
CME	COP	3,562,400	Receives	Colombia Overnight Interbank Rate	4.0000	26/11/25	133,920	0.05
CME	COP	8,035,300	Receives	Colombia Overnight Interbank Rate	4.3750	30/3/26	303,324	0.11
CME	COP	10,864,900	Receives	Colombia Overnight Interbank Rate	4.3770	30/3/26	409,974	0.14
CME	COP	4,733,400	Receives	Colombia Overnight Interbank Rate	4.5625	6/4/26	172,605	0.06
CME	COP	14,236,000	Receives	Colombia Overnight Interbank Rate	4.1500	19/4/26	566,173	0.20
CME	COP	1,383,500	Receives	Colombia Overnight Interbank Rate	4.8250	26/3/28	63,476	0.02
CME	COP	1,936,900	Receives	Colombia Overnight Interbank Rate	4.8150	26/3/28	89,074	0.03
CME	MXN	9,879	Receives	28-day Mexican Interbank Rate	6.7900	7/3/24	21,395	0.01
CME	MXN	35,547	Receives	28-day Mexican Interbank Rate	6.7600	7/3/24	77,821	0.03
CME	MXN	15,100	Receives	28-day Mexican Interbank Rate	7.3500	14/3/24	26,220	0.01
CME	MXN	12,018	Receives	28-day Mexican Interbank Rate	6.6600	7/11/24	35,007	0.01
LCH	CNY	8,000	Pays	7-day China Fixing Repo Rates	2.5700	6/8/25	4,680	0.00
LCH	CNY	13,560	Pays	7-day China Fixing Repo Rates	2.7450	14/9/25	18,154	0.01
LCH	CNY	12,000	Pays	7-day China Fixing Repo Rates	2.6300	28/9/25	9,574	0.00
LCH	CNY	20,000	Pays	7-day China Fixing Repo Rates	2.8200	15/12/25	33,251	0.01
LCH	CNY	19,000	Pays	7-day China Fixing Repo Rates	2.7360	27/1/26	23,311	0.01
LCH	CZK	9,600	Receives	6-month CZK PRIBOR	1.3650	17/3/25	46,524	0.02
LCH	CZK	30,200	Receives	6-month CZK PRIBOR	3.8368	16/3/27	83,314	0.03
LCH	CZK	82,360	Receives	6-month CZK PRIBOR	2.7480	20/10/31	563,459	0.20
LCH	HUF	441,000	Receives	6-month HUF BUBOR	1.3000	16/3/25	217,809	0.08
LCH	PLN	14,000	Receives	6-month PLN WIBOR	1.6928	20/9/26	575,721	0.20
LCH	PLN	19,930	Receives	6-month PLN WIBOR	2.1850	8/10/26	750,828	0.26
LCH	PLN	7,100	Receives	6-month PLN WIBOR	0.9250	8/5/30	534,043	0.19

Emerging Markets Local Income Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Interest Rate Swaps (2021: 1.44%) cont'd

Counterparty	Currency	Notional Amount (000's omitted)	Sub-Fund Pays/ Receives Floating Rate	Floating Rate Index	Annual Fixed Rate (%)	Termination Date	Unrealised Appreciation	% of Net Assets
LCH	PLN	8,400	Receives	6-month PLN WIBOR	2.0153	26/5/31	\$ 560,401	0.19
LCH	PLN	1,021	Receives	6-month PLN WIBOR	6.5100	28/6/32	2,076	0.00
LCH	THB	70,000	Pays	6-month THB Fixing Rate	2.8050	21/9/27	6,270	0.00
LCH	ZAR	15,700	Receives	3-month ZAR JIBAR	6.6388	18/10/26	48,164	0.02
Standard Chartered	MYR	1,140	Pays	3-month MYR KLIBOR	4.0800	2/2/23	2,076	0.00
Standard Chartered	MYR	1,200	Pays	3-month MYR KLIBOR	3.8950	6/9/23	2,261	0.00
Standard Chartered	THB	3,000	Pays	6-month THB Fixing Rate	2.1450	20/8/23	436	0.00
Total							\$ 8,033,738	2.78

Cross-Currency Swaps (2021: 0.08%)

Counterparty	Sub-Fund Receives	Sub-Fund Pays	Termination Date	Value	% of Net Assets
Citibank	1-day Indice Camara Promedio Rate on CLP 1,181,947,500*	(0.07)% on CLP equivalent of CLF 45,000*	25/2/31	\$ 68,885	0.02
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 165,867,859*	(0.32)% on CLP equivalent of CLF 5,679*	17/2/31	12,431	0.00
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 747,844,050*	(0.15)% on CLP equivalent of CLF 25,592*	19/2/31	44,147	0.02
Total				125,463	0.04
				\$ 252,888,695	87.49

*At the termination date, the Sub-Fund will either pay or receive the USD equivalent of the difference between the initial CLP notional amount and the CLP equivalent of the CLF notional amount on such date.

Financial Liabilities at Fair Value Through Profit or Loss

Futures Contracts at 30 June 2022 (2021: (0.03%))

Expiration Month/Year	Contracts	Counterparty	Description	Position	Unrealised (Depreciation)	% of Net Assets
Sep-22	(4)	JP Morgan	Euro-Bobl	Short	\$ (713)	(0.00)
Total					\$ (713)	(0.00)

Forward Currency Contracts, Open as at 30 June 2022 (2021: (1.46%))

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised (Depreciation)	% of Net Assets
Bank of America	EUR	8,452	USD	9,010	5/7/22	\$ (150)	(0.00)
Bank of America	EUR	8,643,557	RON	43,700,000	21/9/22	(25,907)	(0.01)
Bank of America	GBP	101,948	USD	127,606	5/7/22	(3,500)	(0.00)
Bank of America	GBP	84,067	USD	105,226	5/7/22	(2,887)	(0.00)
Bank of America	USD	111,514	GBP	92,776	5/7/22	(1,426)	(0.00)
Bank of America	USD	92,393	GBP	76,867	5/7/22	(1,182)	(0.00)
Bank of America	USD	53,302	GBP	44,345	5/7/22	(682)	(0.00)
Bank of America	USD	8,719	GBP	7,254	5/7/22	(112)	(0.00)
Bank of America	USD	292	EUR	279	5/7/22	(1)	(0.00)
Bank of America	USD	6,561,781	EUR	6,262,000	8/7/22	(3,807)	(0.00)
Bank of America	USD	2,223,785	CNH	15,200,000	17/8/22	(46,274)	(0.02)
Bank of America	USD	4,857,733	CNH	32,600,000	22/12/22	(14,858)	(0.01)
Bank of America	USD	6,042,633	CNH	40,526,000	22/12/22	(14,626)	(0.01)
Bank of America	USD	3,436,128	CNH	23,000,000	22/12/22	(1,590)	(0.00)
Barclays Capital	MYR	65,051,000	USD	14,823,060	5/7/22	(38,724)	(0.01)
Barclays Capital	MYR	42,329,072	USD	9,610,633	24/8/22	(8,071)	(0.00)
Barclays Capital	USD	7,249,121	MYR	31,965,000	5/7/22	(15,660)	(0.01)
Barclays Capital	USD	3,923,652	MYR	17,319,000	21/9/22	(1,751)	(0.00)
Barclays Capital	USD	2,218,088	MYR	9,792,860	21/9/22	(1,493)	(0.00)

Emerging Markets Local Income Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Forward Currency Contracts, Open as at 30 June 2022 (2021: (1.46%)) cont'd

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised (Depreciation)	% of Net Assets
Barclays Capital	USD	2,786,588	MYR	12,300,000	21/9/22 \$	(1,244)	(0.00)
BNP Paribas	EUR	669,615	HUF	272,000,000	21/9/22	(3,020)	(0.00)
BNP Paribas	PLN	48,271,330	EUR	10,170,772	21/9/22	(78,076)	(0.03)
BNP Paribas	USD	11,130,484	CNH	74,500,000	22/12/22	(4,733)	(0.00)
BNP Paribas	USD	1,060,758	CNH	7,100,000	22/12/22	(451)	(0.00)
BNP Paribas	USD	3,273,210	CNH	21,900,000	22/12/22	(96)	(0.00)
BNP Paribas	USD	313,869	CNH	2,100,000	22/12/22	(9)	(0.00)
Citibank	CLP	2,190,700,000	USD	2,596,293	21/9/22	(250,053)	(0.09)
Citibank	GBP	26,201	USD	33,102	5/7/22	(1,207)	(0.00)
Citibank	GBP	3,158	USD	3,876	5/7/22	(31)	(0.00)
Citibank	GBP	437	USD	551	5/7/22	(19)	(0.00)
Citibank	GBP	766	USD	946	5/7/22	(14)	(0.00)
Citibank	GBP	301	USD	376	5/7/22	(9)	(0.00)
Citibank	GBP	1,372	USD	1,676	5/7/22	(6)	(0.00)
Citibank	GBP	1,634	USD	1,993	5/7/22	(3)	(0.00)
Citibank	GBP	323	USD	397	5/7/22	(3)	(0.00)
Citibank	GBP	379	USD	463	5/7/22	(2)	(0.00)
Citibank	GBP	20	USD	25	5/7/22	(1)	(0.00)
Citibank	GBP	29	USD	37	5/7/22	(1)	(0.00)
Citibank	GBP	25	USD	31	5/7/22	(1)	(0.00)
Citibank	GBP	26	USD	32	5/7/22	(1)	(0.00)
Citibank	GBP	157	USD	192	5/7/22	(1)	(0.00)
Citibank	KZT	106,853,286	USD	230,287	29/7/22	(6,283)	(0.00)
Citibank	KZT	151,770,814	USD	322,402	29/7/22	(4,234)	(0.00)
Citibank	KZT	108,004,722	USD	230,287	29/7/22	(3,869)	(0.00)
Citibank	KZT	106,853,286	USD	230,287	3/8/22	(6,869)	(0.00)
Citibank	KZT	105,471,562	USD	230,287	4/8/22	(9,876)	(0.00)
Citibank	KZT	105,816,993	USD	230,287	4/8/22	(9,154)	(0.00)
Citibank	PEN	2,535,570	USD	670,342	31/8/22	(12,575)	(0.00)
Citibank	THB	38,059,626	USD	1,114,112	21/9/22	(33,257)	(0.01)
Citibank	USD	55,519	GBP	46,319	5/7/22	(867)	(0.00)
Citibank	USD	7,979	GBP	6,657	5/7/22	(125)	(0.00)
Citibank	USD	160	GBP	134	5/7/22	(3)	(0.00)
Citibank	USD	490	GBP	404	5/7/22	(2)	(0.00)
Citibank	USD	271	GBP	223	5/7/22	(1)	(0.00)
Goldman Sachs	EUR	660,450	CZK	16,648,058	21/9/22	(854)	(0.00)
Goldman Sachs	EUR	660,472	CZK	16,648,058	21/9/22	(831)	(0.00)
Goldman Sachs	EUR	793,009	RON	4,000,000	21/9/22	(409)	(0.00)
Goldman Sachs	EUR	1,009,974	CZK	25,430,000	21/9/22	(96)	(0.00)
Goldman Sachs	HUF	1,818,411,555	EUR	4,570,897	21/9/22	(79,017)	(0.03)
Goldman Sachs	HUF	1,773,654,543	EUR	4,459,207	21/9/22	(77,926)	(0.03)
Goldman Sachs	MYR	3,300,000	USD	750,512	5/7/22	(511)	(0.00)
Goldman Sachs	MYR	17,496,000	USD	3,969,913	21/9/22	(4,392)	(0.00)
Goldman Sachs	MYR	15,590,000	USD	3,536,751	21/9/22	(3,231)	(0.00)
Goldman Sachs	PLN	48,271,330	EUR	10,162,460	21/9/22	(69,366)	(0.02)
Goldman Sachs	USD	3,974,106	MYR	17,496,000	5/7/22	(2,263)	(0.00)
Goldman Sachs	USD	3,541,170	MYR	15,590,000	5/7/22	(2,016)	(0.00)
Goldman Sachs	USD	771,290	MXN	16,000,000	31/8/22	(14,982)	(0.01)

Emerging Markets Local Income Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Forward Currency Contracts, Open as at 30 June 2022 (2021: (1.46%)) cont'd

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised (Depreciation)	% of Net Assets
HSBC	HUF	266,730,000	EUR	671,731	21/9/22 \$	(12,909)	(0.00)
JP Morgan	KZT	87,051,137	USD	189,654	3/8/22	(7,640)	(0.00)
JP Morgan	KZT	367,503,200	USD	811,265	5/8/22	(43,676)	(0.02)
JP Morgan	USD	2,554,833	CNH	17,100,000	22/12/22	(1,036)	(0.00)
JP Morgan	USD	239,049	CNH	1,600,000	22/12/22	(97)	(0.00)
Societe Generale	BRL	22,500,000	USD	4,618,701	5/7/22	(324,913)	(0.11)
Societe Generale	BRL	22,040,000	USD	4,494,840	5/7/22	(288,837)	(0.10)
Societe Generale	BRL	4,300,000	USD	913,058	5/7/22	(92,467)	(0.03)
Societe Generale	BRL	12,800,000	USD	2,517,257	5/7/22	(74,569)	(0.03)
Societe Generale	BRL	51,206,000	USD	10,495,291	2/8/22	(812,032)	(0.28)
Societe Generale	BRL	8,833,191	USD	1,725,133	2/8/22	(54,741)	(0.02)
Societe Generale	BRL	8,800,000	USD	1,705,988	2/8/22	(41,873)	(0.01)
Societe Generale	BRL	2,127,000	USD	436,871	2/8/22	(34,647)	(0.01)
Societe Generale	BRL	23,992,000	USD	4,900,777	2/9/22	(403,717)	(0.14)
Societe Generale	BRL	22,335,000	USD	4,535,210	2/9/22	(348,737)	(0.12)
Societe Generale	BRL	26,740,000	USD	5,008,569	4/10/22	(37,710)	(0.01)
Societe Generale	BRL	16,052,000	USD	3,000,823	4/10/22	(16,820)	(0.01)
Societe Generale	BRL	1,236,000	USD	230,843	4/10/22	(1,075)	(0.00)
Societe Generale	CLP	4,450,900,000	USD	5,340,973	21/9/22	(574,059)	(0.20)
Societe Generale	CLP	1,398,316,000	USD	1,646,002	21/9/22	(148,405)	(0.05)
Societe Generale	COP	7,851,900,000	USD	2,035,204	21/9/22	(174,304)	(0.06)
Societe Generale	COP	4,594,300,000	USD	1,190,838	21/9/22	(101,989)	(0.04)
Societe Generale	COP	3,019,337,725	USD	781,079	21/9/22	(65,496)	(0.02)
Societe Generale	COP	2,199,272,460	USD	571,707	21/9/22	(50,480)	(0.02)
Societe Generale	COP	1,857,200,000	USD	481,359	21/9/22	(41,203)	(0.01)
Societe Generale	COP	1,286,836,927	USD	334,517	21/9/22	(29,537)	(0.01)
Societe Generale	COP	878,883,673	USD	227,360	21/9/22	(19,065)	(0.01)
Societe Generale	COP	1,100,000,000	USD	275,183	21/9/22	(14,483)	(0.01)
Societe Generale	COP	149,800,000	USD	38,753	21/9/22	(3,250)	(0.00)
Societe Generale	COP	87,700,000	USD	22,688	21/9/22	(1,903)	(0.00)
Societe Generale	EUR	77,330,964	USD	82,845,389	21/9/22	(1,311,255)	(0.45)
Societe Generale	EUR	11,223,048	USD	12,023,357	21/9/22	(190,302)	(0.07)
Societe Generale	EUR	1,243	USD	1,331	21/9/22	(21)	(0.00)
Societe Generale	IDR	11,346,800,000	USD	777,652	22/8/22	(20,026)	(0.01)
Societe Generale	IDR	205,190,671,462	USD	14,136,408	21/9/22	(458,398)	(0.16)
Societe Generale	IDR	48,588,356,496	USD	3,347,447	21/9/22	(108,547)	(0.04)
Societe Generale	IDR	28,155,460,000	USD	1,940,739	21/9/22	(63,896)	(0.02)
Societe Generale	IDR	9,010,100,000	USD	608,832	21/9/22	(8,218)	(0.00)
Societe Generale	IDR	7,101,119,920	USD	479,838	21/9/22	(6,477)	(0.00)
Societe Generale	KRW	807,100,000	USD	633,952	23/8/22	(7,077)	(0.00)
Societe Generale	KRW	102,000,000	USD	81,726	15/9/22	(2,442)	(0.00)
Societe Generale	PEN	11,409,784	USD	3,006,278	21/9/22	(52,536)	(0.02)
Societe Generale	PEN	2,696,800	USD	712,591	21/9/22	(14,449)	(0.00)
Societe Generale	USD	1,711,944	BRL	9,503,000	5/7/22	(101,561)	(0.04)
Societe Generale	USD	3,111,280	BRL	16,412,000	5/7/22	(20,704)	(0.01)
Societe Generale	USD	3,536,606	MXN	74,538,925	21/9/22	(112,074)	(0.04)
Societe Generale	USD	1,749,785	MXN	36,879,176	21/9/22	(55,450)	(0.02)
Societe Generale	ZAR	18,540,000	USD	1,191,325	15/7/22	(53,488)	(0.02)

Emerging Markets Local Income Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Forward Currency Contracts, Open as at 30 June 2022 (2021: (1.46%)) cont'd

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised (Depreciation)	% of Net Assets
Societe Generale	ZAR	4,329,000	USD	269,905	15/7/22 \$	(4,225)	(0.00)
Societe Generale	ZAR	61,700,000	USD	3,850,715	25/8/22	(81,030)	(0.03)
Societe Generale	ZAR	338,088,776	USD	21,129,228	21/9/22	(527,450)	(0.18)
Societe Generale	ZAR	60,257,317	USD	3,765,847	21/9/22	(94,007)	(0.03)
Societe Generale	ZAR	46,380,206	USD	2,855,221	21/9/22	(28,997)	(0.01)
Societe Generale	ZAR	24,443,066	USD	1,504,744	21/9/22	(15,282)	(0.01)
Standard Chartered	MXN	407,546,675	USD	20,332,258	1/8/22	(187,225)	(0.06)
Standard Chartered	SGD	3,340,000	USD	2,428,384	9/9/22	(23,311)	(0.01)
Standard Chartered	SGD	2,860,000	USD	2,079,093	9/9/22	(19,658)	(0.01)
Standard Chartered	SGD	3,300,000	USD	2,395,557	9/9/22	(19,287)	(0.01)
Standard Chartered	SGD	3,400,000	USD	2,466,270	9/9/22	(17,991)	(0.01)
Standard Chartered	THB	1,095,657,734	USD	31,871,153	21/9/22	(755,569)	(0.26)
Standard Chartered	THB	30,160,000	USD	887,693	21/9/22	(31,179)	(0.01)
Standard Chartered	THB	96,541,240	USD	2,767,017	21/9/22	(25,343)	(0.01)
Standard Chartered	THB	45,400,000	USD	1,309,867	21/9/22	(20,553)	(0.01)
Standard Chartered	THB	41,000,000	USD	1,181,726	21/9/22	(17,367)	(0.01)
Standard Chartered	THB	41,000,000	USD	1,181,556	21/9/22	(17,197)	(0.01)
Standard Chartered	THB	37,000,000	USD	1,066,682	21/9/22	(15,919)	(0.01)
Standard Chartered	THB	33,200,000	USD	957,255	21/9/22	(14,408)	(0.00)
Standard Chartered	THB	4,990,000	USD	146,744	21/9/22	(5,033)	(0.00)
Standard Chartered	THB	6,600,000	USD	190,092	21/9/22	(2,659)	(0.00)
Standard Chartered	THB	30,500,000	USD	868,137	21/9/22	(1,967)	(0.00)
Standard Chartered	USD	705,790	TRY	12,032,246	29/7/22	(2,452)	(0.00)
Standard Chartered	USD	805,665	TRY	14,777,623	15/8/22	(51,038)	(0.02)
Standard Chartered	USD	428,228	TRY	8,010,000	21/9/22	(17,785)	(0.01)
Standard Chartered	USD	705,918	TRY	12,692,400	21/9/22	(821)	(0.00)
Standard Chartered	USD	164,369	ZMW	3,016,175	16/11/22	(8,651)	(0.00)
Standard Chartered	USD	3,152,558	CNH	21,600,000	17/11/22	(74,612)	(0.03)
Standard Chartered	USD	2,403,642	CNH	16,450,000	17/11/22	(54,086)	(0.02)
Standard Chartered	USD	219,157	ZMW	4,065,399	13/12/22	(12,227)	(0.00)
Standard Chartered	USD	273,949	ZMW	4,996,824	13/12/22	(10,448)	(0.00)
Standard Chartered	USD	3,360,777	CNH	22,500,000	22/12/22	(2,208)	(0.00)
Standard Chartered	USD	3,032,544	CNH	20,300,000	22/12/22	(1,616)	(0.00)
Standard Chartered	USD	2,666,588	CNH	17,843,286	22/12/22	(377)	(0.00)
Standard Chartered	USD	283,834	CNH	1,900,000	22/12/22	(151)	(0.00)
Standard Chartered	USD	258,029	CNH	1,726,580	22/12/22	(36)	(0.00)
Standard Chartered	USD	166,825	ZMW	3,180,544	17/2/23	(10,389)	(0.00)
Standard Chartered	USD	109,579	ZMW	2,153,237	17/5/23	(5,697)	(0.00)
UBS	CZK	50,540,000	EUR	2,007,580	21/9/22	(169)	(0.00)
UBS	GBP	4,449,027	USD	5,550,947	5/7/22	(134,915)	(0.05)
UBS	GBP	3,661,854	USD	4,568,809	5/7/22	(111,044)	(0.04)
UBS	GBP	1,390,582	USD	1,734,997	5/7/22	(42,169)	(0.02)
UBS	GBP	225,797	USD	281,722	5/7/22	(6,847)	(0.00)
UBS	THB	36,730,000	USD	1,080,847	21/9/22	(37,752)	(0.01)
UBS	THB	34,500,000	USD	1,015,064	21/9/22	(35,299)	(0.01)
UBS	THB	31,180,000	USD	917,553	21/9/22	(32,072)	(0.01)
Total					\$	(9,851,800)	(3.41)

Emerging Markets Local Income Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Non-Deliverable Bond Forward Contracts (2021: (0.02%))

Counterparty	Currency	National Amount (000's omitted)	Reference Entity	Settle Date	Unrealised (Depreciation)	% of Net Assets
Bank of America	COP	28,425,000	Republic of Colombia, 5.75%, 3/11/27	12/7/22	\$ (88,446)	(0.03)
Bank of America	COP	7,035,150	Republic of Colombia, 5.75%, 3/11/27	28/7/22	(57,566)	(0.02)
Bank of America	COP	5,000,000	Republic of Colombia, 6.00%, 28/4/28	12/7/22	(1,973)	(0.00)
Bank of America	COP	8,200,000	Republic of Colombia, 6.00%, 28/4/28	28/7/22	(68,833)	(0.03)
Bank of America	COP	8,142,800	Republic of Colombia, 6.25%, 26/11/25	27/7/22	(28,524)	(0.01)
Bank of America	COP	5,000,000	Republic of Colombia, 7.50%, 26/8/26	19/7/22	(10,124)	(0.00)
Bank of America	COP	7,300,000	Republic of Colombia, 10.00%, 24/7/24	12/7/22	(3,422)	(0.00)
Goldman Sachs	COP	12,747,400	Republic of Colombia, 6.25%, 26/11/25	18/7/22	(12,285)	(0.01)
Goldman Sachs	COP	1,625,000	Republic of Colombia, 6.25%, 26/11/25	21/7/22	(2,962)	(0.00)
Goldman Sachs	COP	7,541,600	Republic of Colombia, 6.25%, 26/11/25	25/7/22	(16,923)	(0.01)
Goldman Sachs	COP	1,828,000	Republic of Colombia, 6.25%, 26/11/25	26/7/22	(3,915)	(0.00)
Total					\$ (294,973)	(0.11)

Interest Rate Swaps (2021: (3.21%))

Counterparty	Currency	National Amount (000's omitted)	Sub-Fund Pays/ Receives Floating Rate	Floating Rate Index	Annual Fixed Rate (%)	Termination Date	Net Unrealised (Depreciation)	% of Net Assets
Bank of America	THB	300	Pays	6-month THB Fixing Rate	2.1775	22/2/29	\$ (397)	(0.00)
BNP Paribas	MYR	12,060	Pays	3-month MYR KLIBOR	2.9520	16/3/27	(103,665)	(0.04)
CitiBank	THB	2,300	Pays	6-month THB Fixing Rate	2.1800	22/2/29	(3,033)	(0.00)
CME	BRL	19,015	Pays	1-day Brazil CETIP Interbank Deposit Rate	4.1650	2/1/23	(286,498)	(0.10)
CME	BRL	20,781	Pays	1-day Brazil CETIP Interbank Deposit Rate	4.0825	2/1/23	(299,363)	(0.10)
CME	BRL	20,381	Pays	1-day Brazil CETIP Interbank Deposit Rate	4.1150	2/1/23	(289,921)	(0.10)
CME	BRL	31,000	Pays	1-day Brazil CETIP Interbank Deposit Rate	4.6250	2/1/23	(355,127)	(0.12)
CME	BRL	9,559	Pays	1-day Brazil CETIP Interbank Deposit Rate	4.6950	2/1/23	(103,463)	(0.04)
CME	BRL	4,591	Pays	1-day Brazil CETIP Interbank Deposit Rate	5.5600	2/1/23	(26,282)	(0.01)
CME	BRL	6,314	Pays	1-day Brazil CETIP Interbank Deposit Rate	5.9625	2/1/23	(17,337)	(0.01)
CME	BRL	13,000	Pays	1-day Brazil CETIP Interbank Deposit Rate	6.5950	2/1/25	(348,305)	(0.12)
CME	BRL	13,033	Pays	1-day Brazil CETIP Interbank Deposit Rate	5.6925	2/1/25	(443,199)	(0.15)
CME	BRL	11,000	Pays	1-day Brazil CETIP Interbank Deposit Rate	10.4625	2/1/25	(117,680)	(0.04)
CME	BRL	10,500	Pays	1-day Brazil CETIP Interbank Deposit Rate	8.3350	2/1/25	(16,212)	(0.01)
CME	BRL	7,300	Pays	1-day Brazil CETIP Interbank Deposit Rate	6.5800	2/1/25	(170,326)	(0.06)
CME	BRL	6,000	Pays	1-day Brazil CETIP Interbank Deposit Rate	6.7300	2/1/25	(132,230)	(0.05)
CME	BRL	2,700	Pays	1-day Brazil CETIP Interbank Deposit Rate	6.1400	2/1/25	(72,072)	(0.02)
CME	BRL	10,302	Pays	1-day Brazil CETIP Interbank Deposit Rate	7.2700	2/1/25	(257,428)	(0.09)
CME	BRL	9,250	Pays	1-day Brazil CETIP Interbank Deposit Rate	11.7300	4/1/27	(51,464)	(0.02)
CME	CLP	200,000	Pays	1-day Sinacofi Chile Interbank Rate	3.6500	1/3/24	(16,938)	(0.01)
CME	CLP	320,000	Pays	1-day Sinacofi Chile Interbank Rate	3.4900	26/4/24	(29,367)	(0.01)
CME	CLP	2,503,750	Receives	1-day Sinacofi Chile Interbank Rate	7.9900	21/9/24	(1,441)	(0.00)
CME	CLP	277,000	Pays	1-day Sinacofi Chile Interbank Rate	1.8450	17/4/25	(44,156)	(0.02)
CME	CLP	900,000	Pays	1-day Sinacofi Chile Interbank Rate	1.3300	11/9/25	(169,946)	(0.06)
CME	CLP	970,000	Pays	1-day Sinacofi Chile Interbank Rate	1.3800	15/9/25	(182,052)	(0.06)
CME	CLP	1,500,000	Pays	1-day Sinacofi Chile Interbank Rate	1.5350	16/12/25	(287,299)	(0.10)
CME	CLP	1,400,000	Pays	1-day Sinacofi Chile Interbank Rate	1.5900	27/1/26	(271,125)	(0.09)
CME	CLP	146,800	Pays	1-day Sinacofi Chile Interbank Rate	2.8700	31/5/26	(23,112)	(0.01)
CME	CLP	1,229,400	Pays	1-day Sinacofi Chile Interbank Rate	2.8700	31/5/26	(193,550)	(0.07)
CME	CLP	840,710	Receives	1-day Sinacofi Chile Interbank Rate	6.7050	21/9/27	(3,676)	(0.00)
CME	CLP	60,000	Pays	1-day Sinacofi Chile Interbank Rate	4.0700	1/3/29	(8,853)	(0.00)
CME	CLP	113,000	Pays	1-day Sinacofi Chile Interbank Rate	4.0200	18/3/29	(17,072)	(0.01)

Emerging Markets Local Income Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Interest Rate Swaps (2021: (3.21%)) cont'd

Counterparty	Currency	Notional Amount (000's omitted)	Sub-Fund Pays/ Receives Floating Rate	Floating Rate Index	Annual Fixed Rate (%)	Termination Date	Net Unrealised (Depreciation)	% of Net Assets
CME	CLP	937,400	Pays	1-day Sinacofi Chile Interbank Rate	4.0800	1/7/31	\$ (163,850)	(0.06)
CME	CLP	689,415	Pays	1-day Sinacofi Chile Interbank Rate	4.1700	2/7/31	(115,908)	(0.04)
CME	CLP	1,358,100	Pays	1-day Sinacofi Chile Interbank Rate	4.2200	12/7/31	(223,643)	(0.08)
CME	CLP	130,800	Pays	1-day Sinacofi Chile Interbank Rate	6.2000	8/4/32	(1,907)	(0.00)
CME	CLP	401,840	Pays	1-day Sinacofi Chile Interbank Rate	6.3500	11/4/32	(1,054)	(0.00)
CME	CLP	392,340	Pays	1-day Sinacofi Chile Interbank Rate	6.3800	22/4/32	(56)	(0.00)
CME	CLP	81,270	Pays	1-day Sinacofi Chile Interbank Rate	6.3500	6/5/32	(194)	(0.00)
CME	COP	6,074,000	Pays	Colombia Overnight Interbank Rate	5.6800	26/11/25	(156,866)	(0.05)
CME	COP	1,121,000	Receives	Colombia Overnight Interbank Rate	9.4150	26/11/25	(2,353)	(0.00)
CME	COP	1,625,000	Receives	Colombia Overnight Interbank Rate	9.2330	26/11/25	(1,343)	(0.00)
CME	COP	3,000,000	Receives	Colombia Overnight Interbank Rate	9.3600	21/9/27	(12,842)	(0.00)
CME	MXN	9,200	Pays	28-day Mexican Interbank Rate	7.9425	9/2/23	(3,441)	(0.00)
CME	MXN	50,000	Pays	28-day Mexican Interbank Rate	4.7010	16/6/23	(111,518)	(0.04)
CME	MXN	45,000	Pays	28-day Mexican Interbank Rate	4.7450	22/8/23	(119,400)	(0.04)
CME	MXN	4,500	Pays	28-day Mexican Interbank Rate	8.9800	29/11/23	(1,817)	(0.00)
CME	MXN	15,000	Pays	28-day Mexican Interbank Rate	7.9320	11/3/24	(19,113)	(0.01)
CME	MXN	41,500	Pays	28-day Mexican Interbank Rate	4.6520	6/2/25	(226,974)	(0.08)
CME	MXN	110,000	Pays	28-day Mexican Interbank Rate	5.1800	5/3/25	(545,529)	(0.19)
CME	MXN	34,000	Pays	28-day Mexican Interbank Rate	5.1300	6/6/25	(182,164)	(0.06)
CME	MXN	80,000	Pays	28-day Mexican Interbank Rate	6.5350	4/9/26	(351,528)	(0.12)
CME	MXN	92,000	Pays	28-day Mexican Interbank Rate	7.2500	27/11/26	(298,984)	(0.10)
CME	MXN	6,427	Pays	28-day Mexican Interbank Rate	8.1600	3/2/28	(11,410)	(0.00)
CME	MXN	4,082	Pays	28-day Mexican Interbank Rate	8.5800	13/10/28	(3,586)	(0.00)
CME	MXN	2,300	Pays	28-day Mexican Interbank Rate	8.3217	28/2/29	(3,550)	(0.00)
CME	MXN	33,880	Pays	28-day Mexican Interbank Rate	6.7700	18/9/29	(193,800)	(0.07)
CME	MXN	40,000	Pays	28-day Mexican Interbank Rate	5.8600	4/6/30	(345,929)	(0.12)
CME	MXN	32,000	Pays	28-day Mexican Interbank Rate	5.8400	24/10/30	(287,280)	(0.10)
Goldman Sachs	THB	3,000	Pays	6-month THB Fixing Rate	2.1850	22/2/29	(3,928)	(0.00)
JP Morgan	MYR	24,670	Pays	3-month MYR KLIBOR	2.9510	16/3/27	(212,302)	(0.07)
LCH	CNY	12,350	Pays	7-day China Fixing Repo Rates	2.5200	10/9/26	(2,152)	(0.00)
LCH	CNY	18,000	Pays	7-day China Fixing Repo Rates	2.4410	17/12/26	(14,495)	(0.01)
LCH	CNY	10,800	Pays	7-day China Fixing Repo Rates	2.5160	21/9/27	(10,140)	(0.00)
LCH	CZK	10,000	Pays	6-month CZK PRIBOR	0.7400	17/4/25	(56,062)	(0.02)
LCH	CZK	110,000	Pays	6-month CZK PRIBOR	1.4607	15/3/26	(640,643)	(0.22)
LCH	CZK	44,423	Pays	6-month CZK PRIBOR	1.7350	31/5/29	(367,388)	(0.13)
LCH	CZK	26,150	Pays	6-month CZK PRIBOR	0.7947	18/6/30	(305,370)	(0.11)
LCH	CZK	17,000	Pays	6-month CZK PRIBOR	0.9947	15/9/30	(191,434)	(0.07)
LCH	CZK	15,000	Pays	6-month CZK PRIBOR	2.4675	5/10/31	(115,330)	(0.04)
LCH	CZK	78,280	Pays	6-month CZK PRIBOR	2.5100	6/10/31	(591,895)	(0.20)
LCH	CZK	91,795	Pays	6-month CZK PRIBOR	2.6497	15/12/31	(670,917)	(0.23)
LCH	HUF	36,000	Pays	6-month HUF BUBOR	1.6250	18/3/24	(11,815)	(0.00)
LCH	HUF	250,000	Pays	6-month HUF BUBOR	1.0550	22/12/25	(151,155)	(0.05)
LCH	HUF	400,000	Pays	6-month HUF BUBOR	1.2397	27/1/26	(242,497)	(0.08)
LCH	HUF	228,000	Receives	6-month HUF BUBOR	8.7500	21/9/27	(6,038)	(0.00)
LCH	KRW	25,107,400	Pays	3-month KRW Certificate of Deposit Rate	1.7530	5/10/23	(367,053)	(0.13)
LCH	KRW	17,264,300	Pays	3-month KRW Certificate of Deposit Rate	1.7539	5/10/23	(252,274)	(0.09)
LCH	KRW	10,957,300	Pays	3-month KRW Certificate of Deposit Rate	1.7650	5/10/23	(159,192)	(0.06)

Emerging Markets Local Income Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Interest Rate Swaps (2021: (3.21%)) cont'd

Counterparty	Currency	Notional Amount (000's omitted)	Sub-Fund Pays/ Receives Floating Rate	Floating Rate Index	Annual Fixed Rate (%)	Termination Date	Net Unrealised (Depreciation)	% of Net Assets
LCH	KRW	3,550,000	Pays	3-month KRW Certificate of Deposit Rate	2.0700	24/11/31	\$ (286,838)	(0.10)
LCH	PLN	1,550	Pays	6-month PLN WIBOR	2.6550	15/2/23	(8,979)	(0.00)
LCH	PLN	2,000	Pays	6-month PLN WIBOR	2.0490	28/2/24	(37,842)	(0.01)
LCH	PLN	678	Pays	6-month PLN WIBOR	2.0125	13/3/24	(13,154)	(0.00)
LCH	PLN	1,000	Pays	6-month PLN WIBOR	2.0450	18/3/24	(19,393)	(0.01)
LCH	PLN	2,200	Pays	6-month PLN WIBOR	2.1050	26/4/24	(45,374)	(0.02)
LCH	PLN	11,000	Pays	6-month PLN WIBOR	2.1000	14/5/24	(234,471)	(0.08)
LCH	PLN	4,300	Pays	6-month PLN WIBOR	1.6567	2/10/24	(111,959)	(0.04)
LCH	PLN	4,000	Pays	6-month PLN WIBOR	0.6097	15/5/25	(151,210)	(0.05)
LCH	PLN	4,400	Pays	6-month PLN WIBOR	0.5522	18/5/25	(168,060)	(0.06)
LCH	PLN	3,500	Pays	6-month PLN WIBOR	0.5622	20/5/25	(133,686)	(0.05)
LCH	PLN	5,300	Pays	6-month PLN WIBOR	0.5947	22/6/25	(208,291)	(0.07)
LCH	PLN	900	Pays	6-month PLN WIBOR	0.4822	7/8/25	(36,510)	(0.01)
LCH	PLN	2,000	Pays	6-month PLN WIBOR	0.6872	26/8/25	(79,149)	(0.03)
LCH	PLN	5,000	Pays	6-month PLN WIBOR	0.6097	15/9/25	(202,363)	(0.07)
LCH	PLN	3,700	Pays	6-month PLN WIBOR	2.5727	2/11/26	(130,569)	(0.05)
LCH	PLN	24,492	Pays	6-month PLN WIBOR	3.9100	3/3/27	(616,950)	(0.21)
LCH	PLN	3,019	Pays	6-month PLN WIBOR	3.8700	3/3/27	(77,086)	(0.03)
LCH	PLN	1,400	Pays	6-month PLN WIBOR	3.1400	15/2/28	(50,875)	(0.02)
LCH	PLN	500	Pays	6-month PLN WIBOR	2.3950	28/2/29	(24,601)	(0.01)
LCH	PLN	1,000	Pays	6-month PLN WIBOR	2.4550	26/4/29	(49,534)	(0.02)
LCH	PLN	2,900	Pays	6-month PLN WIBOR	2.4375	14/5/29	(145,979)	(0.05)
LCH	PLN	6,800	Pays	6-month PLN WIBOR	1.7372	2/7/31	(487,849)	(0.17)
LCH	PLN	1,022	Receives	6-month PLN WIBOR	6.7800	28/6/32	(2,281)	(0.00)
LCH	PLN	1,257	Receives	6-month PLN WIBOR	6.9850	21/9/32	(7,067)	(0.00)
LCH	THB	220,000	Pays	6-month THB Fixing Rate	1.8775	14/5/24	(40,006)	(0.01)
LCH	THB	72,360	Pays	6-month THB Fixing Rate	1.2850	2/10/24	(48,759)	(0.02)
LCH	THB	32,000	Pays	6-month THB Fixing Rate	1.2900	25/11/24	(23,218)	(0.01)
LCH	THB	29,000	Pays	6-month THB Fixing Rate	0.9800	5/5/26	(51,171)	(0.02)
LCH	THB	147,000	Pays	6-month THB Fixing Rate	1.0260	8/6/26	(259,975)	(0.09)
LCH	THB	120,000	Pays	6-month THB Fixing Rate	1.0750	17/12/26	(243,379)	(0.08)
LCH	THB	30,000	Pays	6-month THB Fixing Rate	2.4500	15/6/27	(7,532)	(0.00)
LCH	THB	8,500	Pays	6-month THB Fixing Rate	2.2250	26/4/29	(10,943)	(0.00)
LCH	THB	73,400	Pays	6-month THB Fixing Rate	1.7150	29/10/31	(224,529)	(0.08)
LCH	THB	32,500	Pays	6-month THB Fixing Rate	1.6350	20/12/31	(108,610)	(0.04)
LCH	USD	3,750	Receives	SOFR	2.8500	30/3/32	(15,668)	(0.01)
LCH	ZAR	19,700	Pays	3-month ZAR JIBAR	5.4747	14/5/25	(66,726)	(0.02)
LCH	ZAR	13,000	Pays	3-month ZAR JIBAR	4.9597	9/9/25	(62,627)	(0.02)
LCH	ZAR	20,000	Pays	3-month ZAR JIBAR	4.8407	8/1/26	(112,958)	(0.04)
LCH	ZAR	19,300	Pays	3-month ZAR JIBAR	5.8437	11/3/26	(76,835)	(0.03)
LCH	ZAR	23,800	Pays	3-month ZAR JIBAR	6.6447	15/12/26	(77,124)	(0.03)
LCH	ZAR	4,260	Pays	3-month ZAR JIBAR	6.5400	23/2/27	(15,821)	(0.01)
LCH	ZAR	10,000	Pays	3-month ZAR JIBAR	6.4297	16/3/27	(40,503)	(0.01)
LCH	ZAR	53,000	Pays	3-month ZAR JIBAR	7.2527	16/9/31	(356,544)	(0.12)
LCH	ZAR	38,000	Pays	3-month ZAR JIBAR	8.3757	4/5/32	(102,297)	(0.04)
Standard Chartered	MYR	2,900	Pays	3-month MYR KLIBOR	2.0000	9/9/25	(34,019)	(0.01)
Total							\$ (17,410,022)	(6.04)

Emerging Markets Local Income Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Cross-Currency Swaps (2021: (0.50%))

Counterparty	Sub-Fund Receives	Sub-Fund Pays	Termination Date	Value	% of Net Assets
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 158,608,050*	2.06% on CLP equivalent of CLF 5,000*	29/3/32 \$	(9,491)	(0.00)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 95,256,810*	2.10% on CLP equivalent of CLF 3,000*	8/4/32	(5,978)	(0.00)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 317,553,400*	2.25% on CLP equivalent of CLF 10,000*	11/4/32	(24,752)	(0.01)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 254,840,880*	2.00% on CLP equivalent of CLF 8,000*	14/4/32	(12,444)	(0.01)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 60,752,975*	1.85% on CLP equivalent of CLF 1,900*	20/4/32	(1,779)	(0.00)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 320,154,000*	1.84% on CLP equivalent of CLF 10,000*	22/4/32	(8,593)	(0.01)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 64,595,680*	2.07% on CLP equivalent of CLF 2,000*	6/5/32	(2,595)	(0.00)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 130,376,277*	2.20% on CLP equivalent of CLF 3,964*	15/6/32	(4,263)	(0.00)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 65,905,030*	2.27% on CLP equivalent of CLF 2,003*	16/6/32	(2,588)	(0.00)
Total			\$	(72,483)	(0.03)
Total Financial Liabilities at Fair Value through Profit or Loss			\$	(27,629,991)	(9.59)

* At the termination date, the Sub-Fund will either pay or receive the USD equivalent of the difference between the initial CLP notional amount and the CLP equivalent of the CLF notional amount on such date.

BRL	Brazilian Real	MXN	Mexican Peso
CLF	Chilean Unidad de Fomento	MYR	Malaysian Ringgit
CLP	Chilean Peso	PEN	Peruvian Sol
CNH	Chinese Yuan Renminbi Offshore	PLN	Polish Zloty
CNY	Chinese Yuan Renminbi	RON	Romanian Leu
COP	Colombian Peso	RSD	Serbian Dinar
CRC	Costa Rican Colon	SGD	Singapore Dollar
CZK	Czech Koruna	THB	Thai Baht
DOP	Dominican Peso	TRY	Turkish Lira
EUR	Euro	UAH	Ukrainian Hryvnia
GBP	Pound Sterling	UGX	Ugandan Shilling
HUF	Hungarian Forint	USD	United States Dollar
IDR	Indonesian Rupiah	UYU	Uruguayan Peso
ILS	Israeli New Shekel	UZS	Uzbekistani Som
KRW	South Korean Won	ZAR	South African Rand
KZT	Kazakhstani Tenge	ZMW	Zambian Kwacha

Portfolio Analysis As at 30 June 2022:

Analysis of Total Assets:	Fair Value USD	% of Total Assets
Transferable securities admitted to official stock exchange listing	172,647,299	50.99
Transferable securities dealt in on another regulated market	66,356,003	19.60
Financial derivative instruments dealt in on a regulated market	104,000	0.03
OTC financial derivative instruments	13,781,393	4.07
Cash and foreign currency	78,688,557	23.24
Other assets	7,023,035	2.07
Total Assets	338,600,287	100.00

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS

(Expressed in United States Dollars)

		Principal Amount		Value	% of Net Assets
Financial Assets at Fair Value through Profit or Loss					
Non-U.S. Government Bonds					
Armenia (2021: 0.00%)					
Republic of Armenia, 3.60%, 2/2/31	USD	200,000	\$	139,048	0.14
Republic of Armenia, 3.95%, 26/9/29	USD	200,000		149,340	0.15
Republic of Armenia, 7.15%, 26/3/25	USD	508,000		502,820	0.50
			\$	791,208	0.79

Azerbaijan (2021: 0.00%)					
Republic of Azerbaijan, 3.50%, 1/9/32	USD	487,000	\$	389,784	0.39

Bahrain (2021: 1.07%)					
Kingdom of Bahrain, 5.45%, 16/9/32	USD	840,000	\$	706,863	0.70
Kingdom of Bahrain, 6.00%, 19/9/44	USD	735,000		547,730	0.55
			\$	1,254,593	1.25

Barbados (2021: 1.50%)					
Government of Barbados, 6.50%, 1/10/29	USD	929,200	\$	896,678	0.89
Government of Barbados, 6.50%, 1/10/29	USD	1,404,400		1,355,246	1.35
			\$	2,251,924	2.24

Benin (2021: 0.89%)					
Benin Government International Bond, 6.875%, 19/1/52	EUR	1,190,000	\$	857,051	0.85

Colombia (2021: 0.00%)					
Titulos de Tesoreria B, 5.75%, 3/11/27	COP	3,006,000,000	\$	573,814	0.57
Titulos de Tesoreria B, 6.00%, 28/4/28	COP	4,541,000,000		860,846	0.86
			\$	1,434,660	1.43

Costa Rica (2021: 0.48%)					
Costa Rica Government Bond, 9.66%, 30/9/26	CRC	293,550,000	\$	481,645	0.48

Croatia (2021: 1.14%)					
Croatia Government International Bond, 1.75%, 4/3/41	EUR	838,000	\$	645,587	0.64

Dominican Republic (2021: 0.24%)					
Dominican Republic, 6.00%, 22/2/33	USD	150,000	\$	125,334	0.12
Dominican Republic, 6.40%, 5/6/49	USD	1,072,000		803,499	0.80

Dominican Republic (2021: 0.24%) cont'd					
Dominican Republic, 6.85%, 27/1/45	USD	797,000	\$	632,499	0.63
Dominican Republic, 8.00%, 15/1/27	DOP	5,770,000		95,798	0.10
Dominican Republic, 8.00%, 12/2/27	DOP	26,970,000		447,275	0.45
Dominican Republic, 13.00%, 9/6/34	DOP	74,500,000		1,380,092	1.37
			\$	3,484,497	3.47

Ecuador (2021: 0.51%)					
Republic of Ecuador, 0.50% to 31/7/22, 31/7/40	USD	182,260	\$	66,002	0.07

Egypt (2021: 9.80%)					
Arab Republic of Egypt, 6.375%, 11/4/31	EUR	914,000	\$	605,021	0.60
Arab Republic of Egypt, 7.50%, 16/2/61	USD	2,189,000		1,224,474	1.22
Arab Republic of Egypt, 7.903%, 21/2/48	USD	403,000		231,652	0.23
Arab Republic of Egypt, 8.50%, 31/1/47	USD	245,000		145,882	0.15
Arab Republic of Egypt, 8.75%, 30/9/51	USD	309,000		187,005	0.19
Arab Republic of Egypt, 8.875%, 29/5/50	USD	203,000		123,908	0.12
			\$	2,517,942	2.51

El Salvador (2021: 0.00%)					
El Salvador Government International Bond, 7.125%, 20/1/50	USD	300,000	\$	96,021	0.09
El Salvador Government International Bond, 7.625%, 1/2/41	USD	150,000		47,841	0.05
El Salvador Government International Bond, 7.75%, 24/1/23	USD	715,000		502,483	0.50
			\$	646,345	0.64

Ethiopia (2021: 0.00%)					
Ethiopia Government International Bond, 6.625%, 11/12/24	USD	678,000	\$	388,087	0.39

Gabon (2021: 0.00%)					
Gabon Government International Bond, 6.625%, 6/2/31	USD	1,380,000	\$	1,024,360	1.02

Georgia (2021: 0.00%)					
Georgia Government International Bond, 2.75%, 22/4/26	USD	427,000	\$	354,871	0.35

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

		Principal Amount		Value	% of Net Assets
Honduras (2021: 0.23 %)					
Honduras Government International Bond, 5.625%, 24/6/30	USD	1,310,000	\$	888,849	0.89
Honduras Government International Bond, 6.25%, 19/1/27	USD	644,000		506,509	0.50
Honduras Government International Bond, 7.50%, 15/3/24	USD	682,000		644,902	0.64
		\$		2,040,260	2.03
Indonesia (2021: 4.62 %)					
Indonesia Government Bond, 6.50%, 15/2/31	IDR	7,473,000,000	\$	479,589	0.48
Indonesia Government Bond, 7.50%, 15/4/40	IDR	26,558,000,000		1,785,513	1.78
		\$		2,265,102	2.26
Iraq (2021: 0.00 %)					
Republic of Iraq, 5.80%, 15/1/28	USD	2,385,750	\$	2,150,288	2.14
Republic of Iraq, 6.752%, 9/3/23	USD	608,000		595,080	0.59
		\$		2,745,368	2.73
Ivory Coast (2021: 1.43 %)					
Ivory Coast Government International Bond, 4.875%, 30/1/32	EUR	266,000	\$	201,345	0.20
Ivory Coast Government International Bond, 5.25%, 22/3/30	EUR	744,000		611,982	0.61
Ivory Coast Government International Bond, 6.625%, 22/3/48	EUR	818,000		577,100	0.57
		\$		1,390,427	1.38
Jordan (2021: 0.00 %)					
Jordan Government International Bond, 7.375%, 10/10/47	USD	508,000	\$	374,650	0.37
Jordan Government International Bond, 7.75%, 15/1/28	USD	255,000		239,031	0.24
		\$		613,681	0.61
Lebanon (2021: 0.38 %)					
Lebanese Republic, 5.80%, 14/4/20	USD	65,000	\$	4,144	0.00
Lebanese Republic, 6.00%, 27/1/23	USD	292,000		18,615	0.02
Lebanese Republic, 6.10%, 4/10/22	USD	1,114,000		71,018	0.07
Lebanese Republic, 6.15%, 19/6/20	USD	87,000		5,546	0.01
Lebanese Republic, 6.20%, 26/2/25	USD	90,000		5,738	0.01

		Principal Amount		Value	% of Net Assets
Lebanon (2021: 0.38 %) cont'd					
Lebanese Republic, 6.25%, 27/5/22	USD	140,000	\$	8,925	0.01
Lebanese Republic, 6.25%, 4/11/24	USD	211,000		13,451	0.01
Lebanese Republic, 6.375%, 9/3/20	USD	1,276,000		81,345	0.08
Lebanese Republic, 6.40%, 26/5/23	USD	414,000		26,393	0.03
Lebanese Republic, 6.65%, 22/4/24	USD	221,000		14,089	0.01
Lebanese Republic, 6.85%, 25/5/29	USD	243,000		15,491	0.02
Lebanese Republic, 7.00%, 3/12/24	USD	180,000		11,475	0.01
Lebanese Republic, 7.00%, 20/3/28	USD	705,000		44,944	0.04
Lebanese Republic, 7.15%, 20/11/31	USD	213,000		13,579	0.01
Lebanese Republic, 8.20%, 17/5/33	USD	166,000		10,583	0.01
Lebanese Republic, 8.25%, 12/4/21	USD	462,000		29,453	0.03
Lebanese Republic, 8.25%, 17/5/34	USD	139,000		8,861	0.01
		\$		383,650	0.38
Macedonia (2021: 0.00 %)					
North Macedonia Government International Bond, 1.625%, 10/3/28	EUR	409,000	\$	323,765	0.32
Mozambique (2021: 0.00 %)					
Mozambique Government International Bond, 5.00%, 15/9/31	USD	419,000	\$	304,864	0.30
New Zealand (2021: 1.10 %)					
New Zealand Government Bond, 2.50%, 20/9/40	NZD	1,331,369	\$	862,872	0.86
Oman (2021: 0.00 %)					
Oman Government International Bond, 6.50%, 8/3/47	USD	957,000	\$	806,483	0.80
Oman Government International Bond, 6.75%, 17/1/48	USD	950,000		822,273	0.82
		\$		1,628,756	1.62
Peru (2021: 0.00 %)					
Peru Government Bond, 6.15%, 12/8/32	PEN	2,213,000	\$	511,578	0.51
Peru Government Bond, 6.95%, 12/8/31	PEN	4,953		1,229,684	1.22
		\$		1,741,262	1.73

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

		Principal Amount	Value	% of Net Assets
Romania (2021: 1.59%)				
Romanian Government International Bond, 3.375%, 28/1/50	EUR	771,000 \$	482,939	0.48
Romanian Government International Bond, 4.625%, 3/4/49	EUR	527,000	394,053	0.39
		\$ 876,992	0.87	
Serbia (2021: 2.50%)				
Serbia Treasury Bond, 4.50%, 20/8/32	RSD	368,480,000 \$	2,631,607	2.62
Sri Lanka (2021: 0.00%)				
Sri Lanka Government International Bond, 5.75%, 18/4/23	USD	731,000 \$	237,223	0.24
Sri Lanka Government International Bond, 6.20%, 11/5/27	USD	200,000	65,063	0.06
Sri Lanka Government International Bond, 6.75%, 18/4/28	USD	1,202,000	387,938	0.39
Sri Lanka Government International Bond, 6.825%, 18/7/26	USD	901,000	312,755	0.31
Sri Lanka Government International Bond, 6.85%, 14/3/24	USD	248,000	80,672	0.08
Sri Lanka Government International Bond, 7.55%, 28/3/30	USD	230,000	74,487	0.07
		\$ 1,158,138	1.15	
Suriname (2021: 2.29%)				
Republic of Suriname, 9.25%, 26/10/26	USD	4,372,000 \$	3,569,738	3.56
Ukraine (2021: 9.56%)				
Ukraine Government International Bond, 1.258%, GDP-Linked, 31/5/40	USD	882,000 \$	223,665	0.22
Ukraine Government Bond, 9.79%, 26/5/27	UAH	85,481,000	1,228,036	1.22
Ukraine Government Bond, 12.52%, 13/5/26	UAH	25,560,000	367,200	0.37
Ukraine Government Bond, 15.84%, 26/2/25	UAH	125,097,000	1,902,883	1.90
		\$ 3,721,784	3.71	
Uruguay (2021: 0.12%)				
Republic of Uruguay, 3.875%, 2/7/40	UYU	59,530,666 \$	1,568,116	1.56
Uzbekistan (2021: 0.34%)				
Republic of Uzbekistan, 14.50%, 25/11/23	UZS	2,500,000,000 \$	225,999	0.23

		Principal Amount	Value	% of Net Assets
Zambia (2021:1.08%)				
Zambia Government Bond, 11.00%, 25/1/26	ZMW	26,275,000 \$	1,083,576	1.08
Zambia Government Bond, 11.00%, 27/12/26	ZMW	6,020,000	226,770	0.23
Zambia Government Bond, 12.00%, 1/11/28	ZMW	1,900,000	65,685	0.06
Zambia Government Bond, 12.00%, 21/2/29	ZMW	3,890,000	132,659	0.13
Zambia Government Bond, 13.00%, 20/9/31	ZMW	2,310,000	76,422	0.08
Zambia Government Bond, 13.00%, 27/12/31	ZMW	4,435,000	146,037	0.15
Zambia Government Bond, 14.00%, 5/12/31	ZMW	400,000	13,981	0.01
Zambia Government International Bond, 5.375%, 20/9/22	USD	642,000	368,110	0.37
		\$ 2,113,240	2.11	
Total Non-U.S. Government Bonds			\$ 46,754,177	46.55

Loan Participation Notes

Uzbekistan (2021: 2.28%)				
Daryo Finance BV (borrower - Uzbek Industrial and Construction Bank ATB), 18.75%, 15/6/23	UZS	12,040,000,000 \$	1,111,214	1.11
Europe Asia Investment Finance BV (borrower - Joint Stock Commercial Bank "Asaka"), 18.70%, 26/7/23	UZS	5,133,000,000	474,993	0.47
		\$ 1,586,207	1.58	
Total Loan Participation Notes			\$ 1,586,207	1.58

Sovereign Loans

Ivory Coast (2021: 0.32%)				
Republic of Ivory Coast, Term Loan, 6.75%, 6/1/28	EUR	190,000 \$	192,725	0.19
Kenya (2021: 1.09%)				
Government of Kenya Term Loan, 6.786%, 29/6/25	USD	584,500 \$	535,054	0.53
Government of Kenya Term Loan, 6.87%, 24/10/24	USD	68,750	64,418	0.07
		\$ 599,472	0.60	
Mexico (2021: 0.00%)				
Petroleos Mexicanos, Term Loan, 4.547%, 28/6/24	USD	458,000 \$	441,970	0.44
Tanzania (2021: 6.30%)				
Government of the United Republic of Tanzania Term Loan, 5.50%, 23/5/23	USD	805,714 \$	796,555	0.79

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Principal Amount	Value	% of Net Assets
Tanzania (2021: 6.30%) cont'd			
Government of the United Republic of Tanzania Term Loan, 6.50%, 28/5/31	USD 3,150,000	2,867,379	2.86
	\$	3,663,934	3.65
Total Sovereign Loans	\$	4,898,101	4.88

Convertible Bonds

Bermuda (2021: 0.21%)			
Liberty Latin America, Ltd., 2.00%, 15/7/24	USD 150,000	\$ 130,594	0.13
India (2021: 0.29%)			
Indiabulls Housing Finance, Ltd., 4.50%, 28/9/26	USD 200,000	\$ 136,137	0.14
Total Convertible Bonds	\$	266,731	0.27

Corporate Bonds & Notes

Argentina (2021: 0.73%)			
IRSA Propiedades Comerciales SA, 8.75%, 23/3/23	USD 30,000	\$ 28,056	0.03
YPF SA, 4.00%, 12/2/26	USD 148,972	116,493	0.11
	\$	144,549	0.14

Armenia (2021: 0.48%)			
Ardshinbank CJSC Via Dilijan Finance BV, 6.50%, 28/1/25	USD 250,000	\$ 231,875	0.23

Brazil (2021: 1.03%)			
Arcos Dorados BV, 6.125%, 27/5/29	USD 200,000	\$ 188,365	0.19
Braskem Netherlands Finance BV, 5.875%, 31/1/50	USD 400,000	316,782	0.31
Coruipre Netherlands BV, 10.00%, 10/2/27	USD 200,000	172,510	0.17
Hidroviás International Finance S.a.r.l., 4.95%, 8/2/31	USD 200,000	155,014	0.15
MC Brazil Downstream Trading S.a.r.l., 7.25%, 30/6/31	USD 250,000	199,336	0.20
Natura & Co. Luxembourg Holdings S.a.r.l., 6.00%, 19/4/29	USD 200,000	176,458	0.18
Natura Cosmetics SA, 4.125%, 3/5/28	USD 417,000	343,942	0.34
Odebrecht Offshore Drilling Finance, Ltd., 6.72%, 1/12/22	USD 42,619	41,127	0.04
Petrobras Global Finance BV, 6.90%, 19/3/49	USD 19,000	17,018	0.02
Vale SA, 2.762%**	BRL 19,431	159,653	0.16
	\$	1,770,205	1.76

Bulgaria (2021: 0.96%)			
Eurohold Bulgaria AD, 6.50%, 7/12/22	EUR 600,000	\$ 627,318	0.63

Chile (2021: 0.00%)			
AES Andes SA, 7.125%, 26/3/79	USD 200,000	\$ 181,970	0.18
Mercury Chile Holdco LLC, 6.50%, 24/1/27	USD 200,000	173,684	0.17
	\$	355,654	0.35

China (2021: 0.21%)			
KWG Group Holdings, Ltd., 7.875%, 1/9/23	USD 200,000	\$ 51,237	0.05
Shimao Group Holdings, Ltd., 5.60%, 15/7/26	USD 352,000	40,507	0.04
Sunac China Holdings, Ltd., 8.35%, 19/4/23	USD 362,000	55,205	0.06
Times China Holdings, Ltd., 5.55%, 4/6/24	USD 500,000	84,250	0.08
	\$	231,199	0.23

Georgia (2021: 0.39%)			
Georgia Capital JSC, 6.125%, 9/3/24	USD 460,000	\$ 447,350	0.45
Silknet JSC, 8.375%, 31/1/27	USD 200,000	194,800	0.19
	\$	642,150	0.64

Honduras (2021: 0.29%)			
Inversiones Atlantida SA, 7.50%, 19/5/26	USD 200,000	\$ 189,057	0.19

India (2021: 0.00%)			
JSW Infrastructure, Ltd., 4.95%, 21/1/29	USD 200,000	\$ 156,764	0.16

Indonesia (2021: 0.00%)			
Freeport Indonesia PT, 5.315%, 14/4/32	USD 202,100	\$ 184,123	0.18

Mexico (2021: 0.81%)			
Alpha Holding SA de CV, 9.00%, 10/2/25	USD 200,000	\$ 13,000	0.01
Alpha Holding SA de CV, 10.00%, 19/12/22	USD 200,000	11,950	0.01
Braskem Idesa SAPI, 6.99%, 20/2/32	USD 200,000	154,969	0.15
Grupo Kaltex SA de CV, 8.875%, 11/4/22	USD 200,000	136,350	0.14
Petroleos Mexicanos, 6.75%, 21/9/47	USD 283,000	175,730	0.18
	\$	491,999	0.49

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

		Principal Amount	Value	% of Net Assets
Moldova (2021: 0.36%)				
Aragvi Finance International DAC, 8.45%, 29/4/26	USD	445,000	\$ 332,121	0.33
Morocco (2021: 0.00%)				
OCP SA, 5.125%, 23/6/51	USD	216,000	\$ 143,993	0.14
Nigeria (2021: 0.58%)				
IHS Holding, Ltd., 5.625%, 29/11/26	USD	200,000	\$ 164,856	0.16
SEPLAT Petroleum Development Co. PLC, 7.75%, 1/4/26	USD	200,000	179,668	0.18
		\$	344,524	0.34
Paraguay (2021: 0.34%)				
Frigorifico Concepcion SA, 7.70%, 21/7/28	USD	235,000	\$ 185,016	0.19
Saint Lucia (2021: 0.00%)				
Digicel International Finance, Ltd./Digicel Holdings Bermuda, Ltd., 8.75%, 25/5/24	USD	200,000	\$ 186,305	0.19
South Africa (2021: 0.27%)				
HTA Group, Ltd., 7.00%, 18/12/25	USD	200,000	\$ 171,880	0.17
Petra Diamonds US Treasury PLC, 10.50%, 8/3/26	USD	317,926	320,311	0.32
		\$	492,191	0.49
Turkey (2021: 0.27%)				
Limak Iskenderun Uluslararası Liman İstismar ve İnşaat A.Ş., 9.50%, 10/7/36	USD	200,000	\$ 174,580	0.17
United Kingdom (2021: 0.00%)				
Vedanta Resources Finance II PLC, 13.875%, 21/1/24	USD	200,000	\$ 178,570	0.18
Uzbekistan (2021: 0.40%)				
Nederlandse Financierings-Maatschappij voor Ontwikkelingslanden NV, 15.00%, 8/12/22	UZS	3,000,000,000	\$ 273,960	0.27
Total Corporate Bonds & Notes			\$ 7,336,153	7.30

Collateralized Mortgage Obligations

United States (2021: 0.27%)				
Fannie Mae Interest Strip, 3.50%, 25/2/48	USD	503,683	\$ 86,832	0.08
Fannie Mae REMICS, 3.00%, 25/4/48	USD	432,714	79,986	0.08
Freddie Mac REMICS, 4.00%, 15/5/48	USD	396,119	76,468	0.08
		\$	243,286	0.24
Total Collateralized Mortgage Obligations			\$ 243,286	0.24

Common Stocks

Argentina (2021: 0.00%)				
Banco Macro SA ADR	6,600	\$	73,920	0.08
Grupo Financiero Galicia SA ADR	8,800		60,808	0.06
IRSA Inversiones y Representaciones SA ADR	6,400		23,040	0.02
Loma Negra Cia Industrial Argentina SA ADR	15,500		78,740	0.08
Pampa Energia SA ADR	6,300		129,024	0.13
Telecom Argentina S ADR	18,100		82,355	0.08
Transportadora de Gas del Sur SA ADR	12,336		63,407	0.06
	\$		511,294	0.51
Cyprus (2021: 0.33%)				
Bank of Cyprus Holdings PLC	437,651	\$	468,882	0.47
Egypt (2021: 0.19%)				
Taaleem Management Services Co. SAE	235,888	\$	37,982	0.04
Greece (2021: 0.58%)				
Alpha Bank AE	58,506	\$	51,683	0.05
Eurobank Ergasias SA	108,900		97,689	0.10
Hellenic Telecommunications Organization SA	13,077		228,388	0.23
JUMBO SA	7,322		106,600	0.11
Motor Oil Hellas Corinth Refineries SA	3,800		70,805	0.07
Mytilineos Holdings SA	6,336		93,786	0.09
National Bank of Greece SA	19,883		59,482	0.06
OPAP SA	8,381		120,547	0.12
Piraeus Financial Holdings SA, Class S	99,907		99,512	0.10
Public Power Corp. SA	5,969		33,079	0.03
Titan Cement International SA	250		2,964	0.00
	\$		964,535	0.96
Iceland (2021: 0.66%)				
Arion Banki HF	488,514	\$	574,777	0.57
Indonesia (2021: 0.00%)				
Allo Bank Indonesia Tbk PT	31,700	\$	8,091	0.01
Astra International Tbk PT	87,900		39,177	0.04
Bank Central Asia Tbk PT	262,100		127,636	0.13
Bank Jago Tbk PT	25,600		15,758	0.02
Bank Mandiri Persero Tbk PT	93,700		50,041	0.05
Bank Negara Indonesia Persero Tbk PT	38,800		20,497	0.02
Bank Rakyat Indonesia Persero Tbk PT	318,700		89,008	0.09
Bayan Resources Tbk PT	6,000		31,390	0.03
Chandra Asri Petrochemical Tbk PT	34,700		20,991	0.02

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Shares	Value	% of Net Assets
Indonesia (2021: 0.00%) cont'd			
Charoen Pokphand Indonesia Tbk PT	35,600	\$ 14,346	0.01
Elang Mahkota Teknologi Tbk PT	106,500	11,508	0.01
GoTo Gojek Tokopedia Tbk PT	3,966,100	103,303	0.10
Merdeka Copper Gold Tbk PT	53,474	14,323	0.01
Telekomunikasi Indonesia Persero Tbk PT	222,600	59,887	0.06
Unilever Indonesia Tbk PT	60,600	19,432	0.02
United Tractors Tbk PT	7,700	14,707	0.02
	\$	640,095	0.64

Japan (2021: 0.00%)

Mizuho Financial Group, Inc.	4,800	\$ 54,648	0.05
SBI Holdings, Inc.	600	11,724	0.01
Sumitomo Mitsui Financial Group, Inc.	1,800	53,505	0.06
Tokio Marine Holdings, Inc.	1,100	64,143	0.06
	\$	184,020	0.18

United Arab Emirates (2021: 0.40%)

AL Yah Satellite Communications Co-Pjsc-Yah Sat	375,627	\$ 264,068	0.26
Dubai Electricity & Water Authority PJSC	96,292	66,063	0.07
	\$	330,131	0.33

Vietnam (2021: 0.94%)

Bank for Foreign Trade of Vietnam JSC	22,503	\$ 72,367	0.07
Coteccons Construction JSC	10,190	23,538	0.02
FPT Corp.	58,000	215,135	0.21
Ho Chi Minh City Infrastructure Investment JSC	59,790	40,630	0.04

	Shares	Value	% of Net Assets
Vietnam (2021: 0.94%) cont'd			
Hoa Phat Group JSC	87,525	\$ 83,881	0.08
Masan Group Corp.	9,432	45,465	0.05
PetroVietnam Nhon Trach 2 Power JSC	34,280	36,504	0.04
Phu Nhuan Jewelry JSC	20,000	110,585	0.11
Refrigeration Electrical Engineering Corp.	45,850	169,869	0.17
SSI Securities Corp.	30,012	24,265	0.02
Vietnam Dairy Products JSC	18,479	57,366	0.06
Vietnam Prosperity JSC Bank	19,229	25,645	0.03
Vietnam Technological & Commercial Joint Stock Bank	50,300	82,235	0.08
Vingroup JSC	22,616	71,494	0.07
	\$	1,058,979	1.05
Total Common Stocks	\$	4,770,695	4.75

Rights

Vietnam (2021: 0.00%)

SSI Securities Corp.	30,012	\$ 2,451	0.00
Total Rights	\$	2,451	0.00

Short-Term Investments

U.S. Treasury Obligations

United States (2021: 15.04%)

U.S. Treasury Bill, 0.00%, 12/7/22	USD	3,800,000	\$ 3,798,891	3.78
U.S. Treasury Bill, 0.00%, 19/7/22	USD	8,000,000	7,995,930	7.96
U.S. Treasury Bill, 0.00%, 26/7/22	USD	7,950,000	7,944,383	7.91
		\$	19,739,204	19.65
Total U.S. Treasury Obligations		\$	19,739,204	19.65

** Perpetual security with no stated maturity date but may be subject to calls by the issuer.

Futures Contracts at 30 June 2022 (2021: 0.25%)

Expiration Month/Year	Contracts	Counterparty	Description	Position	Unrealised Appreciation	% of Net Assets
Sep-22	17	JP Morgan	Australia 10-Year Government Bond	Long	\$ 18,030	0.02
Jul-22	(20)	JP Morgan	SGX CNX Nifty Index	Short	4,249	0.00
Sep-22	(9)	JP Morgan	Euro-Buxl	Short	30,212	0.03
Sep-22	(3)	JP Morgan	Japan 10-Year Government Bond	Short	9,729	0.01
Sep-22	(3)	JP Morgan	S&P/TSX 60 Index	Short	35,509	0.04
Sep-22	(61)	JP Morgan	U.S. 5-Year Treasury Note	Short	72,980	0.07
Sep-22	(88)	JP Morgan	U.S. 10-Year Treasury Note	Short	136,992	0.14
Sep-22	(2)	JP Morgan	U.S. Long Treasury Bond	Short	4,000	0.00
Sep-22	(23)	JP Morgan	U.S. Ultra-Long Treasury Bond	Short	62,469	0.06
Total					\$ 374,170	0.37

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Purchased Call Options (2021: 0.03%)

Description	Counterparty	Notional Amount	Spread	Expiration Date	Value	% of Net Assets
2-year 10 Constant Maturity Swap Curve Cap	Bank of America	USD 52,400,000	1.06%	19/12/22	\$ 7,758	0.01
2-year 10 Constant Maturity Swap Curve Cap	Bank of America	USD 25,500,000	1.09	4/1/23	3,972	0.00
Total					\$ 11,730	0.01

Forward Currency Contracts, Open as at 30 June 2022 (2021: 1.42%)

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised Appreciation	% of Net Assets
BNP Paribas	EUR	449,128	PLN	2,131,598	21/9/22	\$ 3,510	0.00
Citibank	USD	250,263	PEN	950,000	21/9/22	4,329	0.00
Citibank	USD	726,283	COP	3,045,117,484	21/9/22	4,591	0.00
Citibank	USD	476,676	CAD	605,000	21/9/22	6,599	0.01
Goldman Sachs	EUR	448,761	PLN	2,131,597	21/9/22	3,118	0.00
Goldman Sachs	UGX	1,880,559,603	USD	493,585	6/7/22	7,001	0.01
Goldman Sachs	USD	208,543	ARS	29,377,000	13/9/22	6,782	0.01
Goldman Sachs	USD	793,291	MYR	3,500,000	21/9/22	6	0.00
Goldman Sachs	USD	481,833	ZAR	7,670,000	28/9/22	14,769	0.01
HSBC	USD	943,940	EUR	895,000	15/7/22	5,092	0.01
JP Morgan	UGX	603,040,000	USD	158,486	5/7/22	2,091	0.00
JP Morgan	USD	54,432	EUR	50,540	15/7/22	1,416	0.00
JP Morgan	ZMW	1,290,000	USD	57,848	18/8/22	17,987	0.02
JP Morgan	ZMW	938,000	USD	46,093	25/8/22	8,957	0.01
Societe Generale	AUD	2,003,000	USD	1,379,592	21/9/22	3,958	0.00
Societe Generale	USD	840,126	AUD	1,208,000	5/7/22	6,293	0.01
Societe Generale	USD	228,775	AUD	321,000	5/7/22	7,202	0.01
Societe Generale	USD	133,860	BRL	660,000	5/7/22	7,909	0.01
Societe Generale	USD	101,097	AUD	142,000	11/7/22	3,076	0.00
Societe Generale	USD	189,626	ZAR	2,951,053	15/7/22	8,514	0.01
Societe Generale	USD	120,634	IDR	1,786,950,000	29/7/22	1,212	0.00
Societe Generale	USD	569,101	IDR	8,430,100,000	29/7/22	5,718	0.01
Societe Generale	USD	148,059	BRL	736,000	2/8/22	8,878	0.01
Societe Generale	USD	207,854	JPY	27,067,914	15/8/22	7,737	0.01
Societe Generale	USD	568,424	IDR	8,215,425,587	22/8/22	19,880	0.02
Societe Generale	USD	568,935	IDR	8,215,425,587	22/8/22	20,391	0.02
Societe Generale	USD	1,254,082	PHP	66,294,549	25/8/22	53,687	0.05
Societe Generale	USD	1,524,267	PHP	80,620,000	25/8/22	64,481	0.06
Societe Generale	USD	96,602	BRL	484,000	2/9/22	5,881	0.01
Societe Generale	USD	15,839	EUR	14,785	21/9/22	251	0.00
Societe Generale	USD	104,585	IDR	1,558,385,200	21/9/22	703	0.00
Societe Generale	USD	128,679	COP	536,879,189	21/9/22	1,438	0.00
Societe Generale	USD	155,576	ZAR	2,527,180	21/9/22	1,580	0.00
Societe Generale	USD	97,392	PEN	370,101	21/9/22	1,581	0.00
Societe Generale	USD	239,068	PEN	913,000	21/9/22	2,712	0.00
Societe Generale	USD	261,643	PEN	1,000,000	21/9/22	2,765	0.00
Societe Generale	USD	289,137	INR	22,700,000	21/9/22	3,911	0.00
Societe Generale	USD	250,428	PEN	950,000	21/9/22	4,494	0.00
Societe Generale	USD	289,794	PEN	1,100,000	21/9/22	5,028	0.00
Societe Generale	USD	481,615	COP	2,008,332,862	21/9/22	5,640	0.01
Societe Generale	USD	433,253	EUR	404,414	21/9/22	6,857	0.01
Societe Generale	USD	559,796	INR	44,000,000	21/9/22	6,936	0.01

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Forward Currency Contracts, Open as at 30 June 2022 (2021: 1.42%) cont'd

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised Appreciation	% of Net Assets
Societe Generale	USD	610,648	INR	48,000,000	21/9/22	\$ 7,528	0.01
Societe Generale	USD	316,903	NZD	494,000	21/9/22	8,679	0.01
Societe Generale	USD	662,522	INR	52,000,000	21/9/22	9,142	0.01
Societe Generale	USD	738,045	INR	58,000,000	21/9/22	9,275	0.01
Societe Generale	USD	451,868	COP	1,866,667,138	21/9/22	9,468	0.01
Societe Generale	USD	611,193	EUR	570,510	21/9/22	9,674	0.01
Societe Generale	USD	616,020	EUR	575,016	21/9/22	9,750	0.01
Societe Generale	USD	713,412	INR	56,000,000	21/9/22	9,772	0.01
Societe Generale	USD	477,331	ZAR	7,670,000	21/9/22	9,952	0.01
Societe Generale	USD	940,223	INR	73,800,000	21/9/22	12,926	0.01
Societe Generale	USD	828,279	EUR	773,146	21/9/22	13,110	0.01
Societe Generale	USD	924,058	EUR	862,550	21/9/22	14,626	0.01
Societe Generale	USD	958,293	EUR	894,506	21/9/22	15,168	0.02
Societe Generale	USD	1,055,151	EUR	984,917	21/9/22	16,701	0.02
Societe Generale	USD	551,269	IDR	8,001,701,259	21/9/22	17,876	0.02
Societe Generale	USD	1,194,253	EUR	1,114,761	21/9/22	18,902	0.02
Societe Generale	USD	1,340,208	EUR	1,251,000	21/9/22	21,212	0.02
Societe Generale	USD	367,409	COP	1,443,918,000	21/9/22	25,201	0.03
Societe Generale	USD	1,513,970	PEN	5,746,000	21/9/22	26,457	0.03
Societe Generale	USD	1,929,678	ZAR	31,200,000	21/9/22	28,475	0.03
Societe Generale	USD	883,323	NZD	1,369,419	21/9/22	28,892	0.03
Societe Generale	USD	901,082	IDR	13,079,256,305	21/9/22	29,219	0.03
Societe Generale	USD	1,972,277	EUR	1,840,997	21/9/22	31,217	0.03
Societe Generale	USD	369,655	CLP	312,100,000	21/9/22	35,396	0.04
Societe Generale	USD	2,394,591	EUR	2,235,200	21/9/22	37,901	0.04
Societe Generale	USD	2,571,143	EUR	2,400,000	21/9/22	40,695	0.04
Societe Generale	USD	1,854,519	ZAR	29,674,157	21/9/22	46,294	0.05
Societe Generale	USD	3,048,461	EUR	2,845,547	21/9/22	48,250	0.05
Standard Chartered	AED	7,000,000	USD	1,905,332	12/12/22	614	0.00
Standard Chartered	AED	5,822,000	USD	1,584,476	12/12/22	726	0.00
Standard Chartered	BHD	130,000	USD	342,369	12/12/22	1,703	0.00
Standard Chartered	BHD	255,000	USD	671,848	12/12/22	3,063	0.00
Standard Chartered	OMR	530,000	USD	1,376,123	12/12/22	345	0.00
Standard Chartered	OMR	195,000	USD	506,257	14/2/23	96	0.00
Standard Chartered	OMR	100,000	USD	259,545	15/3/23	100	0.00
Standard Chartered	OMR	370,000	USD	959,768	13/12/23	70	0.00
Standard Chartered	OMR	1,000,000	USD	2,591,546	8/1/24	2,454	0.00
Standard Chartered	THB	75,239,786	USD	2,129,026	21/9/22	7,708	0.01
Standard Chartered	UGX	1,170,810,000	USD	307,703	5/7/22	4,060	0.00
Standard Chartered	USD	144,434	EUR	135,262	15/7/22	2,546	0.00
Standard Chartered	USD	168,600	IDR	2,495,300,000	29/7/22	1,839	0.00
Standard Chartered	USD	876,718	IDR	12,981,500,000	29/7/22	9,164	0.01
Standard Chartered	USD	138,101	TRY	2,200,000	8/8/22	9,744	0.01
Standard Chartered	USD	203,933	THB	7,000,000	21/9/22	5,140	0.01
Standard Chartered	USD	262,144	THB	9,000,000	21/9/22	6,553	0.01
Standard Chartered	USD	1,586,274	THB	54,533,377	21/9/22	37,581	0.04
Standard Chartered	USD	150,584	KES	21,533,497	25/5/23	1,357	0.00

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Forward Currency Contracts, Open as at 30 June 2022 (2021: 1.42%) cont'd

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised Appreciation	% of Net Assets
Standard Chartered	USD	116,017	KES	16,880,455	12/6/23	\$ 420	0.00
Standard Chartered	ZMW	760,868	USD	41,863	13/12/22	1,442	0.00
Total						\$ 1,043,444	1.05

Non-Deliverable Bond Forward Contracts (2021: 0.01%)

Counterparty	Currency	Notional Amount (000's omitted)	Reference Entity	Settle Date	Unrealised Appreciation	% of Net Assets
Bank of America	COP	843,000	Republic of Colombia, 6.25%, 26/11/25	16/8/22	\$ 1,151	0.00
Bank of America	COP	6,413,000	Republic of Colombia, 6.25%, 26/11/25	23/8/22	14,451	0.01
Goldman Sachs	COP	1,545,000	Republic of Colombia, 6.25%, 26/11/25	15/7/22	6,552	0.01
Goldman Sachs	COP	1,222,000	Republic of Colombia, 6.25%, 26/11/25	1/8/22	4,829	0.00
Goldman Sachs	COP	2,291,500	Republic of Colombia, 6.25%, 26/11/25	12/8/22	1,969	0.00
Goldman Sachs	COP	1,685,000	Republic of Colombia, 6.25%, 26/11/25	17/8/22	2,607	0.00
Goldman Sachs	COP	1,833,000	Republic of Colombia, 6.25%, 26/11/25	23/8/22	3,038	0.00
Goldman Sachs	COP	2,956,300	Republic of Colombia, 6.25%, 26/11/25	25/8/22	2,167	0.00
Total					\$ 36,764	0.02

Credit Default Swaps – Buy Protection (2021: 2.10%)

Reference Entity	Counterparty	Currency	Notional Amount (000's omitted)	Contract Annual Fixed Rate	Termination Date	Upfront Receipts/ (Payments)	Unrealised Appreciation/ (Depreciation)	Value	% of Net Assets
Egypt	Barclays Capital	USD	256	1.00%	20/12/24	\$ (25,212)	\$ 25,696	\$ 50,908	0.05
Egypt	JP Morgan	USD	239	1.00%	20/12/24	(24,054)	23,474	47,528	0.05
Hungary	JP Morgan	USD	1,000	1.00%	20/6/27	(2,172)	27,931	30,103	0.03
Malaysia	JP Morgan	USD	12,324	1.00%	20/6/27	57,268	77,256	19,988	0.02
Markit CDX Emerging Markets Index (CDX.EM.31.V2)	JP Morgan	USD	42	1.00%	20/6/24	(2,780)	898	3,678	0.00
Markit CDX North America High Yield Index (CDX.NA.HY.38.V2)	JP Morgan	USD	8,986	5.00%	20/6/27	488,466	755,562	267,096	0.27
Markit iTraxx Europe Crossover Index (ITRAXX.XO.37.V1)	JP Morgan	EUR	3,122	5.00%	20/6/27	196,366	298,585	102,219	0.10
Mexico	JP Morgan	USD	4,657	1.00%	20/6/27	(64,710)	88,532	153,242	0.15
Philippines	JP Morgan	USD	3,708	1.00%	20/6/27	(14,571)	34,215	48,786	0.05
Poland	JP Morgan	USD	1,900	1.00%	20/6/27	16,252	24,953	8,701	0.01
Romania	Barclays Capital	USD	1,060	1.00%	20/6/27	(42,356)	40,360	82,716	0.08
Saudi Arabia	Barclays Capital	USD	1,395	1.00%	20/6/31	(22,910)	(19,883)	3,027	0.00
Saudi Arabia	JP Morgan	USD	3,140	1.00%	20/6/32	10,135	28,322	18,187	0.02
South Africa	Goldman Sachs	USD	1,150	1.00%	20/6/29	(140,337)	22,688	163,025	0.16
South Africa	JP Morgan	USD	1,835	1.00%	20/6/27	(112,489)	55,190	167,679	0.17
South Africa	JP Morgan	USD	508	1.00%	20/6/31	(70,418)	21,758	92,176	0.09
South Africa	JP Morgan	USD	2,615	1.00%	20/6/32	(428,827)	90,931	519,758	0.52
Turkey	JP Morgan	USD	3,184	1.00%	20/6/27	(645,923)	205,646	851,569	0.85
Total						\$ (828,272)	\$ 1,802,114	\$ 2,630,386	2.62

Credit Default Swaps – Sell Protection (2021: 0.01%)

Reference Entity	Counterparty	Currency	Notional Amount (000's omitted)	Contract Annual Fixed Rate	Termination Date	Upfront Receipts/ (Payments)	Unrealised Appreciation/ (Depreciation)	Value	% of Net Assets
Vietnam	Goldman Sachs	USD	720	1.00%	20/6/24	\$ (6,794)	\$ (3,656)	\$ 3,138	0.01
Total						\$ (6,794)	\$ (3,656)	\$ 3,138	0.01

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Interest Rate Swaps (2021: 1.72%)

Counterparty	Currency	Notional Amount (000's omitted)	Sub-Fund Pays/ Receives/Floating Rate	Floating Rate Index	Annual Fixed Rate (%)	Termination Date	Unrealised Appreciation	% of Net Assets
Bank of America	MYR	7,300	Receives	3-month MYR KLIBOR	3.6100	15/6/27	\$ 17,286	0.02
CME	CLP	2,018,000	Receives	1-day Sinacofi Chile Interbank Rate	7.5950	21/9/24	14,532	0.01
CME	CLP	243,190	Pays	1-day Sinacofi Chile Interbank Rate	6.4800	29/3/32	1,836	0.00
CME	CLP	369,210	Pays	1-day Sinacofi Chile Interbank Rate	6.5075	14/4/32	3,667	0.00
CME	CLP	94,010	Pays	1-day Sinacofi Chile Interbank Rate	6.4000	20/4/32	135	0.00
CME	CLP	201,694	Pays	1-day Sinacofi Chile Interbank Rate	6.5500	15/6/32	2,844	0.00
CME	CLP	117,072	Pays	1-day Sinacofi Chile Interbank Rate	6.6200	16/6/32	2,313	0.00
CME	COP	1,609,000	Receives	Colombia Overnight Interbank Rate	8.8500	26/11/25	5,796	0.01
CME	COP	3,353,200	Receives	Colombia Overnight Interbank Rate	3.8370	5/5/25	113,059	0.11
CME	COP	1,054,200	Receives	Colombia Overnight Interbank Rate	4.1600	26/11/25	38,448	0.04
CME	COP	845,000	Receives	Colombia Overnight Interbank Rate	6.0000	26/11/25	19,929	0.02
CME	COP	775,000	Receives	Colombia Overnight Interbank Rate	6.1750	26/11/25	17,328	0.02
CME	COP	1,549,400	Receives	Colombia Overnight Interbank Rate	6.0875	26/11/25	35,593	0.04
CME	COP	978,800	Receives	Colombia Overnight Interbank Rate	4.2000	26/11/25	35,425	0.04
CME	COP	978,800	Receives	Colombia Overnight Interbank Rate	4.2800	26/11/25	34,877	0.03
CME	COP	489,400	Receives	Colombia Overnight Interbank Rate	3.8900	26/11/25	18,775	0.02
CME	COP	594,000	Receives	Colombia Overnight Interbank Rate	4.2000	26/11/25	21,498	0.02
CME	COP	1,584,800	Receives	Colombia Overnight Interbank Rate	6.2500	26/11/25	34,602	0.03
CME	COP	526,500	Receives	Colombia Overnight Interbank Rate	4.3438	26/11/25	18,525	0.02
CME	COP	864,000	Receives	Colombia Overnight Interbank Rate	4.2500	26/11/25	30,967	0.03
CME	COP	693,200	Receives	Colombia Overnight Interbank Rate	4.1050	26/11/25	25,549	0.03
CME	COP	211,200	Receives	Colombia Overnight Interbank Rate	4.2050	26/11/25	7,637	0.01
CME	COP	978,800	Receives	Colombia Overnight Interbank Rate	4.0700	26/11/25	36,316	0.04
CME	COP	508,900	Receives	Colombia Overnight Interbank Rate	4.0526	26/11/25	18,943	0.02
CME	COP	541,400	Receives	Colombia Overnight Interbank Rate	4.5450	26/11/25	18,286	0.02
CME	COP	216,600	Receives	Colombia Overnight Interbank Rate	4.0150	26/11/25	8,120	0.01
CME	COP	268,000	Receives	Colombia Overnight Interbank Rate	4.7300	26/11/25	8,705	0.01
CME	COP	921,900	Receives	Colombia Overnight Interbank Rate	4.5290	26/11/25	31,241	0.03
CME	COP	489,400	Receives	Colombia Overnight Interbank Rate	3.7600	26/11/25	19,220	0.02
CME	COP	1,059,500	Receives	Colombia Overnight Interbank Rate	4.8950	26/11/25	33,188	0.03
CME	COP	1,918,300	Receives	Colombia Overnight Interbank Rate	4.8594	26/11/25	60,567	0.06
CME	COP	2,230,559	Receives	Colombia Overnight Interbank Rate	4.7800	26/11/25	71,666	0.07
CME	COP	2,230,600	Receives	Colombia Overnight Interbank Rate	4.7250	26/11/25	72,528	0.07
CME	COP	1,115,270	Receives	Colombia Overnight Interbank Rate	4.8050	26/11/25	35,638	0.04
CME	COP	978,800	Receives	Colombia Overnight Interbank Rate	4.0000	26/11/25	36,796	0.04
CME	COP	730,000	Receives	Colombia Overnight Interbank Rate	6.0600	26/11/25	16,910	0.02
CME	COP	599,000	Receives	Colombia Overnight Interbank Rate	6.1200	26/11/25	13,624	0.01
CME	COP	2,395,000	Receives	Colombia Overnight Interbank Rate	6.0520	26/11/25	55,613	0.06
CME	COP	754,000	Receives	Colombia Overnight Interbank Rate	6.1350	26/11/25	17,070	0.02
CME	COP	3,056,000	Receives	Colombia Overnight Interbank Rate	8.7500	26/11/25	13,213	0.01
CME	COP	1,609,500	Receives	Colombia Overnight Interbank Rate	8.5970	26/11/25	8,684	0.01
CME	COP	3,820,000	Receives	Colombia Overnight Interbank Rate	7.0300	26/11/25	62,536	0.06
CME	COP	238,000	Receives	Colombia Overnight Interbank Rate	4.3750	30/3/26	8,984	0.01
CME	COP	2,136,700	Receives	Colombia Overnight Interbank Rate	4.3770	30/3/26	80,625	0.08
CME	COP	1,207,900	Receives	Colombia Overnight Interbank Rate	4.4800	31/3/26	44,659	0.04
CME	COP	929,100	Receives	Colombia Overnight Interbank Rate	4.5625	6/4/26	33,879	0.03
CME	COP	272,100	Receives	Colombia Overnight Interbank Rate	4.8250	26/3/28	12,484	0.01
CME	COP	380,900	Receives	Colombia Overnight Interbank Rate	4.8150	26/3/28	17,517	0.02

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Interest Rate Swaps (2021: 1.72%) cont'd

Counterparty	Currency	Notional Amount (000's omitted)	Sub-Fund Pays/ Receives Floating Rate	Floating Rate Index	Annual Fixed Rate (%)	Termination Date	Unrealised Appreciation	% of Net Assets
CME	COP	425,800	Receives	Colombia Overnight Interbank Rate	4.8200	26/3/28	\$ 19,558	0.02
Goldman Sachs	MYR	7,000	Receives	3-month MYR KLIBOR	3.6150	15/6/27	16,213	0.02
Goldman Sachs	MYR	5,700	Receives	3-month MYR KLIBOR	3.6100	15/6/27	13,497	0.01
LCH	CAD	3,200	Pays	3-month Canadian Bankers Acceptances	3.8580	21/9/27	36,795	0.04
LCH	CNY	7,966	Pays	7-day China Fixing Repo Rates	2.6350	1/11/26	3,476	0.00
LCH	CNY	5,931	Pays	7-day China Fixing Repo Rates	2.6325	1/11/26	2,498	0.00
LCH	CNY	2,881	Pays	7-day China Fixing Repo Rates	2.6325	1/11/26	1,214	0.00
LCH	CNY	5,761	Pays	7-day China Fixing Repo Rates	2.6350	1/11/26	2,514	0.00
LCH	CNY	3,389	Pays	7-day China Fixing Repo Rates	2.6400	1/11/26	1,580	0.00
LCH	CNY	2,372	Pays	7-day China Fixing Repo Rates	2.6400	1/11/26	1,106	0.00
LCH	EUR	242	Receives	1-day Euro Short-Term Rate	0.7830	7/4/27	8,422	0.01
LCH	EUR	242	Receives	1-day Euro Short-Term Rate	0.9830	13/4/27	6,105	0.01
LCH	EUR	622	Receives	1-day Euro Short-Term Rate	0.9810	7/4/32	52,862	0.05
LCH	EUR	622	Receives	1-day Euro Short-Term Rate	1.1930	13/4/32	40,449	0.04
LCH	JPY	72,125	Pays	1-day Overnight Tokyo Average Rate	0.5605	11/1/52	62,456	0.06
LCH	JPY	87,271	Pays	1-day Overnight Tokyo Average Rate	0.5630	11/1/52	75,149	0.07
LCH	JPY	68,605	Pays	1-day Overnight Tokyo Average Rate	0.5649	11/1/52	58,824	0.06
LCH	JPY	13,000	Pays	1-day Overnight Tokyo Average Rate	0.7365	5/4/52	6,945	0.01
LCH	JPY	22,300	Pays	1-day Overnight Tokyo Average Rate	0.8852	19/5/52	5,531	0.01
LCH	KRW	2,915,000	Pays	3-month KRW Certificate of Deposit Rate	3.9650	21/9/25	19,738	0.02
LCH	KRW	1,595,400	Pays	3-month KRW Certificate of Deposit Rate	3.9425	21/9/25	10,006	0.01
LCH	NZD	900	Pays	3-month NZD Bank Bill	4.1800	28/6/32	3,289	0.00
LCH	NZD	800	Pays	3-month NZD Bank Bill	4.2100	28/6/32	4,145	0.00
LCH	NZD	300	Pays	3-month NZD Bank Bill	4.2000	28/6/32	1,401	0.00
LCH	TWD	33,884	Receives	3-month TWD TAIBOR	0.8820	2/11/26	28,028	0.03
LCH	PLN	2,440	Receives	6-month PLN WIBOR	2.4900	14/10/26	86,602	0.09
LCH	PLN	3,780	Receives	6-month PLN WIBOR	2.4890	15/10/26	134,177	0.13
LCH	PLN	2,030	Receives	6-month PLN WIBOR	3.3893	15/12/26	60,354	0.06
LCH	PLN	5,000	Receives	6-month PLN WIBOR	3.9203	14/1/27	127,879	0.13
LCH	PLN	1,682	Receives	6-month PLN WIBOR	6.1923	15/6/27	10,821	0.01
LCH	PLN	2,660	Receives	6-month PLN WIBOR	2.2750	4/10/31	170,599	0.17
LCH	PLN	1,050	Receives	6-month PLN WIBOR	2.3200	5/10/31	66,655	0.07
LCH	PLN	1,410	Receives	6-month PLN WIBOR	2.6790	22/10/31	82,631	0.08
LCH	PLN	880	Receives	6-month PLN WIBOR	2.7300	25/10/31	50,936	0.05
LCH	PLN	590	Receives	6-month PLN WIBOR	2.6700	25/10/31	34,681	0.03
LCH	PLN	4,000	Receives	6-month PLN WIBOR	3.8478	14/1/32	169,760	0.17
LCH	PLN	2,000	Receives	6-month PLN WIBOR	4.8543	5/4/32	53,294	0.05
LCH	PLN	1,393	Receives	6-month PLN WIBOR	6.5100	28/6/32	2,833	0.00
LCH	TWD	16,942	Receives	3-month TWD TAIBOR	0.8700	2/11/26	14,306	0.01
LCH	TWD	33,884	Receives	3-month TWD TAIBOR	0.8800	2/11/26	28,125	0.03
LCH	TWD	33,884	Receives	3-month TWD TAIBOR	0.8700	2/11/26	28,613	0.03
LCH	TWD	98,000	Receives	3-month TWD TAIBOR	0.9275	14/1/27	78,148	0.08
LCH	TWD	35,599	Receives	3-month TWD TAIBOR	1.0000	9/2/27	24,748	0.03
LCH	TWD	23,904	Receives	3-month TWD TAIBOR	1.0030	9/2/27	16,509	0.02
LCH	USD	3,200	Receives	SOFR	1.3270	18/1/27	200,554	0.20
Total							\$ 3,261,659	3.25

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Total Return Swaps (2021: 0.00%)

Counterparty	Currency	Notional Amount	Sub-Fund Receives	Sub-Fund Pays	Termination Date	Value	% of Net Assets
Citibank	NZD	306,515	90-day average SOFR plus 0.45% on USD equivalent of Notional Amount	Return on S&P/NZX 10 Index	20/1/23	\$ 16,485	0.02
Citibank	NZD	309,227	90-day average SOFR plus 0.45% on USD equivalent of Notional Amount	Return on S&P/NZX 10 Index	24/1/23	13,827	0.01
Total						\$ 30,312	0.03

Inflation Swaps (2021: 0.64%)

Counterparty	Currency	Notional Amount (000's omitted)	Sub-Fund Pays/ Receives Floating Rate	Floating Rate Index	Annual Fixed Rate (%)	Termination Date	Unrealised Appreciation	% of Net Assets
LCH	EUR	300	Receives	Eurostat Eurozone HICP ex Tobacco NSA Index	2.2000	15/10/36	\$ 29,790	0.03
LCH	EUR	300	Receives	Eurostat Eurozone HICP ex Tobacco NSA Index	2.2008	15/10/36	29,752	0.03
LCH	EUR	300	Receives	Eurostat Eurozone HICP ex Tobacco NSA Index	2.2000	15/10/36	29,790	0.03
LCH	EUR	300	Receives	Eurostat Eurozone HICP ex Tobacco NSA Index	2.0800	15/1/37	30,563	0.03
LCH	USD	400	Receives	Return on CPI-U (NSA)	2.6245	29/10/46	426	0.00
LCH	USD	1,000	Receives	Return on CPI-U (NSA)	2.6225	29/10/46	1,534	0.00
LCH	USD	470	Receives	Return on CPI-U (NSA)	2.5370	7/1/47	3,030	0.00
LCH	USD	121	Receives	Return on CPI-U (NSA)	2.4210	8/6/48	17,551	0.02
Total							\$ 142,436	0.14
Total Financial Assets at Fair Value through Profit or Loss							\$ 93,131,044	92.72

Financial Liabilities at Fair Value Through Profit or Loss

Futures Contracts at 30 June 2022 (2021: (0.11%))

Expiration Month/Year	Contracts	Counterparty	Description	Position	Unrealised (Depreciation)	% of Net Assets
Sep-22	(1)	JP Morgan	Euro-Bobl	Short	\$ (1,174)	(0.00)
Sep-22	(28)	JP Morgan	Euro-Bund	Short	(37,475)	(0.04)
Total					\$ (38,649)	(0.04)

Forward Currency Contracts, Open as at 30 June 2022 (2021: (3.33%))

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised (Depreciation)	% of Net Assets
Bank of America	EUR	387,430	USD	412,991	5/7/22	\$ (6,878)	(0.01)
Bank of America	EUR	10,185	USD	10,857	5/7/22	(181)	(0.00)
Bank of America	EUR	128,000	USD	136,608	15/7/22	(2,337)	(0.00)
Bank of America	EUR	257,000	USD	270,686	15/7/22	(1,095)	(0.00)
Bank of America	USD	760,769	CNH	5,200,000	17/8/22	(15,831)	(0.02)
Bank of America	USD	759,952	CNH	5,100,000	22/12/22	(2,324)	(0.00)
Bank of America	USD	728,677	CNH	4,887,000	22/12/22	(1,764)	(0.00)
Bank of America	USD	732,045	CNH	4,900,000	22/12/22	(339)	(0.00)
Barclays Capital	USD	1,419,801	MYR	6,267,000	21/9/22	(634)	(0.00)
Barclays Capital	USD	996,828	MYR	4,400,000	21/9/22	(445)	(0.00)
BNP Paribas	AED	6,600,000	USD	1,797,381	1/3/23	(379)	(0.00)
BNP Paribas	AED	2,847,690	USD	775,568	6/3/23	(218)	(0.00)
BNP Paribas	AED	2,366,000	USD	644,143	22/2/24	(203)	(0.00)
BNP Paribas	EGP	4,323,097	USD	227,651	28/9/22	(8,172)	(0.01)
BNP Paribas	USD	92,505	OMR	37,000	17/8/22	(3,598)	(0.00)
BNP Paribas	USD	704,800	CNH	4,800,000	17/11/22	(12,349)	(0.01)
BNP Paribas	USD	2,807,160	AED	10,350,000	12/12/22	(10,917)	(0.01)
BNP Paribas	USD	1,009,967	SAR	3,800,000	12/12/22	(2,357)	(0.00)

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Forward Currency Contracts, Open as at 30 June 2022 (2021: (3.33%)) cont'd

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised (Depreciation)	% of Net Assets
BNP Paribas	USD	1,762,949	CNH	11,800,000	22/12/22	\$ (750)	(0.00)
BNP Paribas	USD	523,116	CNH	3,500,000	22/12/22	(15)	(0.00)
BNP Paribas	USD	1,792,810	AED	6,600,000	1/3/23	(4,191)	(0.00)
BNP Paribas	USD	773,435	AED	2,847,690	6/3/23	(1,914)	(0.00)
BNP Paribas	USD	643,174	AED	2,366,000	22/2/24	(766)	(0.00)
Citibank	CAD	605,000	USD	482,570	21/9/22	(12,492)	(0.01)
Citibank	CLP	80,100,000	USD	94,930	21/9/22	(9,143)	(0.01)
Citibank	GBP	10,274	USD	12,818	5/7/22	(312)	(0.00)
Citibank	KZT	32,918,118	USD	70,944	29/7/22	(1,936)	(0.00)
Citibank	KZT	46,755,788	USD	99,322	29/7/22	(1,304)	(0.00)
Citibank	KZT	33,272,839	USD	70,944	29/7/22	(1,192)	(0.00)
Citibank	KZT	32,918,118	USD	70,944	3/8/22	(2,116)	(0.00)
Citibank	KZT	32,492,453	USD	70,944	4/8/22	(3,042)	(0.00)
Citibank	KZT	32,598,869	USD	70,944	4/8/22	(2,820)	(0.00)
Deutsche Bank	USD	73,295	ZMW	1,290,000	18/8/22	(2,539)	(0.00)
Deutsche Bank	USD	53,295	ZMW	938,000	25/8/22	(1,755)	(0.00)
Goldman Sachs	EGP	11,089,205	USD	585,708	28/9/22	(22,720)	(0.02)
Goldman Sachs	EGP	7,146,204	USD	374,147	28/9/22	(11,341)	(0.01)
Goldman Sachs	USD	364,699	EGP	7,345,035	28/9/22	(8,201)	(0.01)
HSBC	EUR	150,000	USD	158,202	15/7/22	(1,706)	(0.00)
HSBC	EUR	250,000	USD	263,670	15/7/22	(1,422)	(0.00)
JP Morgan	EUR	604,569	USD	645,254	8/7/22	(11,374)	(0.01)
JP Morgan	EUR	350,000	USD	373,385	8/7/22	(6,417)	(0.01)
JP Morgan	JPY	12,647,580,057	USD	97,407,381	5/7/22	(4,170,053)	(4.15)
JP Morgan	KZT	26,817,702	USD	58,426	3/8/22	(2,354)	(0.00)
JP Morgan	KZT	113,216,113	USD	249,925	5/8/22	(13,455)	(0.01)
JP Morgan	USD	403,395	CNH	2,700,000	22/12/22	(164)	(0.00)
Societe Generale	AUD	3,211,000	USD	2,404,667	5/7/22	(188,245)	(0.19)
Societe Generale	AUD	321,000	USD	240,392	5/7/22	(18,819)	(0.02)
Societe Generale	AUD	1,427,728	USD	1,069,584	11/7/22	(84,042)	(0.08)
Societe Generale	AUD	142,000	USD	106,379	11/7/22	(8,359)	(0.01)
Societe Generale	AUD	1,208,000	USD	840,658	21/9/22	(6,246)	(0.01)
Societe Generale	BRL	300,000	USD	61,583	5/7/22	(4,332)	(0.00)
Societe Generale	BRL	260,000	USD	53,024	5/7/22	(3,407)	(0.00)
Societe Generale	BRL	100,000	USD	19,666	5/7/22	(583)	(0.00)
Societe Generale	BRL	534,000	USD	109,450	2/8/22	(8,468)	(0.01)
Societe Generale	BRL	80,000	USD	15,624	2/8/22	(496)	(0.00)
Societe Generale	BRL	100,000	USD	19,386	2/8/22	(476)	(0.00)
Societe Generale	BRL	22,000	USD	4,519	2/8/22	(358)	(0.00)
Societe Generale	BRL	251,000	USD	51,271	2/9/22	(4,224)	(0.00)
Societe Generale	BRL	233,000	USD	47,312	2/9/22	(3,638)	(0.00)
Societe Generale	CLP	162,700,000	USD	195,236	21/9/22	(20,984)	(0.02)
Societe Generale	CLP	51,136,000	USD	60,194	21/9/22	(5,427)	(0.01)
Societe Generale	CLP	18,164,000	USD	21,763	21/9/22	(2,310)	(0.00)
Societe Generale	COP	839,000,000	USD	217,468	21/9/22	(18,625)	(0.02)
Societe Generale	COP	353,926,000	USD	92,196	21/9/22	(8,315)	(0.01)
Societe Generale	COP	234,992,000	USD	61,087	21/9/22	(5,394)	(0.01)
Societe Generale	COP	16,000,000	USD	4,139	21/9/22	(347)	(0.00)

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Forward Currency Contracts, Open as at 30 June 2022 (2021: (3.33%)) cont'd

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised (Depreciation)	% of Net Assets
Societe Generale	EUR	2,860,000	USD	3,063,945	21/9/22	\$ (48,495)	(0.05)
Societe Generale	EUR	2,400,000	USD	2,571,143	21/9/22	(40,695)	(0.04)
Societe Generale	EUR	70,000	USD	74,992	21/9/22	(1,187)	(0.00)
Societe Generale	IDR	20,913,462,770	USD	1,440,812	21/9/22	(46,721)	(0.05)
Societe Generale	JPY	243,261,109	USD	1,867,993	15/8/22	(69,535)	(0.07)
Societe Generale	JPY	181,876,531	USD	1,401,551	15/8/22	(56,916)	(0.06)
Societe Generale	JPY	97,000,000	USD	732,040	15/8/22	(14,907)	(0.02)
Societe Generale	KRW	65,350,000	USD	52,361	15/9/22	(1,565)	(0.00)
Societe Generale	NZD	645,000	USD	416,048	21/9/22	(13,608)	(0.01)
Societe Generale	NZD	1,650,000	USD	1,041,363	21/9/22	(11,867)	(0.01)
Societe Generale	NZD	494,000	USD	318,647	21/9/22	(10,422)	(0.01)
Societe Generale	NZD	840,000	USD	529,770	21/9/22	(5,663)	(0.01)
Societe Generale	NZD	280,000	USD	176,590	21/9/22	(3,776)	(0.00)
Societe Generale	PEN	3,813,000	USD	1,004,659	21/9/22	(17,557)	(0.02)
Societe Generale	USD	1,378,681	AUD	2,003,000	5/7/22	(3,908)	(0.00)
Societe Generale	ZAR	14,500,000	USD	904,949	25/8/22	(19,043)	(0.02)
Societe Generale	ZAR	6,853,011	USD	428,286	21/9/22	(10,691)	(0.01)
Standard Chartered	AED	9,171,000	USD	2,497,889	12/12/22	(828)	(0.00)
Standard Chartered	AED	2,910,000	USD	792,612	14/12/22	(283)	(0.00)
Standard Chartered	AED	3,700,000	USD	1,007,798	27/12/22	(358)	(0.00)
Standard Chartered	AED	9,700,000	USD	2,642,044	6/3/23	(996)	(0.00)
Standard Chartered	EUR	646,431	USD	689,440	8/7/22	(11,669)	(0.01)
Standard Chartered	EUR	334,000	USD	356,551	15/7/22	(6,188)	(0.01)
Standard Chartered	EUR	283,000	USD	301,620	15/7/22	(4,755)	(0.00)
Standard Chartered	EUR	231,000	USD	246,515	15/7/22	(4,197)	(0.00)
Standard Chartered	EUR	231,000	USD	246,286	15/7/22	(3,969)	(0.00)
Standard Chartered	EUR	129,000	USD	137,656	15/7/22	(2,337)	(0.00)
Standard Chartered	EUR	77,000	USD	81,930	15/7/22	(1,158)	(0.00)
Standard Chartered	EUR	206,000	USD	217,065	15/7/22	(973)	(0.00)
Standard Chartered	EUR	26,525	USD	28,324	15/7/22	(499)	(0.00)
Standard Chartered	EUR	9,200	USD	9,694	15/7/22	(43)	(0.00)
Standard Chartered	SGD	1,140,000	USD	828,850	9/9/22	(7,956)	(0.01)
Standard Chartered	SGD	960,000	USD	697,877	9/9/22	(6,599)	(0.01)
Standard Chartered	SGD	1,100,000	USD	798,519	9/9/22	(6,429)	(0.01)
Standard Chartered	SGD	1,200,000	USD	870,448	9/9/22	(6,350)	(0.01)
Standard Chartered	THB	15,280,000	USD	449,733	21/9/22	(15,796)	(0.02)
Standard Chartered	THB	15,700,000	USD	452,972	21/9/22	(7,107)	(0.01)
Standard Chartered	THB	14,000,000	USD	403,516	21/9/22	(5,930)	(0.01)
Standard Chartered	THB	14,000,000	USD	403,458	21/9/22	(5,872)	(0.01)
Standard Chartered	THB	12,000,000	USD	345,951	21/9/22	(5,163)	(0.01)
Standard Chartered	THB	11,300,000	USD	325,813	21/9/22	(4,904)	(0.01)
Standard Chartered	THB	2,560,000	USD	75,284	21/9/22	(2,582)	(0.00)
Standard Chartered	THB	2,300,000	USD	66,244	21/9/22	(927)	(0.00)
Standard Chartered	UGX	206,040,000	USD	53,754	25/11/22	(1,241)	(0.00)
Standard Chartered	UGX	5,670,000,000	USD	1,482,353	17/1/23	(58,673)	(0.06)
Standard Chartered	UGX	1,532,300,000	USD	409,706	17/1/23	(24,961)	(0.03)
Standard Chartered	UGX	600,000,000	USD	160,214	17/1/23	(9,560)	(0.01)
Standard Chartered	USD	2,008,681	EUR	1,917,000	15/7/22	(2,237)	(0.00)

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Forward Currency Contracts, Open as at 30 June 2022 (2021: (3.33%)) cont'd

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised (Depreciation)	% of Net Assets
Standard Chartered	USD	223,921	TRY	3,817,388	29/7/22	\$ (778)	(0.00)
Standard Chartered	USD	567,974	TRY	10,417,864	15/8/22	(35,981)	(0.04)
Standard Chartered	USD	302,058	TRY	5,650,000	21/9/22	(12,545)	(0.01)
Standard Chartered	USD	223,962	TRY	4,026,831	21/9/22	(260)	(0.00)
Standard Chartered	USD	755,011	EGP	15,213,471	28/9/22	(17,362)	(0.02)
Standard Chartered	USD	39,260	ZMW	720,424	16/11/22	(2,066)	(0.00)
Standard Chartered	USD	1,065,448	CNH	7,300,000	17/11/22	(25,216)	(0.03)
Standard Chartered	USD	806,572	CNH	5,520,000	17/11/22	(18,149)	(0.02)
Standard Chartered	USD	150,584	KES	20,215,888	23/11/22	(11,006)	(0.02)
Standard Chartered	USD	1,341,433	OMR	530,000	12/12/22	(35,036)	(0.04)
Standard Chartered	USD	1,006,141	BHD	385,000	12/12/22	(12,842)	(0.01)
Standard Chartered	USD	1,578,821	AED	5,821,000	12/12/22	(6,110)	(0.01)
Standard Chartered	USD	1,579,190	AED	5,822,000	12/12/22	(6,012)	(0.01)
Standard Chartered	USD	52,347	ZMW	971,035	13/12/22	(2,920)	(0.00)
Standard Chartered	USD	65,434	ZMW	1,193,509	13/12/22	(2,496)	(0.00)
Standard Chartered	USD	789,279	AED	2,910,000	14/12/22	(3,050)	(0.00)
Standard Chartered	USD	804,447	CNH	5,400,000	22/12/22	(2,670)	(0.00)
Standard Chartered	USD	746,839	CNH	5,000,000	22/12/22	(491)	(0.00)
Standard Chartered	USD	478,036	CNH	3,200,000	22/12/22	(255)	(0.00)
Standard Chartered	USD	413,962	CNH	2,770,000	22/12/22	(58)	(0.00)
Standard Chartered	USD	1,004,207	AED	3,700,000	27/12/22	(3,233)	(0.00)
Standard Chartered	USD	505,181	OMR	195,000	14/2/23	(1,171)	(0.00)
Standard Chartered	USD	39,847	ZMW	759,684	17/2/23	(2,481)	(0.00)
Standard Chartered	USD	2,634,581	AED	9,700,000	6/3/23	(6,467)	(0.01)
Standard Chartered	USD	15,704	SAR	59,000	14/3/23	(12)	(0.00)
Standard Chartered	USD	255,426	OMR	100,000	15/3/23	(4,219)	(0.01)
Standard Chartered	USD	543,075	AED	2,000,000	15/3/23	(1,467)	(0.00)
Standard Chartered	USD	570,652	AED	2,100,000	15/3/23	(1,117)	(0.00)
Standard Chartered	USD	256,395	BHD	97,000	16/3/23	(34)	(0.00)
Standard Chartered	USD	315,623	BHD	120,000	19/4/23	(1,477)	(0.00)
Standard Chartered	USD	284,574	SAR	1,070,000	24/4/23	(415)	(0.00)
Standard Chartered	USD	26,173	ZMW	514,308	17/5/23	(1,361)	(0.00)
Standard Chartered	USD	299,072	AED	1,100,000	26/7/23	(433)	(0.00)
Standard Chartered	USD	706,906	AED	2,600,000	2/8/23	(1,006)	(0.00)
Standard Chartered	USD	706,931	AED	2,600,000	2/8/23	(981)	(0.00)
Standard Chartered	USD	78,008	OMR	30,400	23/8/23	(875)	(0.00)
Standard Chartered	USD	951,345	OMR	370,000	13/12/23	(8,492)	(0.01)
Standard Chartered	USD	901,393	OMR	350,000	20/12/23	(6,546)	(0.01)
Standard Chartered	USD	4,192,461	OMR	1,630,000	8/1/24	(35,759)	(0.04)
Standard Chartered	USD	2,923,277	SAR	11,000,000	8/1/24	(4,846)	(0.01)
Standard Chartered	USD	8,159,491	AED	30,000,000	12/1/24	(6,089)	(0.01)
Standard Chartered	USD	350,977	AED	1,291,000	12/1/24	(415)	(0.00)
Standard Chartered	USD	1,090,290	BHD	416,000	18/1/24	(6,007)	(0.01)
Standard Chartered	USD	2,310,767	OMR	896,000	22/2/24	(13,216)	(0.01)
Standard Chartered	USD	26,578	SAR	100,000	14/3/24	(37)	(0.00)
Standard Chartered	USD	868,349	BHD	331,000	15/3/24	(3,482)	(0.00)
Standard Chartered	USD	262,295	BHD	100,000	18/3/24	(1,091)	(0.00)
Standard Chartered	USD	111,463	OMR	44,000	28/5/24	(2,636)	(0.00)

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Forward Currency Contracts, Open as at 30 June 2022 (2021: (3.33%)) cont'd

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised (Depreciation)	% of Net Assets
Standard Chartered	USD	101,138	OMR	40,000	15/7/24	\$ (2,671)	(0.00)
Standard Chartered	USD	320,385	OMR	126,600	29/8/24	(8,651)	(0.01)
UBS	EUR	75,283	USD	80,809	15/7/22	(1,837)	(0.00)
UBS	EUR	165,949	PLN	794,000	21/9/22	(129)	(0.00)
UBS	THB	18,580,000	USD	546,750	21/9/22	(19,097)	(0.02)
UBS	THB	17,500,000	USD	514,888	21/9/22	(17,905)	(0.02)
UBS	THB	15,780,000	USD	464,368	21/9/22	(16,231)	(0.02)
UBS	USD	957,101	EUR	913,000	15/7/22	(629)	(0.00)
Total						\$ (5,723,524)	(5.70)

Deliverable Bond Forward Contracts (2021: (0.02%))

Counterparty	Currency	Principal Amount	Reference Entity	Maturity Date	Value	% of Net Assets
Citibank	USD	691,000	Qatar Government International Bond, 4.817%, 14/3/49	13/1/22	\$ (3,413)	(0.00)
Total					\$ (3,413)	(0.00)

Non-Deliverable Bond Forward Contracts (2021: (0.06%))

Counterparty	Currency	Notional Amount (000's omitted)	Reference Entity	Settle Date	Unrealised (Depreciation)	% of Net Assets
Bank of America	COP	1,017,770	Republic of Colombia, 5.75%, 3/11/27	28/7/22	\$ (8,328)	(0.01)
Bank of America	COP	2,237,900	Republic of Colombia, 6.25%, 26/11/25	27/7/22	(7,839)	(0.01)
Goldman Sachs	COP	2,047,750	Republic of Colombia, 6.00%, 28/4/28	25/7/22	(9,769)	(0.01)
Goldman Sachs	COP	2,698,200	Republic of Colombia, 6.25%, 26/11/25	18/7/22	(2,600)	(0.00)
Goldman Sachs	COP	2,387,000	Republic of Colombia, 6.25%, 26/11/25	19/7/22	(712)	(0.00)
Goldman Sachs	COP	2,226,300	Republic of Colombia, 6.25%, 26/11/25	21/7/22	(163)	(0.00)
Goldman Sachs	COP	1,630,000	Republic of Colombia, 6.25%, 26/11/25	21/7/22	(2,971)	(0.00)
Goldman Sachs	COP	1,914,600	Republic of Colombia, 6.25%, 26/11/25	22/7/22	(4,490)	(0.01)
Goldman Sachs	COP	994,100	Republic of Colombia, 6.25%, 26/11/25	25/7/22	(2,231)	(0.00)
Goldman Sachs	COP	1,833,000	Republic of Colombia, 6.25%, 26/11/25	26/7/22	(3,925)	(0.00)
Goldman Sachs	COP	1,113,160	Republic of Colombia, 6.25%, 26/11/25	1/8/22	(4,651)	(0.00)
Goldman Sachs	COP	1,657,100	Republic of Colombia, 6.25%, 26/11/25	8/8/22	(2,804)	(0.00)
Total					\$ (50,483)	(0.04)

Credit Default Swaps – Buy Protection (2021: (0.38%))

Reference Entity	Counterparty	Currency	Notional Amount (000's omitted)	Contract Annual Fixed Rate	Termination Date	Upfront Receipts/ (Payments)	Unrealised Appreciation/ (Depreciation)	Value	% of Net Assets
Austria	JP Morgan	USD	1,000	1.00%	20/6/27	\$ 43,057	\$ 2,723	\$ (40,334)	(0.04)
Czech Republic	Barclays Capital	USD	1,000	1.00%	20/6/27	29,673	2,006	(27,667)	(0.03)
Finland	JP Morgan	USD	1,000	0.25%	20/6/27	4,619	2,470	(2,149)	(0.00)
France	JP Morgan	USD	2,800	0.25%	20/6/27	(397)	(2,509)	(2,112)	(0.00)
Germany	JP Morgan	USD	2,800	0.25%	20/6/27	16,095	377	(15,718)	(0.02)
Qatar	JP Morgan	USD	2,289	1.00%	20/6/27	49,898	19,424	(30,474)	(0.03)
Qatar	JP Morgan	USD	1,115	1.00%	20/12/27	22,984	9,808	(13,176)	(0.01)
Saudi Arabia	JP Morgan	USD	7,958	1.00%	20/6/27	129,749	29,978	(99,771)	(0.10)
Sweden	Barclays Capital	USD	2,000	0.25%	20/6/27	13,224	4,744	(8,480)	(0.01)
United Arab Emirates	Barclays Capital	USD	370	1.00%	20/12/24	(5,140)	(6,021)	(881)	(0.00)
United Kingdom	JP Morgan	USD	7,451	1.00%	20/6/27	319,787	16,010	(303,777)	(0.30)
Total						\$ 623,549	\$ 79,010	\$ (544,539)	(0.54)

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Credit Default Swaps – Sell Protection (2021: (0.19%))

Reference Entity	Counterparty	Currency	Notional Amount (000's omitted)	Contract Annual Fixed Rate	Termination Date	Upfront Receipts/ (Payments)	Unrealised Appreciation/ (Depreciation)	Value	% of Net Assets
Greece	JP Morgan	USD	2,217	1.00%	20/6/27	\$ 25,425	\$ (39,413)	\$ (64,838)	(0.06)
Mexico	JP Morgan	USD	4,796	1.00%	20/6/27	605,424	(491,046)	(1,096,470)	(1.09)
Vietnam	BNP Paribas	USD	1,800	1.00%	20/6/27	21,928	(25,006)	(46,934)	(0.05)
Vietnam	BNP Paribas	USD	200	1.00%	20/6/27	1,406	(3,809)	(5,215)	(0.01)
Vietnam	Goldman Sachs	USD	1,133	1.00%	20/6/27	9,011	(20,531)	(29,542)	(0.03)
Total						\$ 663,194	\$ (579,805)	\$ (1,242,999)	(1.24)

Interest Rate Swaps (2021: (1.08%))

Counterparty	Currency	Notional Amount (000's omitted)	Sub-Fund Pays/ Receives Floating Rate	Floating Rate Index	Annual Fixed Rate (%)	Termination Date	Unrealised (Depreciation)	% of Net Assets
CME	CLP	1,703,090	Receives	1-day Sinacofi Chile Interbank Rate	7.9900	21/9/24	\$ (980)	(0.00)
CME	CLP	159,600	Pays	1-day Sinacofi Chile Interbank Rate	6.2000	8/4/32	(2,328)	(0.00)
CME	CLP	490,180	Pays	1-day Sinacofi Chile Interbank Rate	6.3500	11/4/32	(1,286)	(0.00)
CME	CLP	478,600	Pays	1-day Sinacofi Chile Interbank Rate	6.3800	22/4/32	(67)	(0.00)
CME	CLP	99,140	Pays	1-day Sinacofi Chile Interbank Rate	6.3500	6/5/32	(237)	(0.00)
CME	COP	1,571,800	Pays	Colombia Overnight Interbank Rate	3.1900	4/6/25	(60,468)	(0.06)
CME	COP	2,471,400	Pays	Colombia Overnight Interbank Rate	3.2550	5/6/25	(94,128)	(0.09)
CME	COP	3,273,400	Pays	Colombia Overnight Interbank Rate	3.3350	8/6/25	(123,348)	(0.12)
CME	COP	1,605,000	Pays	Colombia Overnight Interbank Rate	3.4375	9/6/25	(59,520)	(0.06)
CME	COP	921,900	Pays	Colombia Overnight Interbank Rate	5.6800	26/11/25	(23,808)	(0.02)
CME	COP	1,134,000	Receives	Colombia Overnight Interbank Rate	9.4150	26/11/25	(2,380)	(0.00)
CME	COP	1,630,000	Receives	Colombia Overnight Interbank Rate	9.2330	26/11/25	(1,348)	(0.00)
LCH	AUD	15,260	Pays	6-month AUD Bank Bill	1.5825	17/1/24	(237,350)	(0.24)
LCH	CAD	5,640	Pays	3-month Canadian Bankers Acceptances	2.1900	18/1/24	(63,800)	(0.06)
LCH	CAD	8,370	Pays	3-month Canadian Bankers Acceptances	2.1870	18/1/24	(94,869)	(0.10)
LCH	CNY	17,400	Pays	7-day China Fixing Repo Rates	2.3680	13/1/27	(22,849)	(0.02)
LCH	CNY	16,551	Pays	7-day China Fixing Repo Rates	2.2600	7/2/27	(33,910)	(0.03)
LCH	CNY	3,790	Pays	7-day China Fixing Repo Rates	2.2650	8/2/27	(7,655)	(0.01)
LCH	CNY	5,958	Pays	7-day China Fixing Repo Rates	2.2600	8/2/27	(12,222)	(0.01)
LCH	CNY	9,500	Pays	7-day China Fixing Repo Rates	2.4272	18/5/27	(11,087)	(0.01)
LCH	KRW	11,205,100	Pays	3-month KRW Certificate of Deposit Rate	1.7530	5/10/23	(163,811)	(0.16)
LCH	KRW	3,438,800	Pays	3-month KRW Certificate of Deposit Rate	1.7539	5/10/23	(50,249)	(0.05)
LCH	KRW	10,800,000	Pays	3-month KRW Certificate of Deposit Rate	2.2850	11/1/24	(129,614)	(0.13)
LCH	KRW	5,000,000	Pays	3-month KRW Certificate of Deposit Rate	3.3420	18/5/24	(18,464)	(0.02)
LCH	KRW	1,160,719	Pays	3-month KRW Certificate of Deposit Rate	1.6500	19/7/31	(122,060)	(0.12)
LCH	NZD	8,370	Pays	3-month NZD Bank Bill	2.6900	18/1/24	(80,667)	(0.08)
LCH	NZD	8,180	Pays	3-month NZD Bank Bill	2.7100	18/1/24	(77,865)	(0.08)
LCH	NZD	650	Pays	3-month NZD Bank Bill	2.0900	23/9/31	(62,311)	(0.06)
LCH	NZD	1,500	Pays	3-month NZD Bank Bill	2.7850	14/1/32	(96,669)	(0.10)
LCH	PLN	1,393	Receives	6-month PLN WIBOR	6.7800	28/6/32	(3,109)	(0.00)
LCH	PLN	1,714	Receives	6-month PLN WIBOR	6.9850	21/9/32	(9,636)	(0.01)
LCH	TWD	43,000	Receives	3-month TWD TAIBOR	1.7100	19/5/27	(17,702)	(0.02)
LCH	ZAR	6,300	Pays	3-month ZAR JIBAR	5.4100	24/2/26	(30,068)	(0.03)
LCH	ZAR	7,380	Pays	3-month ZAR JIBAR	5.4700	24/2/26	(34,357)	(0.04)
LCH	ZAR	6,970	Pays	3-month ZAR JIBAR	5.4500	24/2/26	(32,721)	(0.03)
LCH	ZAR	7,985	Pays	3-month ZAR JIBAR	5.8200	11/3/26	(32,162)	(0.03)
LCH	ZAR	9,040	Pays	3-month ZAR JIBAR	5.8800	11/3/26	(35,342)	(0.04)

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Interest Rate Swaps (2021: (1.08%)) cont'd

Counterparty	Currency	Notional Amount (000's omitted)	Sub-Fund Pays/ Receives Floating Rate	Floating Rate Index	Annual Fixed Rate (%)	Termination Date	Unrealised (Depreciation)	% of Net Assets
LCH	ZAR	22,300	Pays	3-month ZAR JIBAR	5.5200	24/2/26	\$ (101,639)	(0.10)
LCH	ZAR	34,650	Pays	3-month ZAR JIBAR	6.9067	16/3/27	(100,471)	(0.10)
LCH	ZAR	21,000	Pays	3-month ZAR JIBAR	6.9997	5/4/27	(57,481)	(0.06)
LCH	ZAR	17,331	Pays	3-month ZAR JIBAR	8.3107	21/9/27	(4,378)	(0.01)
LCH	ZAR	17,069	Pays	3-month ZAR JIBAR	8.2987	21/9/27	(4,820)	(0.01)
Total							\$ (2,119,236)	(2.11)

Cross-Currency Swaps (2021: (0.00%))

Counterparty	Sub-Fund Receives	Sub-Fund Pays	Termination Date	Value	% of Net Assets
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 190,329,660*	2.06% on CLP equivalent of CLF 6,000*	29/3/32	\$ (11,389)	(0.01)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 127,009,080*	2.10% on CLP equivalent of CLF 4,000*	8/4/32	(7,970)	(0.01)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 412,819,420*	2.25% on CLP equivalent of CLF 13,000*	11/4/32	(32,178)	(0.03)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 286,695,990*	2.00% on CLP equivalent of CLF 9,000*	14/4/32	(14,000)	(0.02)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 73,543,075*	1.85% on CLP equivalent of CLF 2,300*	20/4/32	(2,153)	(0.00)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 384,184,800*	1.84% on CLP equivalent of CLF 12,000*	22/4/32	(10,312)	(0.01)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 64,595,680*	2.07% on CLP equivalent of CLF 2,000*	6/5/32	(2,595)	(0.00)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 160,273,360*	2.20% on CLP equivalent of CLF 4,873*	15/6/32	(5,241)	(0.01)
Goldman Sachs	1-day Indice Camara Promedio Rate on CLP 81,007,580*	2.27% on CLP equivalent of CLF 2,462*	16/6/32	(3,181)	(0.00)
Total				\$ (89,019)	(0.09)

* At the termination date, the Sub-Fund will either pay or receive the USD equivalent of the difference between the initial CLP notional amount and the CLP equivalent of the CLF notional amount on such date.

Inflation Swaps (2021: (0.65%))

Counterparty	Currency	Notional Amount (000's omitted)	Sub-Fund Pays/ Receives Floating Rate	Floating Rate Index	Annual Fixed Rate (%)	Termination Date	Unrealised (Depreciation)	% of Net Assets
LCH	EUR	300	Pays	Eurostat Eurozone HICP ex Tobacco NSA Index	2.2915	15/10/46	\$ (31,238)	(0.03)
LCH	EUR	300	Pays	Eurostat Eurozone HICP ex Tobacco NSA Index	2.2900	15/10/46	(31,359)	(0.03)
LCH	EUR	300	Pays	Eurostat Eurozone HICP ex Tobacco NSA Index	2.2915	15/10/46	(31,238)	(0.03)
LCH	EUR	300	Pays	Eurostat Eurozone HICP ex Tobacco NSA Index	2.1770	15/1/47	(35,658)	(0.04)
LCH	EUR	80	Pays	Eurostat Eurozone HICP ex Tobacco NSA Index	1.0975	12/3/50	(37,413)	(0.04)
LCH	USD	2,780	Pays	Return on CPI-U (NSA)	2.8975	11/1/27	(114,073)	(0.11)
LCH	USD	1,400	Pays	Return on CPI-U (NSA)	2.7500	29/10/36	(36,380)	(0.04)
LCH	USD	470	Pays	Return on CPI-U (NSA)	2.6700	7/1/37	(10,039)	(0.01)
Total							\$ (327,398)	(0.33)
Total Financial Liabilities at Fair Value through Profit or Loss							\$ (10,139,260)	(10.09)

AED	Emirati Dirham	KZT	Kazakhstani Tenge
ARS	Argentine Peso	MYR	Malaysian Ringgit
AUD	Australian Dollar	NZD	New Zealand Dollar
BHD	Bahraini Dinar	OMR	Omani Rial
BRL	Brazilian Real	PEN	Peruvian Sol
CAD	Canadian Dollar	PHP	Philippine Peso
CLP	Chilean Peso	PLN	Polish Zloty
CNH	Chinese Yuan Renminbi Offshore	RSD	Serbian Dinar
CNY	Chinese Yuan Renminbi	SAR	Saudi Riyal
COP	Colombian Peso	SGD	Singapore Dollar
CRC	Costa Rican Colon	THB	Thai Baht

Global Macro Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

DOP	Dominican Peso	TWD	Taiwan Dollar
EGP	Egyptian Pound	TRY	Turkish Lira
EUR	Euro	UAH	Ukrainian Hryvnia
GBP	Pound Sterling	UGX	Ugandan Shilling
IDR	Indonesian Rupiah	USD	United States Dollar
INR	Indian Rupee	UYU	Uruguayan Peso
JPY	Japanese Yen	UZS	Uzbekistani Som
KES	Kenyan Shilling	ZAR	South African Rand
KRW	South Korean Won	ZMW	Zambian Kwacha

Portfolio Analysis

As at 30 June 2022:

Analysis of Total Assets:	Fair Value USD	% of Total Assets
Transferable securities admitted to official stock exchange listing	57,242,617	49.95
Transferable securities dealt in on another regulated market	28,354,388	24.74
Financial derivative instruments dealt in on a regulated market	374,170	0.33
OTC financial derivative instruments	7,159,869	6.25
Cash and foreign currency	19,331,046	16.86
Other assets	2,143,363	1.87
Total Assets	114,605,453	100.00

Parametric Emerging Markets Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS

(Expressed in United States Dollars)

	Shares	Value	% of Net Assets
Financial Assets at Fair Value through Profit or Loss			
Common Stocks			
Argentina (2021: 0.45%)			
Adecoagro SA	8,300	\$ 70,218	0.04
Banco Macro SA ADR	3,700	41,440	0.02
Cresud SACIF y A ADR	2,952	14,878	0.01
Despegar.com Corp.	8,100	65,610	0.04
Grupo Financiero Galicia SA ADR	6,777	46,829	0.03
Loma Negra Cia Industrial Argentina SA ADR	5,337	27,112	0.01
MercadoLibre, Inc.	721	459,183	0.25
Pampa Energia SA ADR	1,300	26,624	0.01
Telecom Argentina S ADR	11,800	53,690	0.03
YPF SA ADR	31,204	101,725	0.05
		\$ 907,309	0.49

Bahrain (2021: 1.00%)			
Ahli United Bank BSC	1,107,921	\$ 967,217	0.53
Al Salam Bank-Bahrain BSC	401,228	87,663	0.05
GFH Financial Group BSC	586,478	158,630	0.08
		\$ 1,213,510	0.66

Bangladesh (2021: 0.56%)			
Al-Arafah Islami Bank, Ltd.	226,214	\$ 61,989	0.03
Bangladesh Export Import Co., Ltd.	56,301	78,165	0.04
BSRM Steels, Ltd.	89,112	64,087	0.03
City Bank, Ltd. (The)	371,874	91,476	0.05
Grameenphone, Ltd.	22,040	69,360	0.04
Khulna Power Co., Ltd.	146,078	42,620	0.02
MJL Bangladesh, Ltd.	89,242	87,585	0.05
Olympic Industries, Ltd.	46,792	62,172	0.03
Renata, Ltd.	5,852	84,251	0.05
Southeast Bank, Ltd.	445,784	68,189	0.04
Square Pharmaceuticals, Ltd.	108,459	251,423	0.14
Unique Hotel & Resorts, Ltd.	158,395	106,560	0.06
		\$ 1,067,877	0.58

Botswana (2021: 0.49%)			
Barclays Bank of Botswana, Ltd.	123,833	\$ 47,595	0.03
Botswana Insurance Holdings, Ltd.	107,920	152,277	0.08
Choppies Enterprises, Ltd.	334,223	0	0.00
First National Bank of Botswana, Ltd.	403,072	85,887	0.05
Letshego Holdings, Ltd.	3,056,771	380,793	0.21
Sechaba Breweries Holdings, Ltd.	241,812	339,257	0.18
Turnstar Holdings, Ltd.	386,886	57,545	0.03
		\$ 1,063,354	0.58

Brazil (2021: 3.62%)			
AMBEV SA	131,975	\$ 337,412	0.18
Americanas SA	15,565	40,062	0.02
Auren Energia SA	18,529	48,115	0.03

	Shares	Value	% of Net Assets
Brazil (2021: 3.62%) cont'd			
B3 SA - Brasil Bolsa Balcao	33,444	\$ 70,359	0.04
Banco Bradesco SA, PFC Shares	39,871	130,962	0.07
Banco do Brasil SA	15,061	95,947	0.05
Banco Santander Brasil SA ADR	7,000	38,430	0.02
BR Malls Participacoes SA	39,100	56,333	0.03
Bradespar SA, PFC Shares	10,447	50,364	0.03
BRF SA	24,876	64,550	0.03
CCR SA	55,661	133,690	0.07
Cia Brasileira de Distribuicao	8,930	27,950	0.01
Cia de Saneamento Basico do Estado de Sao Paulo	13,053	104,779	0.06
Cia Paranaense de Energia, PFC Shares	90,000	117,628	0.06
Cia Siderurgica Nacional SA	21,100	62,130	0.03
Cielo SA	124,275	89,286	0.05
Construtora Tenda SA	93,628	70,309	0.04
Cosan SA ADR	11,845	164,646	0.09
Cosan SA Industria e Comercio	55,600	193,250	0.10
Cyrela Brazil Realty SA Empreendimentos e Participacoes	18,528	42,165	0.02
Dexco SA	26,549	50,019	0.03
EDP - Energias do Brasil SA	22,700	88,658	0.05
Embraer SA	54,000	118,351	0.06
Enauta Participacoes SA	50,000	168,627	0.09
Engie Brasil Energia SA	15,803	124,408	0.07
Equatorial Energia SA	60,000	262,313	0.14
Fleury SA	15,900	49,370	0.03
Gerdau SA ADR	28,100	120,549	0.07
Hapvida Participacoes e Investimentos S/A	329,586	343,854	0.19
Hypermarcas SA	44,600	324,437	0.18
Iguatemi SA	26,400	90,347	0.05
Itau Unibanco Holding SA, PFC Shares	33,500	145,306	0.08
Klabin SA	30,800	118,882	0.06
Localiza Rent a Car SA	17,528	175,433	0.10
Lojas Renner SA	62,616	270,041	0.15
Magazine Luiza SA	223,800	100,922	0.05
Metalurgica Gerdau SA, PFC Shares	41,578	75,792	0.04
MRV Engenharia e Participacoes SA	23,700	35,368	0.02
Multiplan Empreendimentos Imobiliarios SA	34,200	143,441	0.08
Natura & Co Holding SA	43,900	113,159	0.06
Odontoprev SA	32,340	57,222	0.03
PagSeguro Digital, Ltd., Class A	16,600	169,984	0.09
Petro Rio SA	112,500	472,276	0.26
Qualicorp SA	28,400	60,344	0.03
Raia Drogasil SA	27,500	101,152	0.05
Randon SA Implementos e Participacoes, PFC Shares	26,325	47,384	0.03
Rede D'Or Sao Luiz SA	74,700	413,792	0.23
Rumo SA	42,800	130,360	0.07
Sendas Distribuidora SA	44,650	121,918	0.07

Parametric Emerging Markets Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Shares	Value	% of Net Assets
Brazil (2021: 3.62%) cont'd			
StoneCo., Ltd., Class A	32,905	\$ 253,357	0.14
Suzano SA	19,150	182,263	0.10
Telefonica Brasil SA	41,716	377,589	0.21
TIM Participacoes SA	84,497	206,179	0.11
TOTVS SA	56,600	252,099	0.14
Ultrapar Participacoes SA	97,800	230,604	0.13
Usinas Siderurgicas de Minas Gerais SA, PFC Shares	43,900	72,476	0.04
Vibra Energia SA	74,400	237,128	0.13
WEG SA	39,948	201,899	0.11
XP, Inc.	773	13,810	0.01
YDUQS Participacoes SA	15,700	39,299	0.02
		\$ 8,498,779	4.63

Bulgaria (2021: 0.09%)

CB First Investment Bank AD	44,077	\$ 44,812	0.03
Chimimport AD	50,616	24,445	0.01
MonBat AD	12,635	37,423	0.02
Petrol AD	5,382	715	0.00
Sopharma AD / Sofia	33,182	79,388	0.04
		\$ 186,783	0.10

Chile (2021: 2.25%)

Aguas Andinas SA, Class A	288,502	\$ 46,431	0.03
Banco de Chile	2,657,459	241,869	0.13
Banco de Credito e Inversiones	3,817	111,760	0.06
Banco Santander Chile	1,784,449	72,064	0.04
Banco Santander Chile ADR	5,984	97,479	0.05
CAP SA	7,910	71,302	0.04
Cencosud SA	200,016	254,644	0.14
Cencosud Shopping SA	93,900	85,484	0.05
Cia Cervecerias Unidas SA	15,144	95,740	0.05
Cia Sud Americana de Vapores SA	5,369,800	479,894	0.26
Colbun SA	732,854	50,732	0.03
Embotelladora Andina SA, Class B, PFC Shares	38,400	68,543	0.04
Empresa Nacional de Telecomunicaciones SA	40,902	127,909	0.07
Empresas CMPC SA	69,586	115,669	0.06
Empresas Copec SA	82,746	610,608	0.33
Enel Americas SA	2,986,679	283,552	0.15
Enel Chile SA	2,860,190	64,690	0.04
Itau CorpBanca Chile SA	12,547,500	23,483	0.01
Parque Arauco SA	171,104	133,443	0.07
Plaza SA	64,127	49,698	0.03
Quinenco SA	35,400	86,819	0.05
Ripley Corp SA	271,100	42,844	0.02
S.A.C.I. Falabella	186,611	437,323	0.24
Salfacorp SA	188,749	48,206	0.03
Sociedad Quimica y Minera de Chile SA, Series B, PFC Shares, Class B	11,920	993,949	0.54

	Shares	Value	% of Net Assets
Chile (2021: 2.25%) cont'd			
SONDA SA	130,201	\$ 38,999	0.02
Vina Concha y Toro SA	82,959	113,484	0.06
		\$ 4,846,618	2.64

China (2021: 18.68%)

3SBio, Inc.	116,500	\$ 92,829	0.05
AAC Technologies Holdings, Inc.	56,500	130,541	0.07
Agile Group Holdings, Ltd.	52,000	20,888	0.01
Agricultural Bank of China, Ltd., Class H	366,000	138,368	0.08
Air China, Ltd., Class H	170,000	148,155	0.08
AirTAC International Group	6,000	200,267	0.11
Aisino Corp., Class A	95,100	155,722	0.09
Alibaba Group Holding, Ltd. ADR	6,440	732,099	0.40
Aluminum Corp. of China, Ltd., Class H	180,000	67,663	0.04
Angang Steel Co., Ltd., Class H	624,000	233,612	0.13
Anhui Conch Cement Co., Ltd., Class H	75,500	327,663	0.18
ANTA Sports Products, Ltd.	16,000	196,901	0.11
AviChina Industry & Technology Co., Ltd., Class H	253,000	144,627	0.08
Baidu, Inc. ADR	1,900	282,587	0.15
Bank of China, Ltd., Class H	440,000	175,811	0.10
Bank of Communications Co., Ltd., Class H	113,700	78,811	0.04
Baoshan Iron & Steel Co., Ltd., Class A	129,700	116,793	0.06
BBMG Corp., Class H	1,124,000	163,709	0.09
BeiGene, Ltd. ADR	1,700	275,145	0.15
Beijing Capital International Airport Co., Ltd., Class H	118,000	80,523	0.04
Beijing Enterprises Holdings, Ltd.	32,500	115,552	0.06
Beijing Enterprises Water Group, Ltd.	402,000	121,283	0.07
BOE Technology Group Co., Ltd., Class A	358,300	211,081	0.12
Brilliance China Automotive Holdings, Ltd.	130,000	0	0.00
BYD Co., Ltd., Class H	6,000	241,856	0.13
BYD Electronic International Co., Ltd.	52,500	166,154	0.09
CGN Power Co., Ltd., Class H	571,000	138,318	0.08
Changchun High & New Technology Industries, Inc., Class A	4,800	167,782	0.09
Chengdu Xingrong Environment Co., Ltd., Class A	165,900	126,770	0.07
China BlueChemical, Ltd., Class H	970,000	279,084	0.15
China Communications Services Corp., Ltd., Class H	134,000	58,945	0.03
China Conch Environment Protection Holdings Ltd.	50,000	34,791	0.02
China Conch Venture Holdings, Ltd.	50,000	109,058	0.06
China Construction Bank Corp., Class H	464,870	313,438	0.17
China Dongxiang Group Co., Ltd.	726,000	41,209	0.02
China Eastern Airlines Corp., Ltd., Class H	150,000	57,617	0.03
China Evergrande Group	160,000	16,822	0.01
China Gas Holdings, Ltd.	241,000	373,096	0.20

Parametric Emerging Markets Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Shares	Value	% of Net Assets
China (2021: 18.68%) cont'd			
China International Travel Service Corp., Ltd., Class A	4,200	\$ 146,424	0.08
China Jinmao Holdings Group, Ltd.	274,000	73,850	0.04
China Life Insurance Co., Ltd., Class H	46,000	80,304	0.04
China Longyuan Power Group Corp., Ltd., Class H	238,000	461,234	0.25
China Medical System Holdings, Ltd.	76,000	118,484	0.06
China Mengniu Dairy Co., Ltd.	76,000	380,998	0.21
China Merchants Bank Co., Ltd., Class H	21,852	147,597	0.08
China Merchants Port Holdings Co., Ltd.	30,000	51,095	0.03
China Merchants Shekou Industrial Zone Holdings Co., Ltd., Class A	40,802	82,009	0.04
China National Building Material Co., Ltd., Class H	190,450	204,002	0.11
China National Nuclear Power Co., Ltd., Class A	133,400	136,963	0.07
China Oilfield Services, Ltd., Class H	300,000	292,937	0.16
China Overseas Land & Investment, Ltd.	134,640	428,283	0.23
China Pacific Insurance Group Co., Ltd., Class H	24,800	60,909	0.03
China Petroleum & Chemical Corp., Class H	1,709,200	770,162	0.42
China Railway Group, Ltd., Class H	257,000	159,092	0.09
China Resources Beer Holdings Co., Ltd.	40,000	298,918	0.16
China Resources Cement Holdings, Ltd.	244,000	164,387	0.09
China Resources Gas Group, Ltd.	56,000	261,039	0.14
China Resources Land, Ltd.	103,777	486,638	0.27
China Resources Mixc Lifestyle Services, Ltd.	28,200	140,094	0.08
China Resources Pharmaceutical Group, Ltd.	247,000	167,735	0.09
China State Construction Engineering Corp., Ltd., Class A	206,860	164,402	0.09
China Travel International Investment Hong Kong, Ltd.	1,254,000	262,312	0.14
China Vanke Co., Ltd., Class H	87,520	220,355	0.12
China Yangtze Power Co., Ltd., Class A	71,289	246,376	0.13
CIFI Holdings Group Co., Ltd.	237,120	119,527	0.07
CITIC, Ltd.	200,000	203,883	0.11
CMOC Group, Ltd.	249,000	139,043	0.08
Contemporary Amperex Technology Co., Ltd., Class A	2,800	224,315	0.12
COSCO SHIPPING Development Co., Ltd.	826,000	165,636	0.09
COSCO SHIPPING Energy Transportation Co., Ltd., Class H	318,000	202,921	0.11
COSCO SHIPPING Holdings Co., Ltd., Class L	76,700	107,659	0.06
COSCO SHIPPING Ports, Ltd.	142,000	100,421	0.06
Country Garden Holdings Co., Ltd.	256,872	160,309	0.09
Country Garden Services Holdings Co., Ltd.	38,000	170,538	0.09
CSPC Pharmaceutical Group, Ltd.	290,480	290,341	0.16
Dali Foods Group Co., Ltd.	241,500	128,447	0.07
Daqo New Energy Corp. ADR	3,500	249,830	0.14
Dong-E-E-Jiao Co., Ltd., Class A	35,900	198,568	0.11
Dongfeng Motor Group Co., Ltd., Class H	122,000	92,878	0.05
Financial Street Holdings Co., Ltd., Class A	90,900	80,894	0.04

	Shares	Value	% of Net Assets
China (2021: 18.68%) cont'd			
Focus Media Information Technology Co., Ltd., Class A	83,400	\$ 84,053	0.05
GDS Holdings, Ltd. ADR	7,600	253,764	0.14
Gemdale Corp., Class A	48,000	96,493	0.05
Great Wall Motor Co., Ltd., Class H	65,000	134,628	0.07
Gree Electric Appliances, Inc. of Zhuhai, Class A	14,500	73,212	0.04
Guangdong Baolihua New Energy Stock Co., Ltd., Class A	116,100	76,027	0.04
Guangdong Investment, Ltd.	236,000	249,459	0.14
Guangzhou Automobile Group Co., Ltd., Class H	104,163	101,052	0.05
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd., Class H	74,000	217,585	0.12
Han's Laser Technology Industry Group Co., Ltd., Class A	16,100	79,928	0.04
Hansoh Pharmaceutical Group Co., Ltd.	38,000	76,947	0.04
Hengan International Group Co., Ltd.	32,000	150,625	0.08
Hua Hong Semiconductor, Ltd.	42,000	152,454	0.08
Iflytek Co., Ltd., Class A	22,850	141,094	0.08
Industrial & Commercial Bank of China, Ltd., Class H	407,000	242,835	0.13
Industrial Bank Co., Ltd., Class A	26,600	79,279	0.04
Inner Mongolia Yili Industrial Group Co., Ltd., Class A	22,000	128,162	0.07
Innovent Biologics, Inc.	46,500	208,043	0.11
JD.com, Inc. ADR	4,600	295,412	0.16
JD.com, Inc., Class A	1,909	61,514	0.03
Jiangsu Expressway Co., Ltd., Class H	86,000	86,757	0.05
Jiangsu Hengrui Medicine Co., Ltd., Class A	31,713	176,015	0.10
Jiangsu Yanghe Brewery Joint-Stock Co., Ltd., Class A	4,600	126,152	0.07
Jiangxi Ganfeng Lithium Co., Ltd., Class A	13,500	301,016	0.16
Jinmao Property Services Co., Ltd.	4,138	2,524	0.00
Kangmei Pharmaceutical Co., Ltd., Class A	21,534	7,678	0.00
Kingboard Chemical Holdings, Ltd.	78,100	296,173	0.16
Kingdee International Software Group Co., Ltd.	122,000	287,432	0.16
Kingsoft Corp, Ltd.	30,000	117,221	0.06
Kunlun Energy Co., Ltd.	344,000	282,096	0.15
Kweichow Moutai Co., Ltd., Class A	2,100	642,291	0.35
Lenovo Group, Ltd.	370,000	347,691	0.19
Li Ning Co., Ltd.	35,312	328,792	0.18
Longfor Properties Co., Ltd.	66,000	313,904	0.17
LONGi Green Energy Technology Co., Ltd., Class A	45,298	453,056	0.25
Lonking Holdings, Ltd.	330,000	80,028	0.04
Luxshare Precision Industry Co., Ltd., Class A	41,686	210,820	0.12
Maanshan Iron & Steel Co., Ltd., Class H	648,000	196,874	0.11
Meituan, Class B	1,900	47,413	0.03
NetEase, Inc. ADR	3,500	326,760	0.18
Offshore Oil Engineering Co., Ltd., Class A	291,400	180,410	0.10
PetroChina Co., Ltd., Class H	1,698,000	796,370	0.43

Parametric Emerging Markets Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Shares	Value	% of Net Assets
China (2021: 18.68%) cont'd			
Ping An Bank Co., Ltd., Class A	33,800	\$ 75,853	0.04
Ping An Insurance (Group) Co. of China, Ltd., Class H	29,500	203,055	0.11
Poly Real Estate Group Co., Ltd., Class A	55,900	146,004	0.08
Qingdao Haier Co., Ltd., Class A	29,700	122,146	0.07
RiseSun Real Estate Development Co., Ltd., Class A	56,800	25,753	0.01
SAIC Motor Corp., Ltd., Class A	19,600	52,260	0.03
Sany Heavy Industry Co., Ltd., Class A	26,100	74,483	0.04
Shaanxi Coal Industry Co., Ltd., Class A	111,000	350,849	0.19
Shandong Weigao Group Medical Polymer Co., Ltd., Class H	128,000	149,493	0.08
Shanghai Electric Group Co., Ltd.	390,000	96,156	0.05
Shanghai Fosun Pharmaceutical Group Co., Ltd., Class H	29,500	109,734	0.06
Shanghai Pharmaceuticals Holding Co., Ltd., Class H	48,000	79,699	0.04
Shanxi Xishan Coal & Electricity Power Co., Ltd., Class A	91,230	182,020	0.10
Shenwan Hongyuan Group Co., Ltd., Class A	72,900	46,797	0.03
Shenzhen Inovance Technology Co., Ltd., Class A	15,000	147,983	0.08
Shenzhen Mindray Bio-Medical Electronics Co., Ltd., Class A	2,900	135,982	0.07
Shimao Property Holdings, Ltd.	57,000	16,054	0.01
Sichuan Chuantou Energy Co., Ltd., Class A	95,100	169,426	0.09
Sihuan Pharmaceutical Holdings Group, Ltd.	454,000	74,331	0.04
Sino Biopharmaceutical, Ltd.	373,250	237,992	0.13
Sino-Ocean Group Holding, Ltd.	582,000	98,870	0.05
Sinopec Shanghai Petrochemical Co., Ltd., Class H	980,000	167,530	0.09
Sinopharm Group Co., Ltd., Class H	104,800	253,734	0.14
Sunac China Holdings, Ltd.	97,000	28,308	0.02
Suning.com Co., Ltd., Class A	69,500	23,856	0.01
Sunny Optical Technology Group Co., Ltd.	27,400	449,270	0.24
Tencent Holdings, Ltd.	40,100	1,815,125	0.99
Tingyi Cayman Islands Holding Corp.	160,000	274,970	0.15
Trip.com Group, Ltd. ADR	4,700	129,015	0.07
Tsingtao Brewery Co., Ltd., Class H	16,000	166,552	0.09
Uni-President China Holdings, Ltd.	96,000	82,551	0.05
United Energy Group, Ltd.	1,418,000	169,457	0.09
Vnet Group, Inc. ADR	26,300	158,852	0.09
Wanhua Chemical Group Co., Ltd., Class A	12,400	180,053	0.10
Want Want China Holdings, Ltd.	147,000	128,193	0.07
Weichai Power Co., Ltd., Class H	74,000	117,852	0.06
Weimob, Inc.	293,000	202,051	0.11
WH Group, Ltd.	343,622	265,957	0.14
Wuliangye Yibin Co., Ltd., Class A	5,000	151,171	0.08
Wuxi Biologics Cayman, Inc.	73,500	681,006	0.37
WuXi Biologics, Inc., Class H	24,120	322,675	0.18
Xiaomi Corp., Class B	422,600	739,408	0.40

	Shares	Value	% of Net Assets
China (2021: 18.68%) cont'd			
Xinyi Solar Holdings, Ltd.	224,000	\$ 347,098	0.19
Yangzijiang Financial Holding, Ltd.	101,100	29,836	0.02
Yangzijiang Shipbuilding Holdings, Ltd.	101,100	67,699	0.04
Yihai International Holding, Ltd.	20,000	72,149	0.04
Zhaojin Mining Industry Co., Ltd., Class H	162,000	139,953	0.08
Zhuzhou CRRC Times Electric Co., Ltd.	26,000	128,566	0.07
ZTO Express Cayman, Inc. ADR	7,300	200,385	0.11
		\$ 33,575,630	18.27

Colombia (2021: 1.24%)

	Shares	Value	% of Net Assets
Banco Davivienda SA, PFC Shares	9,400	\$ 76,344	0.04
Bancolombia SA	16,651	134,592	0.07
Bancolombia SA ADR	8,500	262,055	0.14
Cementos Argos SA	103,434	115,664	0.06
Ecopetrol SA	1,230,985	668,392	0.37
Grupo Argos SA	95,718	347,405	0.19
Grupo Aval Acciones y Valores SA, PFC Shares	412,254	74,515	0.04
Grupo Energia Bogota SA ESP	303,900	149,409	0.08
Grupo Nutresa SA	61,246	584,507	0.32
Interconexion Electrica SA ESP	49,795	246,012	0.14
		\$ 2,658,895	1.45

Croatia (2021: 0.63%)

	Shares	Value	% of Net Assets
AD Plastik DD	5,710	\$ 70,700	0.04
Adris Grupa dd, PFC Shares	2,622	144,402	0.08
Atlantic Grupa DD	313	68,632	0.04
Ericsson Nikola Tesla DD	504	122,338	0.06
Hrvatski Telekom DD	7,442	181,439	0.10
Koncar-Elektroindustrija DD	758	92,443	0.05
Podravka Prehrambena Industrija DD	1,349	110,784	0.06
Valamar Riviera DD	62,525	290,391	0.16
Zagrebacka Banka DD	6,739	60,578	0.03
		\$ 1,141,707	0.62

Czech Republic (2021: 0.64%)

	Shares	Value	% of Net Assets
Komerční Banka AS	22,036	\$ 623,855	0.34
Moneta Money Bank AS	131,705	478,994	0.26
		\$ 1,102,849	0.60

Egypt (2021: 0.60%)

	Shares	Value	% of Net Assets
Commercial International Bank Egypt SAE	141,485	\$ 280,221	0.15
Eastern Tobacco	241,598	132,190	0.07
E-Finance for Digital & Financial Investments	61,665	44,292	0.03
Egypt Kuwait Holding Co. SAE	196,730	251,242	0.14
Fawry for Banking & Payment Technology Services SAE	210,302	39,711	0.02
Ibsina Pharma SAE	398,595	31,105	0.02
Oriental Weavers Co.	121,424	42,590	0.02
Talaat Moustafa Group	208,976	77,882	0.04
Telecom Egypt Co.	103,433	76,122	0.04
		\$ 975,355	0.53

Parametric Emerging Markets Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Shares	Value	% of Net Assets
Estonia (2021: 0.45%)			
AS Merko Ehitus	10,747	\$ 157,470	0.09
AS Tallink Group	520,355	281,206	0.15
AS Tallinna Kaubamaja Group	33,304	352,089	0.19
		\$ 790,765	0.43

Ghana (2021: 0.27%)			
Ghana Commercial Bank, Ltd.	591,200	\$ 368,336	0.20
Standard Chartered Bank Ghana, Ltd.	27,377	69,251	0.04
		\$ 437,587	0.24

Greece (2021: 1.16%)			
Aegean Airlines SA	17,338	\$ 86,857	0.05
Alpha Bank AE	106,826	94,368	0.05
Athens Water Supply & Sewage Co. SA	11,004	83,190	0.05
Eurobank Ergasias SA	212,892	190,975	0.10
GEK Terna Holding Real Estate Construction SA	13,758	135,293	0.07
Hellenic Petroleum SA	20,050	132,824	0.07
Hellenic Telecommunications Organization SA	22,740	397,151	0.22
JUMBO SA	16,042	233,554	0.13
LAMDA Development SA	6,596	38,961	0.02
Motor Oil Hellas Corinth Refineries SA	10,300	191,920	0.10
Mytilineos Holdings SA	9,274	137,274	0.07
OPAP SA	29,369	422,427	0.23
Sarantis SA	4,828	33,325	0.02
Terna Energy SA	7,806	141,268	0.08
Titan Cement International SA	5,968	70,745	0.04
		\$ 2,390,132	1.30

Hungary (2021: 0.55%)			
Magyar Telekom Telecommunications PLC	61,800	\$ 52,309	0.03
MOL Hungarian Oil & Gas PLC	52,212	403,883	0.22
OTP Bank PLC	8,552	191,871	0.10
Richter Gedeon Nyrt	20,280	367,028	0.20
		\$ 1,015,091	0.55

India (2021: 4.90%)			
Adani Enterprises, Ltd.	3,844	\$ 106,998	0.06
Adani Ports & Special Economic Zone, Ltd.	21,197	180,879	0.10
Adani Transmission, Ltd.	7,907	248,891	0.14
Ambuja Cements, Ltd.	11,822	54,519	0.03
Apollo Hospitals Enterprise, Ltd.	2,461	115,146	0.06
Ashok Leyland, Ltd.	84,875	159,259	0.09
Asian Paints, Ltd.	4,084	139,823	0.08
Aurobindo Pharma, Ltd.	16,600	108,068	0.06
Bajaj Auto, Ltd.	2,790	131,416	0.07
Bharat Forge, Ltd.	15,108	125,125	0.07
Bharat Petroleum Corp., Ltd.	19,948	78,169	0.04
Bharti Airtel, Ltd.	66,737	558,843	0.30
Biocon, Ltd.	21,297	83,384	0.05

	Shares	Value	% of Net Assets
India (2021: 4.90%) cont'd			
Cipla, Ltd.	10,966	\$ 127,635	0.07
Container Corp. Of India, Ltd.	6,890	51,979	0.03
Crompton Greaves Consumer Electricals, Ltd.	10,500	45,278	0.02
Divi's Laboratories, Ltd.	4,036	186,039	0.10
Dr Reddy's Laboratories, Ltd.	4,766	265,698	0.14
Grasim Industries, Ltd.	6,212	104,282	0.06
Havells India, Ltd.	4,533	63,292	0.03
HCL Technologies, Ltd.	12,784	158,295	0.09
Hero MotoCorp, Ltd.	3,081	106,591	0.06
Hindustan Unilever, Ltd.	6,955	197,204	0.11
Housing Development Finance Corp., Ltd.	6,306	174,471	0.09
ICICI Bank, Ltd. ADR	7,880	139,791	0.08
Indian Oil Corp., Ltd.	69,480	65,538	0.04
Indraprastha Gas, Ltd.	11,900	53,749	0.03
Infosys, Ltd. ADR	42,720	790,747	0.43
InterGlobe Aviation, Ltd.	4,716	96,511	0.05
JSW Energy, Ltd.	20,556	54,273	0.03
JSW Steel, Ltd.	8,385	60,199	0.03
Kotak Mahindra Bank, Ltd.	3,894	82,360	0.04
Lupin, Ltd.	6,585	51,013	0.03
Mahindra & Mahindra, Ltd.	12,228	170,071	0.09
Mahindra & Mahindra, Ltd. GDR	3,536	48,388	0.03
Marico, Ltd.	19,100	115,839	0.06
Maruti Suzuki India, Ltd.	2,300	247,919	0.14
Nestle India, Ltd.	399	88,531	0.05
Power Grid Corp. of India, Ltd.	71,900	193,508	0.11
Reliance Industries, Ltd.	18,134	598,791	0.33
Reliance Industries, Ltd. GDR	6,050	395,530	0.22
Siemens, Ltd.	2,004	61,067	0.03
State Bank of India GDR	1,994	116,198	0.06
Sun Pharmaceutical Industries, Ltd.	36,915	388,824	0.21
Tata Consultancy Services, Ltd.	12,019	499,126	0.27
Tata Global Beverages, Ltd.	12,977	116,442	0.06
Tata Steel, Ltd.	7,192	79,301	0.04
Tech Mahindra, Ltd.	10,615	135,038	0.07
Titan Co., Ltd.	7,217	177,894	0.10
Torrent Pharmaceuticals, Ltd.	2,622	95,151	0.05
UltraTech Cement, Ltd.	953	67,942	0.04
United Spirits, Ltd.	7,518	72,530	0.04
Wipro, Ltd.	15,434	81,693	0.04
WNS Holdings, Ltd. ADR	1,100	82,104	0.04
Yes Bank, Ltd.	16,711	2,684	0.00
Yes Bank, Ltd. (Demat Equity)	50,134	6,430	0.00
Zee Entertainment Enterprises, Ltd., Class Z	62,235	169,657	0.09
Zydus Lifesciences, Ltd.	10,400	47,158	0.03
		\$ 9,023,281	4.91

Parametric Emerging Markets Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Shares	Value	% of Net Assets
Indonesia (2021: 2.67%)			
Ace Hardware Indonesia Tbk PT	1,204,600	\$ 62,260	0.03
Adaro Energy Indonesia Tbk PT	1,165,675	224,505	0.12
AKR Corporindo Tbk PT	1,736,500	120,064	0.07
Aneka Tambang Persero Tbk PT	383,900	46,356	0.03
Astra International Tbk PT	1,092,900	487,103	0.27
Bank Central Asia Tbk PT	356,500	173,606	0.09
Bank Mandiri Persero Tbk PT	202,100	107,932	0.06
Bank Rakyat Indonesia Persero Tbk PT	777,810	217,231	0.12
Barito Pacific Tbk PT	1,146,900	58,195	0.03
Bukit Asam Persero Tbk PT	328,900	84,460	0.05
Bumi Serpong Damai Tbk PT	1,657,100	101,373	0.06
Charoen Pokphand Indonesia Tbk PT	399,200	160,867	0.09
Ciputra Development Tbk PT	842,000	48,637	0.03
Erajaya Swasembada Tbk PT	1,164,000	41,097	0.02
Indo Tambangraya Megah Tbk PT	81,700	168,558	0.09
Indocement Tunggal Prakarsa Tbk PT	154,800	98,621	0.05
Indofood CBP Sukses Makmur Tbk PT	182,900	117,358	0.06
Indofood Sukses Makmur Tbk PT	309,800	146,752	0.08
Jasa Marga Persero Tbk PT	222,400	52,886	0.03
Kalbe Farma Tbk PT	3,377,100	376,734	0.21
M Cash Integrasi PT	85,700	74,224	0.04
Mitra Adiperkasa Tbk PT	1,427,600	94,034	0.05
Mitra Keluarga Karyasehat Tbk PT	1,159,100	214,111	0.12
Pakuwon Jati Tbk PT	2,210,200	70,080	0.04
Perusahaan Gas Negara Persero Tbk	732,000	78,261	0.04
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT	736,700	57,412	0.03
Semen Indonesia Persero Tbk PT	193,500	92,710	0.05
Telkom Indonesia Persero Tbk PT	1,451,500	390,502	0.21
Transcoal Pacific Tbk PT	192,500	136,348	0.07
Unilever Indonesia Tbk PT	295,500	94,755	0.05
United Tractors Tbk PT	123,600	236,069	0.13
Vale Indonesia Tbk PT	257,500	97,998	0.05
Waskita Karya Persero Tbk PT	1,552,900	57,474	0.03
XL Axiata Tbk PT	427,900	74,855	0.04
	\$	4,663,428	2.54

Jordan (2021: 0.61%)

Arab Bank PLC	88,686	\$ 606,933	0.33
Arab Potash Co. PLC (The)	6,625	390,787	0.21
Bank of Jordan	37,500	108,433	0.06
Capital Bank of Jordan	34,328	127,371	0.07
Jordan Islamic Bank	16,502	85,217	0.05
Jordan Petroleum Refinery Co.	29,841	239,124	0.13
Jordanian Electric Power Co.	42,759	90,048	0.05
	\$	1,647,913	0.90

Kazakhstan (2021: 0.50%)

Halyk Savings Bank of Kazakhstan JSC GDR	32,956	\$ 328,694	0.18
Kcell JSC GDR	53,975	283,369	0.16

	Shares	Value	% of Net Assets
Kazakhstan (2021: 0.50%) cont'd			
NAC Kazatomprom JSC GDR	6,650	\$ 172,317	0.09
Nostrum Oil & Gas PLC	198,564	17,503	0.01
	\$	801,883	0.44

Kenya (2021: 0.54%)

ABSA Bank Kenya PLC	466,300	\$ 41,343	0.02
East African Breweries, Ltd.	209,200	243,464	0.13
Equity Group Holdings, Ltd.	269,700	98,465	0.06
KCB Group, Ltd.	237,194	77,757	0.04
Safaricom, Ltd.	2,178,700	461,278	0.25
	\$	922,307	0.50

Kuwait (2021: 1.25%)

Agility Public Warehousing Co. KSC	147,841	\$ 392,904	0.21
Boubyan Bank KSCP	59,799	150,679	0.08
Boubyan Petrochemicals Co. KSCP	58,955	177,505	0.10
Gulf Bank KSCP	157,506	163,874	0.09
Human Soft Holding Co. KSC	7,353	74,236	0.04
Kuwait Finance House KSCP	150,708	428,478	0.23
Mabane Co. SAK	69,349	170,400	0.09
Mobile Telecommunications Co. KSCP	183,055	354,736	0.19
National Bank of Kuwait SAKP	197,993	673,615	0.37
National Industries Group Holding SAK	189,618	156,612	0.09
Qurain Petrochemical Industries Co.	68,600	70,460	0.04
Shamal Az-Zour Al-Oula for the First Phase of Az-Zour Power Plant KSC	98,630	66,562	0.04
	\$	2,880,061	1.57

Lebanon (2021: 0.00%)

Bank Audi SAL GDR	22,270	\$ 0	0.00
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Lithuania (2021: 0.25%)

Apranga PVA	63,790	\$ 123,492	0.07
Klaipėdos Nafta AB	270,136	73,552	0.04
Siaulių Bankas AB	349,339	203,609	0.11
	\$	400,653	0.22

Malaysia (2021: 2.39%)

Axiata Group Bhd	132,875	\$ 85,298	0.05
CIMB Group Holdings Bhd	100,300	112,870	0.06
D&O Green Technologies Bhd	82,700	72,556	0.04
Dagang NeXchange Bhd	311,000	55,928	0.03
Dialog Group Bhd	433,780	209,754	0.11
DiGi.com Bhd	85,400	67,877	0.04
Genting Malaysia Bhd	425,700	274,744	0.15
Globetronics Technology Bhd	154,100	42,059	0.02
Hartalega Holdings Bhd	173,800	120,715	0.07
IGB Real Estate Investment Trust	208,300	75,639	0.04
IHH Healthcare Bhd	306,100	447,959	0.24
Inari Amertron Bhd	467,750	281,143	0.15
IOI Corp. Bhd	76,286	66,477	0.04
KLCCP Stapled Group	18,100	27,908	0.01

Parametric Emerging Markets Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Shares	Value	% of Net Assets
Malaysia (2021: 2.39%) cont'd			
Kossan Rubber Industries	114,100	\$ 34,219	0.02
Magnum Bhd	239,972	91,037	0.05
Malayan Banking Bhd	67,435	131,428	0.07
Malaysia Airports Holdings Bhd	44,900	67,219	0.04
Malaysian Pacific Industries Bhd	11,000	70,170	0.04
MISC Bhd	71,340	114,946	0.06
My EG Services Bhd	881,000	176,118	0.10
Petronas Chemicals Group Bhd	58,000	118,436	0.06
Petronas Dagangan Bhd	47,400	227,306	0.12
PPB Group Bhd	19,660	70,780	0.04
Press Metal Aluminium Holdings Bhd	56,200	60,800	0.03
Public Bank Bhd	122,820	121,833	0.07
Serba Dinamik Holdings Bhd	502,200	10,253	0.01
Silverlake Axis, Ltd.	657,080	187,081	0.10
Sports Toto Bhd	272,692	113,237	0.06
Supermax Corp. Bhd	146,440	29,113	0.02
Telekom Malaysia Bhd	67,800	80,809	0.04
Top Glove Corp. Bhd	476,500	112,614	0.06
VS Industry Bhd	317,100	71,660	0.04
Westports Holdings Bhd	84,300	67,911	0.04
Yinson Holdings BHD	198,000	89,867	0.05
YTL Corp. Bhd	437,806	58,132	0.03
YTL Power International Bhd	305,341	47,481	0.03
		\$ 4,093,377	2.23

Mauritius (2021: 0.63%)

Alteo, Ltd.	344,831	\$ 240,582	0.13
CIEL, Ltd.	642,903	94,361	0.05
ENL, Ltd.	132,140	78,184	0.04
Lavastone, Ltd.	1,271,330	69,371	0.04
Lighthouse Properties PLC	215,724	90,678	0.05
MCB Group, Ltd.	28,600	192,799	0.10
Phoenix Beverages, Ltd.	15,100	198,493	0.11
Rogers & Co., Ltd.	27,158	16,875	0.01
SBM Holdings, Ltd.	1,515,100	159,396	0.09
Sun, Ltd., Class A	135,830	76,641	0.04
Terra Mauricia, Ltd.	237,426	133,285	0.07
		\$ 1,350,665	0.73

Mexico (2021: 4.84%)

Alfa SAB de CV	370,400	\$ 263,395	0.14
Alsea SAB de CV	58,400	110,647	0.06
America Movil SAB de CV, Series L	1,513,208	1,548,620	0.84
Arca Continental SAB de CV	21,413	141,228	0.08
Becle SAB de CV	84,200	181,678	0.10
Bolsa Mexicana de Valores SAB de CV	61,900	109,275	0.06
Cemex SAB de CV	1,212,754	473,416	0.26
Coca-Cola Femsa SAB de CV	37,295	206,733	0.11
Concentradora Fibra Danhos SA de CV	90,900	102,475	0.06
Corp. Inmobiliaria Vesta SAB de CV	93,300	173,986	0.09

	Shares	Value	% of Net Assets
Mexico (2021: 4.84%) cont'd			
El Puerto de Liverpool SAB de CV	28,700	\$ 124,266	0.07
Fibra Uno Administracion SA de CV	327,500	326,696	0.18
Fomento Economico Mexicano SAB de CV	105,300	710,731	0.39
Genomma Lab Internacional SAB de CV, Class B	69,200	69,374	0.04
Gruma SAB de CV, Class B	26,170	288,972	0.16
Grupo Aeroportuario del Centro Norte SAB de CV	45,500	290,657	0.16
Grupo Aeroportuario del Pacifico SAB de CV, Class B	47,400	662,654	0.36
Grupo Aeroportuario del Sureste SAB de CV, Class B	25,475	502,180	0.27
Grupo Bimbo SAB de CV, Series A	141,800	463,349	0.25
Grupo Carso SAB de CV	65,700	243,107	0.13
Grupo Cementos de Chihuahua SAB de CV	24,700	153,032	0.08
Grupo Elektra SAB DE CV	2,645	152,707	0.08
Grupo Financiero Banorte SAB de CV, Class O	68,400	382,317	0.21
Grupo Televisa SAB	163,100	267,245	0.14
Industrias Penoles SAB de CV	18,240	169,172	0.09
Kimberly-Clark de Mexico SAB de CV, Class A	158,200	214,768	0.12
Macquarie Mexico Real Estate Management SA de CV	116,400	147,487	0.08
Megacable Holdings SAB de CV	28,900	70,161	0.04
Nemak SAB de CV	174,887	34,787	0.02
Orbia Advance Corp SAB de CV	107,635	252,637	0.14
PLA Administradora Industrial S de RL de CV	77,700	104,324	0.06
Prologis Property Mexico SA de CV	57,900	151,881	0.08
Promotora y Operadora de Infraestructura SAB de CV	27,650	203,304	0.11
Ternium SA ADR	4,000	144,360	0.08
Vista Energy SAB de CV ADR	17,600	130,064	0.07
		\$ 9,571,685	5.21

Morocco (2021: 0.61%)

Attijariwafa Bank	3,516	\$ 149,584	0.08
Bank of Africa	4,598	85,347	0.05
Banque Centrale Populaire	3,041	76,960	0.04
Cosumar	5,168	112,981	0.06
Douja Promotion Groupe Addoha SA	50,599	38,829	0.02
Label Vie	218	97,258	0.05
LafargeHolcim Maroc SA	1,081	182,653	0.10
Maroc Telecom	20,329	240,115	0.13
Taqi Morocco SA	456	48,614	0.03
		\$ 1,032,341	0.56

Nigeria (2021: 0.82%)

Access Holdings PLC	4,254,370	\$ 36,322	0.02
Dangote Cement PLC	1,166,769	296,411	0.16
Dangote Sugar Refinery PLC	1,754,585	26,361	0.01
Ecobank Transnational, Inc.	3,366,814	33,018	0.02
FBN Holdings PLC	4,987,916	53,232	0.03

Parametric Emerging Markets Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Shares	Value	% of Net Assets
Nigeria (2021: 0.82%) cont'd			
Forte Oil PLC	470,000	\$ 5,674	0.00
Guaranty Trust Holding Co. PLC	4,180,000	79,049	0.04
Guinness Nigeria PLC	496,644	41,438	0.02
Lafarge Africa PLC	1,409,810	34,376	0.02
Nestle Nigeria PLC	86,500	111,809	0.06
Nigerian Breweries PLC	1,264,750	68,725	0.04
Transnational Corp. of Nigeria PLC	16,053,825	18,277	0.01
United Bank for Africa PLC	8,393,139	57,741	0.03
Zenith Bank PLC	4,198,316	84,140	0.05
	\$	946,573	0.51

Oman (2021: 0.62%)

Al Anwar Ceramic Tiles Co.	54,450	\$ 58,941	0.03
Bank Muscat SAOG	354,047	485,509	0.27
Bank Nizwa SAOG	260,000	62,805	0.03
Bank Sohar SAOG	409,469	110,637	0.06
HSBC Bank Oman SAOG	89,923	29,185	0.02
National Bank of Oman SAOG	143,783	78,400	0.04
Oman Cement Co. SAOG	132,859	86,863	0.05
Oman Telecommunications Co. SAOG	162,632	368,242	0.20
Ominvest	73,483	58,403	0.03
Ooredoo	81,359	68,895	0.04
Renaissance Services SAOG	52,973	58,944	0.03
Sembcorp Salalah Power & Water Co.	98,910	17,194	0.01
	\$	1,484,018	0.81

Pakistan (2021: 0.56%)

Engro Corp., Ltd.	38,340	\$ 48,207	0.03
Fauji Fertilizer Co., Ltd.	104,850	56,512	0.03
Habib Bank, Ltd.	110,729	49,436	0.03
Hub Power Co., Ltd. (The)	183,879	61,269	0.03
Lucky Cement, Ltd.	31,619	70,991	0.04
MCB Bank, Ltd.	96,109	57,783	0.03
Millat Tractors, Ltd.	37,449	159,885	0.09
Nishat Mills, Ltd.	106,745	38,561	0.02
Oil & Gas Development Co., Ltd.	426,365	163,979	0.09
Pakistan Oilfields, Ltd.	61,240	121,417	0.07
Pakistan Petroleum, Ltd.	306,687	101,274	0.05
Searle Co., Ltd. (The)	83,826	44,667	0.02
United Bank, Ltd.	121,415	67,168	0.04
	\$	1,041,149	0.57

Panama (2021: 0.23%)

BAC Holding International Corp.	384,255	\$ 25,281	0.01
Banco Latinoamericano de Comercio Exterior SA	11,130	147,695	0.08
Copa Holdings SA, Class A	3,811	241,503	0.13
	\$	414,479	0.22

Peru (2021: 1.35%)

Alicorp SAA	132,083	\$ 177,675	0.10
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	Shares	Value	% of Net Assets
Peru (2021: 1.35%) cont'd			
Cia de Minas Buenaventura SA ADR	160,100	\$ 1,056,660	0.58
Credicorp, Ltd.	3,900	467,649	0.25
Ferreycorp SAA	219,020	120,708	0.06
InRetail Peru Corp.	7,213	185,735	0.10
	\$	2,008,427	1.09

Philippines (2021: 2.49%)

Aboitiz Equity Ventures, Inc.	113,550	\$ 98,160	0.05
AC Energy Corp.	36,291	5,311	0.00
Ayala Corp.	12,097	132,149	0.07
Ayala Corp., PFC Shares	2,725,700	0	0.00
Ayala Land, Inc.	258,400	120,110	0.07
Bank of the Philippine Islands	117,380	181,044	0.10
BDO Unibank, Inc.	67,026	134,850	0.07
Bloomerry Resorts Corp.	847,100	89,538	0.05
Cosco Capital, Inc.	827,300	64,902	0.04
D&L Industries, Inc.	804,100	99,872	0.05
Emperador, Inc.	363,100	125,718	0.07
First Gen Corp.	128,000	39,400	0.02
Globe Telecom, Inc.	4,235	174,783	0.10
GT Capital Holdings, Inc.	7,655	68,163	0.04
International Container Terminal Services, Inc.	40,490	135,571	0.07
JG Summit Holdings, Inc.	174,976	154,949	0.08
Jollibee Foods Corp.	75,600	280,112	0.15
LT Group, Inc.	309,700	45,683	0.03
Manila Electric Co.	48,750	319,290	0.17
Manila Water Co., Inc.	371,000	112,968	0.06
Megaworld Corp.	1,336,600	52,581	0.03
Metropolitan Bank & Trust Co.	65,400	56,893	0.03
PLDT, Inc.	13,050	398,552	0.22
Puregold Price Club, Inc.	286,800	157,088	0.09
San Miguel Corp.	38,410	75,408	0.04
Semirara Mining & Power Corp.	595,380	380,237	0.21
SM Investments Corp.	29,838	424,598	0.23
SM Prime Holdings, Inc.	487,450	324,388	0.18
Universal Robina Corp.	138,740	280,161	0.15
	\$	4,532,479	2.47

Poland (2021: 2.32%)

Allegro.eu SA	29,600	\$ 159,125	0.09
Asseco Poland SA	17,600	297,090	0.16
Bank Polska Kasa Opieki SA	6,828	124,994	0.07
Budimex SA	3,547	182,177	0.10
CCC SA	5,260	54,527	0.03
CD Projekt SA	6,639	142,639	0.08
Cyfrowy Polsat SA	21,743	102,998	0.06
Dino Polska SA	5,742	409,559	0.22
Enea SA	54,083	117,888	0.06
Eurocash SA	17,242	40,493	0.02
Grupa Lotos SA	7,847	121,121	0.07

Parametric Emerging Markets Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Shares	Value	% of Net Assets
Poland (2021: 2.32%) cont'd			
InPost SA	32,200	\$ 186,569	0.10
KGHM Polska Miedz SA	9,707	259,351	0.14
KRUK SA	871	46,496	0.02
LPP SA	178	359,619	0.20
Neuca SA	400	71,760	0.04
Orange Polska SA	79,750	111,617	0.06
Polski Koncern Naftowy ORLEN SA	27,955	429,266	0.23
Polskie Gornictwo Naftowe i Gazownictwo SA	178,344	227,501	0.12
Powszechna Kasa Oszczednosci Bank Polski SA	33,428	209,674	0.11
Powszechny Zaklad Ubezpieczen SA	21,677	145,330	0.08
Santander Bank Polska SA	1,624	84,641	0.05
Tauron Polska Energia SA	233,647	180,241	0.10
		\$ 4,064,676	2.21

Qatar (2021: 1.42%)

Barwa Real Estate Co.	194,100	\$ 177,246	0.10
Commercial Bank PSQC (The)	54,709	102,441	0.05
Gulf International Services QSC	285,460	162,054	0.09
Industries Qatar QSC	91,061	397,364	0.22
Masraf Al Rayan QSC	79,829	90,140	0.05
Medicare Group QSC	40,060	76,644	0.04
Mesaieed Petrochemical Holding Co.	337,950	230,024	0.12
Ooredoo QPSC	38,950	81,909	0.04
Qatar Aluminum Manufacturing Co.	112,000	52,035	0.03
Qatar Electricity & Water Co. QSC	29,640	141,826	0.08
Qatar Gas Transport Co., Ltd.	231,906	237,238	0.13
Qatar Insurance Co. SAQ	114,000	74,861	0.04
Qatar Islamic Bank SAQ	14,900	90,605	0.05
Qatar National Bank QPSC	66,538	363,294	0.20
United Development Co. QSC	160,527	60,994	0.03
Vodafone Qatar QSC	178,354	77,514	0.04
		\$ 2,416,189	1.31

Romania (2021: 0.72%)

Banca Transilvania SA	489,313	\$ 232,481	0.13
Digi Communications NV	7,966	64,010	0.03
NEPI Rockcastle SA	38,902	207,466	0.11
OMV Petrom SA	5,067,728	525,076	0.28
Societatea Energetica Electrica SA	16,502	30,462	0.02
Societatea Nationala de Gaze Naturale ROMGAZ SA	33,686	361,363	0.20
		\$ 1,420,858	0.77

Russia (2021: 4.41%)

Aeroflot PJSC	156,981	\$ 0	0.00
Alrosa PJSC	131,100	0	0.00
Evraz PLC	35,000	0	0.00
Federal Grid Co. Unified Energy System PJSC	59,374,800	0	0.00
Gazprom PJSC ADR	98,816	0	0.00
Globaltrans Investment PLC GDR	22,447	0	0.00

	Shares	Value	% of Net Assets
Russia (2021: 4.41%) cont'd			
Inter RAO UES PJSC	4,143,300	\$ 0	0.00
Lukoil PJSC ADR	6,726	0	0.00
M.Video PJSC	27,760	0	0.00
Magnit PJSC	10,829	0	0.00
Magnitogorsk Iron & Steel Works PJSC GDR	10,906	0	0.00
Mail.ru Group, Ltd. GDR	8,855	0	0.00
Mobile TeleSystems PJSC	66,175	0	0.00
Novatek PJSC	17,984	0	0.00
Novolipetsk Steel PJSC GDR	4,850	0	0.00
PhosAgro PJSC GDR	15,789	0	0.00
PIK Group PJSC	10,730	0	0.00
Rosneft Oil Co. PJSC GDR	41,283	0	0.00
Rosseti PJSC	6,222,446	0	0.00
Rostelecom PJSC	97,809	0	0.00
RusHydro PJSC	16,646,353	0	0.00
Sberbank of Russia PJSC	119,400	0	0.00
Severstal PJSC GDR	20,164	0	0.00
Surgutneftegas PJSC ADR	16,558	0	0.00
Surgutneftegas PJSC, PFC Shares	226,000	0	0.00
Tatneft PJSC ADR	4,788	0	0.00
Transneft PJSC, PFC Shares	45	0	0.00
Unipro PJSC	2,513,000	0	0.00
VTB Bank PJSC GDR	50,686	0	0.00
X5 Retail Group NV GDR	14,260	0	0.00
Yandex NV, Class A	18,100	0	0.00
		\$ 0	0.00

Slovenia (2021: 0.61%)

Cinkarna Celje DD	264	\$ 76,134	0.04
Krka, d.d., Novo mesto	6,379	630,720	0.34
Luka Koper	2,130	53,973	0.03
Petrol d.d., Ljubljana	144	71,609	0.04
Telekom Slovenije DD	1,193	72,477	0.04
Zavarovalnica Triglav DD	3,850	144,326	0.08
		\$ 1,049,239	0.57

South Africa (2021: 5.05%)

Abisa Group, Ltd.	11,757	\$ 112,260	0.06
Anglo American Platinum, Ltd.	1,510	131,753	0.07
AngloGold Ashanti, Ltd.	6,036	89,123	0.05
Aspen Pharmacare Holdings, Ltd.	44,654	383,839	0.21
AVI, Ltd.	32,756	132,601	0.07
Barloworld, Ltd.	39,698	219,376	0.12
Bid Corp., Ltd.	18,618	351,040	0.19
Bidvest Group, Ltd. (The)	40,292	520,403	0.28
Clicks Group, Ltd.	8,721	146,667	0.08
DataTec, Ltd.	87,312	220,922	0.12
Discovery, Ltd.	11,460	90,638	0.05
FirstRand, Ltd.	62,497	240,517	0.13

Parametric Emerging Markets Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Shares	Value	% of Net Assets
South Africa (2021: 5.05%) cont'd			
Fortress REIT, Ltd., Class A	226,825	\$ 149,144	0.08
Gold Fields, Ltd.	12,440	114,737	0.06
Growthpoint Properties, Ltd.	284,761	216,369	0.12
Hyprop Investments, Ltd.	43,664	89,474	0.05
Impala Platinum Holdings, Ltd.	14,126	156,721	0.09
Kumba Iron Ore, Ltd.	2,484	80,530	0.04
Life Healthcare Group Holdings, Ltd.	205,013	226,399	0.12
Mediclinic International PLC	58,712	325,441	0.18
Mr Price Group, Ltd.	7,352	80,620	0.04
MTN Group, Ltd.	62,664	509,939	0.28
MultiChoice Group, Ltd.	18,720	133,123	0.07
Naspers, Ltd., Class N	7,216	1,054,169	0.57
Netcare, Ltd.	140,567	124,106	0.07
Northam Platinum Holdings, Ltd.	9,510	99,683	0.06
Raubex Group, Ltd.	70,184	148,536	0.08
Redefine Properties, Ltd.	479,551	108,291	0.06
Resilient REIT, Ltd.	49,348	161,500	0.09
Reunert, Ltd.	44,934	110,626	0.06
Sanlam, Ltd.	34,303	111,493	0.06
Shoprite Holdings, Ltd.	18,549	226,003	0.12
Sibanye Stillwater, Ltd.	49,982	124,130	0.07
SPAR Group, Ltd. (The)	14,385	122,033	0.07
Standard Bank Group, Ltd.	9,739	92,918	0.05
Telkom SA SOC, Ltd.	35,510	79,820	0.04
Thungela Resources, Ltd.	15,226	215,889	0.12
Tiger Brands, Ltd.	10,226	89,239	0.05
Vodacom Group, Ltd.	26,200	212,169	0.12
Wilson Bayly Holmes-Ovcon, Ltd.	14,975	74,274	0.04
Woolworths Holdings, Ltd.	43,798	146,394	0.08
	\$	8,022,909	4.37

South Korea (2021: 4.51%)

Alteogen, Inc.	2,124	\$ 100,183	0.05
AMOREPACIFIC Corp.	1,326	133,278	0.07
AMOREPACIFIC Group	1,419	40,891	0.02
Celltrion Healthcare Co., Ltd.	2,714	144,057	0.08
Celltrion Pharm, Inc.	927	56,441	0.03
Celltrion, Inc.	2,503	345,544	0.19
Cheil Worldwide, Inc.	4,376	80,366	0.04
CJ CheilJedang Corp.	492	144,031	0.08
CJ Logistics Corp.	570	50,249	0.03
Coway Co., Ltd.	1,194	59,076	0.03
Daelim Industrial Co., Ltd.	381	20,845	0.01
DL E&C Co., Ltd.	956	30,652	0.02
Dongkuk Steel Mill Co., Ltd.	12,148	120,601	0.07
E-MART, Inc.	840	68,490	0.04
Green Cross Corp.	302	39,278	0.02
Green Cross Holdings Corp.	3,020	45,663	0.02

	Shares	Value	% of Net Assets
South Korea (2021: 4.51%) cont'd			
GS Holdings Corp.	3,016	\$ 97,446	0.05
Hankook Tire Co., Ltd.	4,000	101,973	0.06
Hanmi Pharm Co., Ltd.	620	147,719	0.08
Helixmith Co., Ltd.	501	8,041	0.00
Hite-Jinro Co., Ltd.	3,278	77,884	0.04
Hugel, Inc.	420	34,058	0.02
Hyundai Engineering & Construction Co., Ltd.	2,759	88,241	0.05
Hyundai Glovis Co., Ltd.	600	83,413	0.05
Hyundai Heavy Industries Co., Ltd.	1,118	81,154	0.04
Hyundai Mipo Dockyard Co., Ltd.	2,504	176,162	0.10
Hyundai Mobis Co., Ltd.	817	125,930	0.07
Hyundai Motor Co.	2,240	313,035	0.17
Kakao Corp.	3,068	166,240	0.09
Kangwon Land, Inc.	4,911	96,431	0.05
KB Financial Group, Inc.	2,554	95,375	0.05
Kia Motors Corp.	2,984	178,102	0.10
Komipharm International Co., Ltd.	8,199	45,186	0.02
Korea Gas Corp.	1,852	56,616	0.03
Korea Zinc Co., Ltd.	362	136,255	0.07
LG Chem, Ltd.	665	264,193	0.14
LG Chem, Ltd., PFC Shares	359	66,482	0.04
LG Corp.	1,422	85,532	0.05
LG Display Co., Ltd.	8,524	95,639	0.05
LG Electronics, Inc.	1,550	105,704	0.06
LG H&H Co., Ltd.	310	162,873	0.09
LG Uplus Corp.	8,311	81,790	0.04
Lotte Chemical Corp.	554	77,236	0.04
LX Holdings Corp.	689	4,860	0.00
Naver Corp.	1,597	297,884	0.16
NCSOFT Corp.	184	49,668	0.03
Orion Corp. / Republic of Korea	1,754	141,049	0.08
Samsung Biologics Co., Ltd.	472	288,566	0.16
Samsung C&T Corp.	1,066	101,488	0.05
Samsung Electro-Mechanics Co., Ltd.	960	97,127	0.05
Samsung Electronics Co., Ltd.	28,358	1,250,799	0.68
Samsung Heavy Industries Co., Ltd.	19,635	91,841	0.05
Samsung SDI Co., Ltd.	384	158,356	0.09
SD Biosensor, Inc.	1,556	46,633	0.03
Seegene, Inc.	1,838	51,259	0.03
Shinhan Financial Group Co., Ltd.	2,990	85,737	0.05
SK Biopharmaceuticals Co., Ltd.	1,136	65,719	0.04
SK Bioscience Co., Ltd.	828	64,385	0.04
SK Chemicals Co., Ltd.	989	70,318	0.04
SK Holdings Co., Ltd.	708	117,825	0.06
SK Hynix, Inc.	3,098	218,763	0.12
SK Innovation Co., Ltd.	1,837	272,717	0.15
SK Square Co., Ltd.	1,796	54,258	0.03
SK Telecom Co., Ltd.	2,778	111,484	0.06

Parametric Emerging Markets Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Shares	Value	% of Net Assets
South Korea (2021: 4.51%) cont'd			
S-Oil Corp.	1,655	\$ 131,911	0.07
Yuhan Corp.	1,869	80,842	0.04
		\$ 8,381,844	4.56

Sri Lanka (2021: 0.75%)

Browns Investments PLC	2,411,800	\$ 49,984	0.03
Chevron Lubricants Lanka PLC	159,388	33,128	0.02
Commercial Bank of Ceylon PLC	162,534	22,964	0.01
Dialog Axiata PLC	1,523,687	36,155	0.02
Dipped Products, PLC	208,970	14,830	0.01
Hatton National Bank PLC	219,140	48,633	0.03
Hemas Holdings PLC	407,718	47,410	0.03
John Keells Holdings PLC	444,881	151,409	0.08
Melstacorp PLC	286,202	28,489	0.01
National Development Bank PLC	217,345	21,254	0.01
Teejay Lanka PLC	467,621	49,611	0.03
Tokyo Cement Co. (Lanka) PLC	212,021	9,521	0.00
		\$ 513,388	0.28

Taiwan (2021: 4.93%)

Adimmune Corp.	144,000	\$ 189,528	0.10
AmTRAN Technology Co., Ltd.	269,711	114,860	0.06
ASE Technology Holding Co., Ltd.	45,440	117,031	0.06
Asia Cement Corp.	120,000	176,982	0.10
Asustek Computer, Inc.	8,224	86,010	0.05
Catcher Technology Co., Ltd.	17,600	98,181	0.05
Cathay Financial Holding Co., Ltd.	116,367	199,263	0.11
Center Laboratories, Inc.	46,107	93,608	0.05
Cheng Shin Rubber Industry Co., Ltd.	129,758	154,600	0.08
China Airlines, Ltd.	242,495	192,149	0.10
China Steel Corp.	319,311	305,739	0.17
Chunghwa Telecom Co., Ltd.	163,736	672,369	0.37
CTBC Financial Holding Co., Ltd.	46,000	38,909	0.02
Delta Electronics, Inc.	21,300	158,818	0.09
E.Sun Financial Holding Co., Ltd.	98,132	95,793	0.05
Eclat Textile Co., Ltd.	11,000	154,076	0.08
EVA Airways Corp.	285,121	304,217	0.17
Far Eastern Department Stores, Ltd.	144,167	97,042	0.05
Far Eastern New Century Corp.	165,724	177,399	0.10
Far EasTone TeleCommunications Co., Ltd.	95,000	267,357	0.15
Feng TAY Enterprise Co., Ltd.	26,000	153,416	0.08
Formosa Petrochemical Corp.	61,560	194,047	0.11
Formosa Plastics Corp.	97,230	355,029	0.19
Fubon Financial Holding Co., Ltd.	50,939	102,456	0.06
Giant Manufacturing Co., Ltd.	18,661	150,844	0.08
Great Wall Enterprise Co., Ltd.	62,364	99,733	0.05
Highwealth Construction Corp.	90,000	136,909	0.07
Hiwin Technologies Corp.	12,938	103,973	0.06
Hon Hai Precision Industry Co., Ltd.	89,840	329,815	0.18
Hotai Motor Co., Ltd.	19,000	387,595	0.21

	Shares	Value	% of Net Assets
Taiwan (2021: 4.93%) cont'd			
Largan Precision Co., Ltd.	1,100	\$ 63,924	0.03
Lien Hwa Industrial Holdings Corp.	59,000	111,343	0.06
MediaTek, Inc.	9,186	201,643	0.11
Medigen Vaccine Biologics Corp.	14,000	96,502	0.05
momo.com, Inc.	3,600	77,450	0.04
Nan Kang Rubber Tire Co., Ltd.	75,005	96,487	0.05
Nan Ya Plastics Corp.	123,803	345,582	0.19
Nien Made Enterprise Co., Ltd.	11,000	108,571	0.06
Novatek Microelectronics Corp.	9,160	93,195	0.05
OBI Pharma, Inc.	26,709	87,891	0.05
Pegatron Corp.	51,601	98,941	0.05
Pharmally International Holding Co., Ltd.	13,723	0	0.00
Pou Chen Corp.	139,582	138,630	0.08
Powertech Technology, Inc.	21,730	64,221	0.03
President Chain Store Corp.	27,512	252,034	0.14
Quanta Computer, Inc.	56,000	150,228	0.08
Realtek Semiconductor Corp.	4,000	48,922	0.03
Ruentex Development Co., Ltd.	99,789	246,625	0.13
Sincere Navigation Corp.	46,250	31,740	0.02
St. Shine Optical Co., Ltd.	10,000	88,670	0.05
Synnex Technology International Corp.	72,588	129,944	0.07
TA Chen Stainless Pipe	59,000	67,157	0.04
TaiMed Biologics, Inc.	22,000	46,004	0.03
Taiwan Cement Corp.	120,668	160,578	0.09
Taiwan Fertilizer Co., Ltd.	43,000	92,447	0.05
Taiwan Glass Industry Corp.	148,869	89,365	0.05
Taiwan Mobile Co., Ltd.	81,446	295,951	0.16
Taiwan Semiconductor Manufacturing Co., Ltd.	103,365	1,656,559	0.90
Taiwan TEA Corp.	117,381	76,519	0.04
Teco Electric and Machinery Co., Ltd.	115,000	115,603	0.06
Tong Yang Industry Co., Ltd.	88,826	147,541	0.08
TTY Biopharm Co., Ltd.	38,133	92,156	0.05
Unimicron Technology Corp.	15,000	80,278	0.04
Uni-President Enterprises Corp.	208,560	470,241	0.26
United Microelectronics Corp.	108,440	144,950	0.08
Voltronic Power Technology Corp.	4,000	194,041	0.11
Walsin Lihwa Corp.	177,000	214,565	0.12
Wistron Corp.	68,669	61,658	0.03
Yang Ming Marine Transport Corp.	65,000	179,777	0.10
Yieh Phui Enterprise Co., Ltd.	159,501	89,133	0.05
Yulon Motor Co., Ltd.	63,576	101,049	0.05
		\$ 12,615,863	6.86

Thailand (2021: 4.67%)

Advanced Info Service PCL	67,500	\$ 371,743	0.20
Airports of Thailand PCL	228,800	459,932	0.25
Asset World Corp PCL	1,061,800	146,561	0.08
Bangkok Bank PCL	26,100	98,802	0.05
Bangkok Chain Hospital PCL	348,700	184,550	0.10

Parametric Emerging Markets Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Shares	Value	% of Net Assets
Thailand (2021: 4.67%) cont'd			
Bangkok Dusit Medical Services PCL, Class F	863,000	\$ 610,842	0.33
Bangkok Expressway & Metro PCL	450,431	111,617	0.06
Berli Jucker PCL	85,300	78,375	0.04
BTS Group Holdings PCL	445,100	107,721	0.06
Bumrungrad Hospital PCL	85,500	433,063	0.24
Central Pattana PCL	134,400	232,279	0.13
Central Retail Corp PCL	225,491	223,230	0.12
Charoen Pokphand Foods PCL	217,900	160,509	0.09
Chularat Hospital PCL, Class F	1,651,400	172,826	0.09
CP ALL PCL	185,700	315,486	0.17
CPN Retail Growth Leasehold REIT	254,500	136,746	0.07
Delta Electronics Thailand PCL	77,100	729,190	0.40
Energy Absolute PCL	108,200	249,726	0.14
Global Power Synergy PCL, Class F	45,500	83,009	0.04
Gulf Energy Development PCL	125,800	165,459	0.09
Hana Microelectronics PCL	107,900	124,993	0.07
Home Product Center PCL	365,100	131,354	0.07
Indorama Ventures PCL	124,611	166,062	0.09
Jay Mart PCL	85,400	123,192	0.07
Kasikornbank PCL	20,000	85,348	0.05
KCE Electronics PCL	113,300	193,893	0.10
Land & Houses PCL	755,300	178,463	0.10
Mega Lifesciences PCL	85,800	122,556	0.07
Minor International PCL	242,119	233,603	0.13
PTT Exploration & Production PCL	99,320	447,738	0.24
PTT Global Chemical PCL	121,941	157,400	0.09
PTT PCL	524,400	504,893	0.27
Ratch Group PCL	33,700	36,443	0.02
SCB X PCL	50,900	149,729	0.08
Siam Cement PCL (The)	15,000	158,939	0.09
Siam Global House PCL	175,308	91,343	0.05
Sino-Thai Engineering & Construction PCL	163,942	56,689	0.03
Sri Trang Agro-Industry PCL	116,800	70,038	0.04
Sri Trang Gloves Thailand PCL	86,000	39,650	0.02
Star Petroleum Refining PCL	399,200	136,626	0.07
Thai Beverage PCL	295,900	137,468	0.07
Thai Oil PCL	63,600	92,796	0.05
Thonburi Healthcare Group PCL	76,700	133,422	0.07
TOA Paint Thailand PCL	79,200	65,525	0.04
Total Access Communication PCL NVDR, Class R	84,000	105,899	0.06
True Corp. PCL	1,541,059	200,895	0.11
Vibhavadi Medical Center PCL	2,071,700	142,979	0.08
WHA Corp. PCL	1,242,600	107,550	0.06
		\$ 9,267,152	5.04

Tunisia (2021: 0.36%)

Accumulateur Tunisienne ASSAD	46,000	\$ 16,645	0.01
Banque de Tunisie	37,585	58,905	0.03
Banque Internationale Arabe de Tunisie	6,348	144,317	0.08

	Shares	Value	% of Net Assets
Tunisia (2021: 0.36%) cont'd			
Banque Nationale Agricole	27,026	\$ 71,678	0.04
Carthage Cement	108,357	49,841	0.03
Ennakl Automobiles	29,800	109,459	0.06
One Tech Holding	17,260	41,286	0.02
Poulina Group	25,633	73,901	0.04
Societe D'Articles Hygieniques SA	29,344	83,167	0.05
Tunisie Profiles Aluminium SA	23,123	31,689	0.02
		\$ 680,888	0.38

Turkey (2021: 4.23%)

Akbank Turk AS	225,484	\$ 108,924	0.06
Aksa Akirlik Kimya Sanayii AS	28,600	99,140	0.05
Aksa Enerji Uretim AS	220,482	318,960	0.17
Anadolu Efes Biracilik ve Malt Sanayii AS	28,200	46,103	0.03
Arcelik AS	76,926	334,842	0.18
Aselsan Elektronik Sanayi ve Ticaret AS	77,601	106,407	0.06
Aydem Yenilenebilir Enerji AS	129,678	71,194	0.04
Aygaz AS	84,033	187,092	0.10
Bera Holding AS	54,359	47,174	0.03
BIM Birlesik Magazalar AS	93,925	456,164	0.25
Biotrend Cevre ve Enerji Yatirimlari AS	99,093	44,919	0.02
Coca-Cola Icecek AS	17,284	134,152	0.07
Deva Holding AS	21,000	37,568	0.02
Emlak Konut Gayrimenkul Yatirim Ortakligi AS	1,596,499	253,800	0.14
Enerjisa Enerji AS	201,100	164,155	0.09
Enka Insaat ve Sanayi AS	223,743	230,518	0.13
Eregli Demir ve Celik Fabrikalari TAS	133,486	217,115	0.12
Ford Otomotiv Sanayi AS	20,503	330,451	0.18
Haci Omer Sabanci Holding AS	68,943	78,183	0.04
Hektas Ticaret TAS	100,335	178,359	0.10
Indeks Bilgisayar Sistemleri Muhendislik Sanayi ve Ticaret AS	116,700	53,892	0.03
Ipek Dogal Enerji Kaynaklari Arastirma ve Uretim AS	60,200	60,735	0.03
Is Gayrimenkul Yatirim Ortakligi AS	408,102	347,824	0.19
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS	137,605	93,245	0.05
KOC Holding AS	87,800	193,868	0.11
Koza Altin Isletmeleri AS	8,900	90,481	0.05
Logo Yazilim Sanayi ve Ticaret AS	61,100	139,330	0.08
Mavi Giyim Sanayi ve Ticaret AS, Class B	27,726	87,093	0.05
Migros Ticaret AS	43,000	123,568	0.07
MLP Saglik Hizmetleri AS	88,314	173,371	0.09
ODAS Elektrik Uretim ve Sanayi Ticaret AS	828,700	143,748	0.08
Petkim Petrokimya Holding AS	134,719	70,951	0.04
Sasa Polyester Sanayi AS	77,304	191,101	0.10
Selcuk Ecza Deposu Ticaret ve Sanayi AS	148,640	130,960	0.07
Sinpas Gayrimenkul Yatirim Ortakligi AS	423,815	262,055	0.14
Sok Marketler Ticaret AS	58,985	40,600	0.02
TAV Havalimanlari Holding AS	19,200	57,086	0.03

Parametric Emerging Markets Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Shares	Value	% of Net Assets
Turkey (2021: 4.23%) cont'd			
Tekfen Holding AS	36,847	\$ 47,651	0.03
Tofas Turk Otomobil Fabrikasi AS	32,300	116,912	0.06
Tupras Turkiye Petrol Rafinerileri AS	76,724	1,209,423	0.66
Turk Hava Yollari AO	51,001	143,289	0.08
Turk Ilac ve Serum Sanayi AS	107,756	57,308	0.03
Turk Telekomunikasyon AS	142,400	75,119	0.04
Turkcell Iletisim Hizmetleri AS	619,581	604,451	0.33
Turkiye Is Bankasi, Class C	202,720	53,566	0.03
Turkiye Sise ve Cam Fabrikalari AS	103,407	133,992	0.07
Turkiye Vakiflar Bankasi TAO	62,000	13,341	0.01
Ulker Biskuvi Sanayi AS	29,300	25,349	0.01
Vakif Gayrimenkul Yatirim Ortakligi AS	927,870	113,910	0.06
Vestel Elektronik Sanayi ve Ticaret AS	25,924	36,794	0.02
Yapi ve Kredi Bankasi AS	208,771	54,383	0.03
Yatas Yatak ve Yorgan Sanayi ve Ticaret AS	64,700	53,422	0.03
		\$ 8,444,038	4.60

United Arab Emirates (2021: 1.48%)

Abu Dhabi Commercial Bank PJSC	79,430	\$ 191,821	0.10
Abu Dhabi National Hotels	86,000	88,953	0.05
Air Arabia PJSC	335,138	190,069	0.10
Aldar Properties PJSC	152,000	184,440	0.10
Dubai Electricity & Water Authority PJSC	69,564	47,726	0.03
Dubai Financial Market PJSC	222,980	101,250	0.06
Dubai Investments PJSC	111,385	66,463	0.04
Emaar Properties PJSC	351,164	498,494	0.27
Emirates Telecommunications Group Co. PJSC	86,009	611,069	0.33
First Abu Dhabi Bank PJSC	75,719	387,464	0.21
Gulf Cement Co. PSC	254,807	38,156	0.02
		\$ 2,405,905	1.31

Uruguay (2021: 0.03%)

Arcos Dorados Holdings, Inc.	12,851	\$ 86,616	0.05
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Vietnam (2021: 1.40%)

Bank for Foreign Trade of Vietnam JSC	91,227	\$ 293,377	0.16
Bao Viet Holdings	30,400	68,703	0.04
Development Investment Construction JSC	4	6	0.00
Gelex Group JSC	126,200	106,014	0.06
Ho Chi Minh City Infrastructure Investment JSC	125,000	84,943	0.05
Hoa Phat Group JSC	426,249	408,504	0.22
Hoa Sen Group	75,000	51,983	0.03
Masan Group Corp.	68,790	331,587	0.18
No Va Land Investment Group Corp.	60,000	192,129	0.10
PetroVietnam Drilling & Well Services JSC	138,771	98,847	0.05
PetroVietnam Fertilizer & Chemicals JSC	88,680	194,310	0.11
PetroVietnam Gas JSC	33,850	168,151	0.09
PetroVietnam Technical Services Corp.	73,000	74,979	0.04
Phat Dat Real Estate Development Corp.	28,623	63,752	0.03
Saigon Beer Alcohol Beverage Corp.	12,100	80,417	0.04

	Shares	Value	% of Net Assets
Vietnam (2021: 1.40%) cont'd			
SSI Securities Corp.	49,700	\$ 40,182	0.02
Thaiholdings JSC	37,200	90,600	0.05
Thanh Thanh Cong - Bien Hoa JSC	84,804	68,063	0.04
Vietjet Aviation JSC	44,410	248,198	0.14
Vietnam Construction and Import-Export JSC	75,570	56,785	0.03
Vietnam Dairy Products JSC	120,620	374,454	0.20
Vincom Retail JSC	153,125	188,168	0.10
Vingroup JSC	114,678	362,522	0.20
Vinhomes JSC	53,500	142,975	0.08
		\$ 3,789,649	2.06
Total Common Stocks		\$ 171,846,174	93.52

Equity-Linked Securities

Saudi Arabia (2021: 4.58%)

Abdullah Al-Othaim Markets Co.	5,953	\$ 163,713	0.09
Al Hammadi Company for Development and Investment	13,734	133,585	0.07
Al Mouwasat Medical Services Co.	7,905	448,693	0.24
Al Rajhi Bank	20,550	451,787	0.25
Alandalus Property Co.	4,036	16,800	0.01
Aldrees Petroleum and Transport Services Co.	4,512	80,198	0.04
Alinma Bank	19,400	172,670	0.09
Almarai Co.	29,516	412,151	0.22
Arabian Centres Co.	13,800	71,269	0.04
Arriyadh Development Co.	12,106	72,650	0.04
Banque Saudi Fransi Co.	11,500	145,259	0.08
Dallah Healthcare Co.	5,329	157,345	0.09
Dar Al Arkan Real Estate Development Co.	101,269	290,373	0.16
Emaar Economic City Co. (The)	68,605	180,626	0.10
Etihad Etisalat Co.	15,304	142,738	0.08
Fawaz Abdulaziz Alhokair	21,036	116,711	0.06
Jarir Marketing Co.	10,067	436,203	0.24
Leejam Sports Co.	3,382	80,661	0.04
Maharah Human Resources Co.	5,500	89,991	0.05
Middle East Healthcare Co.	9,923	85,146	0.05
Mobile Telecommunications Co.	21,433	64,197	0.04
National Gas and Industrialization Co.	8,501	95,938	0.05
National Medical Care Co.	4,096	58,942	0.03
Riyad Bank	11,229	96,054	0.05
Riyad REIT	46,200	124,592	0.07
Sabic Agri-Nutrients	3,590	131,829	0.07
Saudi Airlines Catering Co.	7,177	136,938	0.08
Saudi Arabian Mining Co.	8,688	115,412	0.06
Saudi Arabian Oil Co.	157,922	1,632,835	0.89
Saudi Basic Industries Co.	13,020	352,511	0.19
Saudi Ceramic Co.	12,100	141,391	0.08
Saudi Chemical Co.	9,400	86,334	0.05
Saudi Company for Hardware	8,658	81,790	0.05

Parametric Emerging Markets Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Shares	Value	% of Net Assets
Saudi Arabia (2021: 4.58%) cont'd			
Saudi Dairy and Foodstuff Co.	2,326	\$ 101,157	0.06
Saudi Ground Services Co.	18,120	127,718	0.07
Saudi National Bank	20,720	363,867	0.20
Saudi Public Transport Co.	9,300	38,017	0.02
Saudi Real Estate Co.	10,602	37,802	0.02
Saudi Telecom Co.	20,860	539,761	0.29
Savola Group	30,703	274,908	0.15
Seera Group Holding Co.	30,195	128,582	0.07
Saudi Electricity	83,171	536,358	0.29
Sulaiman Al Habib Medical Group	10,730	554,142	0.30
United Electronics Co.	5,700	171,945	0.09
Yanbu National Petrochemical Co.	8,600	115,733	0.06
		\$ 9,857,322	5.37
Total Equity-Linked Securities		\$ 9,857,322	5.37

	Shares	Value	% of Net Assets
Rights			
Taiwan (2021: 0.00%)			
Walsin Lihwa Corp.	12,380	\$ 1,270	0.00
Tunisia (2021: 0.03%)			
Tunisie Profiles Aluminium SA	27	\$ 0	0.00
Vietnam (2021: 0.00%)			
SSI Securities Corp.	49,700	\$ 4,059	0.00
Total Rights		\$ 5,329	0.00
Warrants			
Malaysia (2021: 0.00%)			
Yinson Holdings BHD	33,942	\$ 2,618	0.00
Thailand (2021: 0.00%)			
Minor International PCL, 15/2/24	7,566	\$ 869	0.00
Minor International PCL, 15/5/23	8,348	1,299	0.00
		\$ 2,168	0.00
Total Warrants		\$ 4,786	0.00
Total Financial Assets at Fair Value through Profit or Loss		\$ 181,713,611	98.89

Portfolio Analysis

As at 30 June 2022:

Analysis of Total Assets:	Fair Value USD	% of Total Assets
Transferable securities admitted to official stock exchange listing	181,703,293	97.58
Transferable securities dealt in on another regulated market	10,318	0.01
Cash and foreign currency	2,512,011	1.35
Other assets	1,975,513	1.06
Total Assets	186,201,135	100.00

Parametric Global Defensive Equity Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS

(Expressed in United States Dollars)

	Shares	Value	% of Net Assets
Financial Assets at Fair Value through Profit or Loss			
Exchange Traded Funds			
Ireland (2021: 52.44%)			
iShares Core MSCI EM IMI UCITS ETF	318,685	\$ 9,310,921	6.47
iShares Core MSCI Japan IMI UCITS ETF	98,651	4,050,918	2.82
iShares Core MSCI Pacific ex-Japan UCITS ETF	19,252	2,998,055	2.08
iShares Core MSCI World UCITS ETF	66,545	4,731,377	3.29
iShares Core S&P 500 UCITS ETF	45,734	17,786,130	12.36
Vanguard FTSE Developed Europe UCITS ETF	312,633	10,322,192	7.17
Vanguard S&P 500 UCITS ETF	323,515	23,203,732	16.13
Total Exchange Traded Funds		\$ 72,403,325	50.32

	Principal Amount	Value	% of Net Assets
U.S. Treasury Obligations			
United States (2021: 40.64%)			
U.S. Treasury Bill, 0.00%, 14/7/22	\$ 2,250,000	\$ 2,249,139	1.56
U.S. Treasury Bill, 0.00%, 3/11/22	275,000	273,113	0.19
U.S. Treasury Bill, 0.00%, 1/12/22	8,100,000	8,024,308	5.58
U.S. Treasury Bill, 0.00%, 18/5/23	4,590,000	4,484,025	3.12
U.S. Treasury Note, 0.125%, 15/5/23	2,120,000	2,069,905	1.44
U.S. Treasury Note, 0.125%, 31/5/23	350,000	341,347	0.24
U.S. Treasury Note, 1.50%, 15/8/22	4,000,000	4,000,277	2.78
U.S. Treasury Note, 1.625%, 15/12/22	1,970,000	1,963,042	1.36
U.S. Treasury Note, 1.625%, 30/4/23	810,000	801,838	0.56
U.S. Treasury Note, 1.75%, 15/7/22	1,875,000	1,875,389	1.30
U.S. Treasury Note, 1.875%, 31/7/22	1,875,000	1,876,130	1.30
U.S. Treasury Note, 1.875%, 31/8/22	4,000,000	4,001,992	2.78
U.S. Treasury Note, 1.875%, 31/10/22	9,775,000	9,766,868	6.79
U.S. Treasury Note, 2.00%, 30/11/22	1,960,000	1,956,978	1.36
Total U.S. Treasury Obligations		\$ 43,684,351	30.36
Total Financial Assets at Fair Value through Profit or Loss		\$ 116,087,676	80.68

Financial Liabilities at Fair Value through Profit or Loss

Equity Index Options Sold (2021: (0.17%))

Description	Counterparty	Currency	Number of Contracts	Strike Price	Expiration Date	Value	% of Net Assets
MSCI EAFE Index Call Option	Morgan Stanley	USD	(22)	\$ 2,000	7/7/22	\$ (273)	(0.00)
MSCI EAFE Index Call Option	Morgan Stanley	USD	(24)	1,960	22/7/22	(11,548)	(0.01)
MSCI EAFE Index Put Option	Morgan Stanley	USD	(22)	1,810	7/7/22	(23,988)	(0.02)
MSCI EAFE Index Put Option	Morgan Stanley	USD	(24)	1,770	22/7/22	(39,153)	(0.03)
MSCI Emerging Markets Index Call Option	Morgan Stanley	USD	(21)	1,080	8/7/22	(207)	(0.00)
MSCI Emerging Markets Index Call Option	Morgan Stanley	USD	(25)	1,060	22/7/22	(8,770)	(0.01)
MSCI Emerging Markets Index Put Option	Morgan Stanley	USD	(21)	975	8/7/22	(8,502)	(0.01)
MSCI Emerging Markets Index Put Option	Morgan Stanley	USD	(25)	950	22/7/22	(17,075)	(0.01)
S&P 500 Index Call Option	Morgan Stanley	USD	(9)	3,830	1/7/22	(6,525)	(0.00)
S&P 500 Index Call Option	Morgan Stanley	USD	(4)	4,030	5/7/22	(50)	(0.00)
S&P 500 Index Call Option	Morgan Stanley	USD	(11)	3,950	6/7/22	(2,558)	(0.00)
S&P 500 Index Call Option	Morgan Stanley	USD	(9)	3,925	6/7/22	(3,600)	(0.00)
S&P 500 Index Call Option	Morgan Stanley	USD	(9)	4,125	8/7/22	(315)	(0.00)
S&P 500 Index Call Option	Morgan Stanley	USD	(11)	4,060	11/7/22	(1,595)	(0.00)
S&P 500 Index Call Option	Morgan Stanley	USD	(11)	4,000	13/7/22	(7,755)	(0.01)
S&P 500 Index Call Option	Morgan Stanley	USD	(10)	4,000	18/7/22	(11,850)	(0.01)
S&P 500 Index Call Option	Morgan Stanley	USD	(8)	4,100	22/7/22	(4,920)	(0.00)
S&P 500 Index Call Option	Morgan Stanley	USD	(9)	4,050	27/7/22	(13,500)	(0.01)
S&P 500 Index Put Option	Morgan Stanley	USD	(8)	3,775	1/7/22	(16,280)	(0.01)
S&P 500 Index Put Option	Morgan Stanley	USD	(9)	3,760	5/7/22	(24,615)	(0.02)
S&P 500 Index Put Option	Morgan Stanley	USD	(12)	3,875	5/7/22	(120,360)	(0.08)
S&P 500 Index Put Option	Morgan Stanley	USD	(11)	3,625	6/7/22	(6,050)	(0.00)
S&P 500 Index Put Option	Morgan Stanley	USD	(9)	3,690	6/7/22	(12,870)	(0.01)

Parametric Global Defensive Equity Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Equity Index Options Sold (2021: (0.17%)) cont'd

Description	Counterparty	Currency	Number of Contracts	Strike Price	Expiration Date	Value	% of Net Assets
S&P 500 Index Put Option	Morgan Stanley	USD	(9)	\$ 3,650	8/7/22	\$ (14,400)	(0.01)
S&P 500 Index Put Option	Morgan Stanley	USD	(11)	3,735	11/7/22	(47,135)	(0.03)
S&P 500 Index Put Option	Morgan Stanley	USD	(11)	3,550	13/7/22	(14,905)	(0.01)
S&P 500 Index Put Option	Morgan Stanley	USD	(10)	3,525	18/7/22	(17,950)	(0.01)
S&P 500 Index Put Option	Morgan Stanley	USD	(8)	3,650	22/7/22	(40,000)	(0.03)
S&P 500 Index Put Option	Morgan Stanley	USD	(9)	3,575	27/7/22	(37,575)	(0.03)
Total						\$ (514,324)	(0.36)

Forward Currency Contracts, Open as at 30 June 2022 (2021: (0.00%))

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised (Depreciation)	% of Net Assets
Barclays Capital	GBP	17,400,200	USD	21,382,201	29/7/22	\$ (189,941)	(0.13)
Barclays Capital	GBP	4,642,250	USD	5,704,620	29/7/22	(50,675)	(0.03)
UBS	EUR	21,635,750	USD	22,970,762	29/7/22	(252,944)	(0.18)
UBS	EUR	18,444,350	USD	19,582,440	29/7/22	(215,633)	(0.15)
Total						\$ (709,193)	(0.49)
Total Financial Liabilities at Fair Value through Profit or Loss						\$ (1,223,517)	(0.85)

EUR	Euro
GBP	Pound Sterling
USD	United States Dollar

Portfolio Analysis

As at 30 June 2022:

Analysis of Total Assets:	Fair Value USD	% of Total Assets
Transferable securities admitted to official stock exchange listing	101,057,091	69.48
Transferable securities dealt in on another regulated market	15,030,585	10.33
Cash and foreign currency	29,246,437	20.11
Other assets	123,590	0.08
Total Assets	145,457,703	100.00

Short Duration U.S. Government Income Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS

(Expressed in United States Dollars)

	Principal Amount	Value	% of Net Assets
Financial Assets at Fair Value through Profit or Loss			
Collateralized Mortgage Obligations			
United States (2021: 116.48%)			
Fannie Mae REMICS, 2.00%, 25/1/51	USD 823,008	\$ 105,255	0.43
Fannie Mae REMICS, 2.00%, 25/3/51	USD 1,001,529	120,959	0.49
Fannie Mae REMICS, 2.50%, 25/2/51	USD 1,670,801	232,732	0.95
Fannie Mae REMICS, 2.50%, 25/3/51	USD 128,642	91,830	0.38
Fannie Mae REMICS, 2.50%, 25/10/51	USD 665,430	556,371	2.28
Fannie Mae REMICS, 3.00%, 25/9/50	USD 34,039	33,989	0.14
Fannie Mae REMICS, 3.00%, 25/6/51	USD 4,895	4,207	0.02
Fannie Mae REMICS, 3.00%, 25/8/51	USD 280,296	245,434	1.00
Federal Home Loan Mortgage Corp., 3.50%, 1/4/50	USD 11,823	11,486	0.05
Federal Home Loan Mortgage Corp., 3.50%, 1/5/51	USD 811,472	785,732	3.21
Federal National Mortgage Association, 5.00%, 1/4/52	USD 500,000	510,547	2.09
Freddie Mac REMICS, 2.00%, 25/2/51	USD 1,241,936	171,934	0.70
Freddie Mac REMICS, 2.00%, 25/7/51	USD 7,495	5,720	0.02
Freddie Mac REMICS, 2.50%, 25/3/51	USD 715,245	585,854	2.40
Freddie Mac REMICS, 2.50%, 25/8/51	USD 330,952	274,164	1.12
Freddie Mac REMICS, 2.50%, 25/9/51	USD 1,151,355	948,893	3.87
Freddie Mac REMICS, 2.50%, 25/10/51	USD 348,499	281,688	1.15
Freddie Mac REMICS, 2.674%, 25/12/50	USD 773,653	59,255	0.24
Freddie Mac REMICS, 3.00%, 25/1/49	USD 40,309	37,201	0.15
Freddie Mac REMICS, 3.00%, 25/5/50	USD 103,923	90,181	0.37
Freddie Mac REMICS, 3.00%, 25/10/50	USD 242,210	210,795	0.86
Freddie Mac REMICS, 3.00%, 25/11/51	USD 57,610	49,264	0.20
Freddie Mac REMICS, 3.50%, 25/7/50	USD 41,225	39,115	0.16
Government National Mortgage Association II, 5.00%, 1/4/52	USD 500,000	512,660	2.10
Government National Mortgage Association II, 5.00%, 1/5/52	USD 1,000,000	1,021,179	4.17
Government National Mortgage Association II, 5.00%, 1/6/52	USD 500,000	510,590	2.09

	Principal Amount	Value	% of Net Assets
United States (2021: 116.48%) cont'd			
Government National Mortgage Association II, 5.00%, 30-Year, TBA	USD 500,000	\$ 512,269	2.10
Government National Mortgage Association, 0.15%, 20/8/51	USD 370,904	2,309	0.01
Government National Mortgage Association, 1.50%, 20/5/51	USD 31,257	19,282	0.08
Government National Mortgage Association, 1.647%, 20/9/50	USD 1,009,267	21,420	0.09
Government National Mortgage Association, 2.00%, 20/11/50	USD 1,177,945	148,700	0.61
Government National Mortgage Association, 2.00%, 20/12/50	USD 805,245	103,821	0.42
Government National Mortgage Association, 2.00%, 20/2/51	USD 1,274,553	162,062	0.66
Government National Mortgage Association, 2.154%, 20/5/51	USD 938,040	46,742	0.19
Government National Mortgage Association, 2.155%, 20/7/51	USD 896,417	51,260	0.21
Government National Mortgage Association, 2.50%, 20/9/50	USD 914,618	138,397	0.57
Government National Mortgage Association, 2.50%, 20/2/51	USD 1,989,104	259,095	1.06
Government National Mortgage Association, 2.50%, 20/7/51	USD 723,163	589,375	2.41
Government National Mortgage Association, 2.50%, 20/9/51	USD 1,426,731	165,537	0.68
Government National Mortgage Association, 3.00%, 20/11/49	USD 1,708,648	209,394	0.86
Government National Mortgage Association, 3.00%, 20/7/50	USD 11,386	9,636	0.04
Government National Mortgage Association, 3.00%, 20/6/51	USD 4,095,910	558,228	2.28
Government National Mortgage Association, 3.00%, 20/8/51	USD 198,401	177,822	0.73
Government National Mortgage Association, 3.00%, 20/9/51	USD 1,469,479	1,255,334	5.14
Government National Mortgage Association, 3.00%, 20/10/51	USD 534,143	453,078	1.85
Government National Mortgage Association, 3.00%, 20/11/51	USD 2,160,417	518,473	2.13
Government National Mortgage Association, 3.00%, 20/12/51	USD 1,328,704	1,206,027	4.93
Total Collateralized Mortgage Obligations		\$ 14,105,296	57.69
U.S. Treasury Obligations			
United States (2021: 0.00%)			
U.S. Treasury Note, 1.683%, 30/4/24	USD 1,500,000	\$ 1,498,977	6.13
U.S. Treasury Note, 1.743%, 31/1/24	USD 7,000,000	7,008,159	28.66
U.S. Treasury Note, 1.787%, 31/7/23	USD 1,000,000	1,002,307	4.10
Total U.S. Treasury Obligations		\$ 9,509,443	38.89

Short Duration U.S. Government Income Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Principal Amount	Value	% of Net Assets
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Short-Term Investments

U.S. Treasury Obligations

United States (2021: 0.00%)

U.S. Treasury Bill, 0.00%, 23/8/22	USD	50,000	\$	49,892	0.21
U.S. Treasury Bill, 0.00%, 20/10/22	USD	50,000		49,699	0.20
U.S. Treasury Bill, 0.00%, 27/10/22	USD	25,000		24,837	0.10
Total U.S. Treasury Obligations			\$	124,428	0.51

Futures Contracts at 30 June 2022 (2021: 0.00%)

Expiration Month/Year	Contracts	Counterparty	Description	Position	Unrealised Appreciation	% of Net Assets
Sep-22	(74)	Citibank	U.S. 5-Year Treasury Note	Short	\$ 80,321	0.33
Sep-22	(46)	Citibank	U.S. 10-Year Treasury Note	Short	75,827	0.31
Total					\$ 156,148	0.64

Purchased Interest Rate Swaptions (2021: 0.00%)

Description	Counterparty	Notional Amount	Expiration Date	Value	% of Net Assets
Option to enter into interest rate swap expiring 3/8/52 to receive SOFR and pay 1.89%	Bank of America	1,000,000	1/8/22	\$ 159,865	0.65
Option to enter into interest rate swap expiring 14/10/32 to receive SOFR and pay 3.07%	Bank of America	2,500,000	12/10/22	35,324	0.15
Option to enter into interest rate swap expiring 27/3/33 to receive SOFR and pay 2.47%	Bank of America	1,000,000	23/3/23	49,624	0.20
Total				\$ 244,813	1.00

Interest Rate Swaps (2021: 0.00%)

Counterparty	Currency	Notional Amount (000's omitted)	Sub-Fund Pays/ Receives Floating Rate	Floating Rate Index	Annual Fixed Rate (%)	Termination Date	Unrealised Appreciation	% of Net Assets
LCH	USD	2,000	Receives	SOFR	1.9200	8/4/52	\$ 300,534	1.23
LCH	USD	1,000	Receives	SOFR	1.9400	21/4/52	151,858	0.62
Total							\$ 452,392	1.85
Total Financial Assets at Fair Value through Profit or Loss							\$ 24,592,520	100.58

Financial Liabilities at Fair Value through Profit or Loss

Futures Contracts at 30 June 2022 (2021: (0.10%))

Expiration Month/Year	Contracts	Counterparty	Description	Position	Unrealised (Depreciation)	% of Net Assets
Sep-22	2	Citibank	U.S. Ultra-Long Treasury Bond	Long	\$ (7,221)	(0.03)
Total					\$ (7,221)	(0.03)

Short Duration U.S. Government Income Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Interest Rate Swaptions Sold (2021: (0.03%))

Description	Counterparty	National Amount	Expiration Date	Value	% of Net Assets
Option to enter into interest rate swap expiring 3/8/52 to receive SOFR and pay 1.49%	Bank of America	1,000,000	1/8/22 \$	(40)	0.00
Option to enter into interest rate swap expiring 14/10/52 to receive SOFR and pay 1.98%	Bank of America	750,000	12/10/22	(4,397)	(0.02)
Option to enter into interest rate swap expiring 27/3/33 to receive SOFR and pay 1.87%	Bank of America	1,000,000	23/3/23	(6,322)	(0.02)
Total			\$	(10,759)	(0.04)
Total Financial Liabilities at Fair Value through Profit or Loss			\$	(17,980)	(0.07)

TBA - To Be Announced

Portfolio Analysis

As at 30 June 2022:

Analysis of Total Assets:	Fair Value USD	% of Total Assets
Transferable securities admitted to official stock exchange listing	9,509,443	27.18
Transferable securities dealt in on another regulated market	14,229,724	40.68
Financial derivative instruments dealt in on a regulated market	156,148	0.45
OTC financial derivative instruments	697,205	1.99
Cash and foreign currency	3,546,774	10.14
Other assets	6,842,465	19.56
Total Assets	34,981,759	100.00

Sustainable Global High Yield Bond Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS

(Expressed in United States Dollars)

		Principal Amount	Value	% of Net Assets
Financial Assets at Fair Value through Profit or Loss				
Corporate Bonds & Notes				
Aerospace (2021: 1.21%)				
Moog, Inc., 4.25%, 15/12/27	USD	102,000	\$ 88,576	0.52
Science Applications International Corp., 4.875%, 1/4/28	USD	89,000	83,125	0.49
		\$	171,701	1.01
Air Transportation (2021: 0.94%)				
Air Canada, 3.875%, 15/8/26	USD	42,000	\$ 35,614	0.21
Air France-KLM, 1.875%, 16/1/25	EUR	100,000	88,523	0.52
American Airlines, Inc. / AAdvantage Loyalty IP Ltd., 5.50%, 20/4/26	USD	80,000	73,784	0.43
American Airlines, Inc. / AAdvantage Loyalty IP Ltd., 5.75%, 20/4/29	USD	80,000	68,574	0.40
Delta Air Lines, Inc., 2.90%, 28/10/24	USD	60,000	55,564	0.33
VistaJet Malta Finance PLC / XO Management Holding, Inc., 6.375%, 1/2/30	USD	72,000	57,790	0.34
		\$	379,849	2.23
Automotive & Auto Parts (2021: 2.28%)				
Allison Transmission, Inc., 3.75%, 30/1/31	USD	9,000	\$ 7,229	0.04
Clarios Global L.P., 6.75%, 15/5/25	USD	26,000	25,789	0.15
Faurecia SE, 2.75%, 15/2/27	EUR	100,000	81,926	0.48
Ford Motor Co., 3.25%, 12/2/32	USD	88,000	66,121	0.39
Ford Motor Co., 4.75%, 15/1/43	USD	48,000	34,346	0.20
Ford Motor Co., 7.45%, 16/7/31	USD	14,000	14,236	0.08
Ford Motor Co., 9.625%, 22/4/30	USD	19,000	21,218	0.13
Ford Motor Credit Co., LLC, 3.81%, 9/1/24	USD	200,000	194,395	1.14
Panther BF Aggregator 2 L.P. / Panther Finance Co., Inc., 4.375%, 15/5/26	EUR	200,000	183,788	1.08
Real Hero Merger Sub 2, Inc., 6.25%, 1/2/29	USD	11,000	8,358	0.05
Wheel Pros, Inc., 6.50%, 15/5/29	USD	37,000	26,198	0.15
		\$	663,604	3.89
Banking & Thrifts (2021: 0.66%)				
JPMorgan Chase & Co., 6.75%, to 1/2/24**	USD	74,000	\$ 74,540	0.44
SVB Financial Group, 4.10% to 15/2/31**	USD	89,000	61,652	0.36
		\$	136,192	0.80

		Principal Amount	Value	% of Net Assets
Broadcasting (2021: 2.51%)				
Audacy Capital Corp., 6.75%, 31/3/29	USD	69,000	\$ 36,848	0.22
Beasley Mezzanine Holdings LLC, 8.625%, 1/2/26	USD	77,000	57,867	0.34
iHeartCommunications, Inc., 4.75%, 15/1/28	USD	50,000	41,274	0.24
Sirius XM Radio, Inc., 3.125%, 1/9/26	USD	30,000	26,848	0.16
Sirius XM Radio, Inc., 3.875%, 1/9/31	USD	30,000	23,946	0.14
Sirius XM Radio, Inc., 5.00%, 1/8/27	USD	145,000	134,829	0.79
Univision Communications, Inc., 7.375%, 30/6/30	USD	8,000	7,840	0.04
		\$	329,452	1.93
Building Materials (2021: 3.88%)				
HT Troplast GmbH, 9.25%, 15/7/25	EUR	100,000	\$ 93,268	0.55
James Hardie International Finance DAC, 3.625%, 1/10/26	EUR	100,000	97,191	0.57
MIWD Holdco II LLC / MIWD Finance Corp., 5.50%, 1/2/30	USD	38,000	30,627	0.18
Oscar AcquisitionCo LLC / Oscar Finance, Inc., 9.50%, 15/4/30	USD	15,000	11,914	0.07
SRM Escrow Issuer, LLC, 6.00%, 1/11/28	USD	109,000	92,431	0.54
Standard Industries, Inc., 2.25%, 21/11/26	EUR	100,000	82,301	0.48
Standard Industries, Inc., 4.375%, 15/7/30	USD	66,000	52,179	0.31
Standard Industries, Inc., 5.00%, 15/2/27	USD	20,000	17,880	0.10
		\$	477,791	2.80
Cable & Satellite TV (2021: 1.32%)				
CCO Holdings, LLC / CCO Holdings Capital Corp., 4.50%, 1/5/32	USD	32,000	\$ 26,019	0.15
CCO Holdings, LLC / CCO Holdings Capital Corp., 4.75%, 1/3/30	USD	72,000	61,799	0.36
CCO Holdings LLC / CCO Holdings Capital Corp., 4.75%, 1/2/32	USD	35,000	28,746	0.17
CCO Holdings, LLC / CCO Holdings Capital Corp., 5.00%, 1/2/28	USD	126,000	116,696	0.68
CCO Holdings, LLC / CCO Holdings Capital Corp., 5.375%, 1/6/29	USD	24,000	21,502	0.13
Ziggo Bond Co., BV, 6.00%, 15/1/27	USD	150,000	132,935	0.78
		\$	387,697	2.27

Sustainable Global High Yield Bond Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

		Principal Amount		Value	% of Net Assets
Capital Goods (2021: 1.37%)					
Madison IAQ, LLC, 5.875%, 30/6/29	USD	61,000	\$	46,901	0.28
Roller Bearing Co. of America, Inc., 4.375%, 15/10/29	USD	95,000		80,956	0.47
Sofima Holding SpA, 3.75%, 15/1/28	EUR	100,000		84,379	0.49
		\$		212,236	1.24

Chemicals (2021: 2.27%)					
ASP Unifrax Holdings, Inc., 5.25%, 30/9/28	USD	15,000	\$	11,997	0.07
Compass Minerals International, Inc., 6.75%, 1/12/27	USD	181,000		163,992	0.96
Nufarm Australia, Ltd. / Nufarm Americas, Inc., 5.00%, 27/1/30	USD	67,000		56,766	0.33
WR Grace Holdings, LLC, 4.875%, 15/6/27	USD	62,000		54,032	0.32
WR Grace Holdings, LLC, 5.625%, 1/10/24	USD	27,000		26,248	0.16
		\$		313,035	1.84

Consumer Products (2021: 0.81%)					
Central Garden & Pet Co., 4.125%, 15/10/30	USD	14,000	\$	11,505	0.07
Central Garden & Pet Co., 4.125%, 30/4/31	USD	30,000		24,130	0.14
Edgewell Personal Care Co., 4.125%, 1/4/29	USD	16,000		13,236	0.08
Edgewell Personal Care Co., 5.50%, 1/6/28	USD	51,000		46,503	0.27
Spectrum Brands, Inc., 5.00%, 1/10/29	USD	50,000		43,306	0.26
Spectrum Brands, Inc., 5.50%, 15/7/30	USD	10,000		9,017	0.05
Tempur Sealy International, Inc., 3.875%, 15/10/31	USD	77,000		57,925	0.34
		\$		205,622	1.21

Containers (2021: 1.93%)					
Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc., 3.00%, 1/9/29	EUR	100,000	\$	78,407	0.46
Ball Corp., 5.25%, 1/7/25	USD	70,000		70,175	0.41
Crown Americas, LLC / Crown Americas Capital Corp. VI, 4.75%, 1/2/26	USD	50,000		47,676	0.28
Kleopatra Finco S.a.r.l., 4.25%, 1/3/26	EUR	126,000		108,637	0.64
LABL, Inc., 5.875%, 1/11/28	USD	31,000		25,088	0.15
LABL, Inc., 8.25%, 1/11/29	USD	51,000		38,601	0.23
ProGroup AG, 3.00%, 31/3/26	EUR	100,000		92,641	0.54
Schoeller Packaging BV, 6.375%, 1/11/24	EUR	100,000		88,101	0.52

Containers (2021: 1.93%) cont'd					
Trivium Packaging Finance BV, 3.75%, 15/8/26	EUR	100,000	\$	96,543	0.56
		\$		645,869	3.79

Diversified Financial Services (2021: 4.87%)					
Ally Financial, Inc., 4.70% to 15/5/26**	USD	75,000	\$	59,710	0.35
Coinbase Global, Inc., 3.375%, 1/10/28	USD	4,000		2,529	0.01
Coinbase Global, Inc., 3.625%, 1/10/31	USD	11,000		6,210	0.04
Metis Merger Sub LLC, 6.50%, 15/5/29	USD	18,000		14,333	0.08
Midco GB SASU, 7.75%, 1/11/27	EUR	100,000		101,409	0.59
Oxford Finance LLC / Oxford Finance Co-Issuer II, Inc., 6.375%, 1/2/27	USD	41,000		39,335	0.23
Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc., 2.875%, 15/10/26	USD	30,000		24,877	0.15
Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc., 3.625%, 1/3/29	USD	63,000		49,654	0.29
		\$		298,057	1.74

Diversified Media (2021: 0.94%)					
Bread Financial Holdings Inc., 4.75%, 15/12/24	USD	69,000	\$	63,375	0.37
CMG Media Corp., 8.875%, 15/12/27	USD	51,000		40,431	0.24
National CineMedia, LLC, 5.75%, 15/8/26	USD	33,000		15,225	0.09
National CineMedia, LLC, 5.875%, 15/4/28	USD	52,000		36,794	0.21
		\$		155,825	0.91

Energy (2021: 9.54%)					
New Fortress Energy, Inc., 6.50%, 30/9/26	USD	102,000	\$	92,575	0.54
TerraForm Power Operating, LLC, 5.00%, 31/1/28	USD	51,000		46,289	0.27
Tervita Corp., 11.00%, 1/12/25	USD	97,000		105,667	0.62
		\$		244,531	1.43

Entertainment & Film (2021: 0.47%)					
Cinemark USA, Inc., 5.25%, 15/7/28	USD	46,000	\$	37,041	0.22
Cinemark USA, Inc., 5.875%, 15/3/26	USD	17,000		15,184	0.09
Cinemark USA, Inc., 8.75%, 1/5/25	USD	9,000		9,104	0.05
		\$		61,329	0.36

Sustainable Global High Yield Bond Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

		Principal Amount		Value	% of Net Assets
Environmental (2021: 1.40%)					
Clean Harbors, Inc., 4.875%, 15/7/27	USD	73,000	\$	66,925	0.39
Clean Harbors, Inc., 5.125%, 15/7/29	USD	28,000		25,462	0.15
Covanta Holding Corp., 4.875%, 1/12/29	USD	87,000		70,915	0.42
GFL Environmental, Inc., 3.50%, 1/9/28	USD	74,000		63,566	0.37
GFL Environmental, Inc., 3.75%, 1/8/25	USD	32,000		29,736	0.17
GFL Environmental, Inc., 4.75%, 15/6/29	USD	145,000		120,212	0.71
Paprec Holding SA, 3.50%, 1/7/28	EUR	100,000		82,196	0.48
		\$		459,012	2.69

Food & Drug Retail (2021: 1.12%)

Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons L.P. / Albertsons, LLC, 4.875%, 15/2/30	USD	54,000	\$	46,472	0.27
Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons L.P. / Albertsons, LLC, 5.875%, 15/2/28	USD	46,000		43,074	0.25
Arko Corp., 5.125%, 15/11/29	USD	95,000		72,094	0.42
eG Global Finance PLC, 6.25%, 30/10/25	EUR	100,000		94,388	0.55
Ingles Markets, Inc., 4.00%, 15/6/31	USD	70,000		60,659	0.36
		\$		316,687	1.85

Food, Beverage & Tobacco (2021: 3.30%)

BellRing Brands, Inc., 7.00%, 15/3/30	USD	58,000	\$	54,744	0.32
Darling Ingredients, Inc., 6.00%, 15/6/30	USD	15,000		14,975	0.09
Kraft Heinz Foods Co., 3.875%, 15/5/27	USD	31,000		30,006	0.18
Kraft Heinz Foods Co., 4.375%, 1/6/46	USD	8,000		6,680	0.04
Kraft Heinz Foods Co., 4.625%, 1/10/39	USD	10,000		8,794	0.05
Kraft Heinz Foods Co., 5.50%, 1/6/50	USD	6,000		5,774	0.03
Nomad Foods Bondco PLC, 2.50%, 24/6/28	EUR	100,000		82,659	0.48
Post Holdings, Inc., 5.50%, 15/12/29	USD	60,000		53,758	0.32
US Foods, Inc., 4.75%, 15/2/29	USD	60,000		52,553	0.31
US Foods, Inc., 6.25%, 15/4/25	USD	53,000		52,983	0.31
		\$		362,926	2.13

		Principal Amount		Value	% of Net Assets
Healthcare (2021: 7.20%)					
AdaptHealth, LLC, 4.625%, 1/8/29	USD	17,000	\$	14,005	0.08
AdaptHealth, LLC, 5.125%, 1/3/30	USD	33,000		27,860	0.16
AdaptHealth, LLC, 6.125%, 1/8/28	USD	82,000		72,645	0.43
AMN Healthcare, Inc., 4.00%, 15/4/29	USD	50,000		42,341	0.25
Centene Corp., 2.50%, 1/3/31	USD	76,000		60,563	0.35
Centene Corp., 3.00%, 15/10/30	USD	74,000		61,522	0.36
Centene Corp., 3.375%, 15/2/30	USD	68,000		57,862	0.34
Centene Corp., 4.25%, 15/12/27	USD	103,000		96,467	0.57
Centene Corp., 4.625%, 15/12/29	USD	74,000		69,222	0.41
Emergent BioSolutions, Inc., 3.875%, 15/8/28	USD	18,000		12,785	0.07
Grifols Escrow Issuer SA, 3.875%, 15/10/28	EUR	166,000		144,090	0.84
Grifols SA, 3.20%, 1/5/25	EUR	100,000		95,444	0.56
HealthEquity, Inc., 4.50%, 1/10/29	USD	51,000		44,689	0.26
Legacy LifePoint Health, LLC, 4.375%, 15/2/27	USD	70,000		60,068	0.35
Legacy LifePoint Health, LLC, 6.75%, 15/4/25	USD	60,000		58,084	0.34
LifePoint Health, Inc., 5.375%, 15/1/29	USD	38,000		27,982	0.16
Medline Borrower LP, 5.25%, 1/10/29	USD	146,000		120,365	0.70
Minerva Merger Sub, Inc., 6.50%, 15/2/30	USD	49,000		40,893	0.24
ModivCare Escrow Issuer, Inc., 5.00%, 1/10/29	USD	24,000		19,419	0.11
ModivCare, Inc., 5.875%, 15/11/25	USD	70,000		64,497	0.38
Molina Healthcare, Inc., 3.875%, 15/11/30	USD	92,000		78,785	0.46
Molina Healthcare, Inc., 3.875%, 15/5/32	USD	45,000		37,827	0.22
Nidda Healthcare Holding GmbH, 3.50%, 30/9/24	EUR	100,000		93,058	0.55
Option Care Health, Inc., 4.375%, 31/10/29	USD	71,000		60,989	0.36
Owens & Minor, Inc., 4.375%, 15/12/24	USD	35,000		34,256	0.20
Team Health Holdings, Inc., 6.375%, 1/2/25	USD	124,000		86,773	0.51
Teleflex, Inc., 4.25%, 1/6/28	USD	13,000		11,768	0.07
US Acute Care Solutions, LLC, 6.375%, 1/3/26	USD	129,000		115,702	0.68

Sustainable Global High Yield Bond Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Principal Amount	Value	% of Net Assets
Healthcare (2021: 7.20%) cont'd			
Varex Imaging Corp., 7.875%, 15/10/27	USD 171,000	\$ 162,836	0.95
	\$	1,872,797	10.96

Homebuilders & Real Estate (2021: 4.71%)

Aedas Homes Opco SLU, 4.00%, 15/8/26	EUR 100,000	\$ 88,727	0.52
Brookfield Property REIT, Inc. / BPR Cumulus, LLC / BPR Nimbus, LLC / GGSF Sellco, LLC, 4.50%, 1/4/27	USD 69,000	57,339	0.34
Brundage-Bone Concrete Pumping Holdings, Inc., 6.00%, 1/2/26	USD 26,000	22,054	0.13
Dycom Industries, Inc., 4.50%, 15/4/29	USD 60,000	52,522	0.31
Empire Communities Corp., 7.00%, 15/12/25	USD 66,000	52,234	0.31
Greystar Real Estate Partners, LLC, 5.75%, 1/12/25	USD 182,000	172,586	1.01
HAT Holdings I, LLC / HAT Holdings II, LLC, 3.375%, 15/6/26	USD 59,000	50,893	0.30
HAT Holdings I, LLC / HAT Holdings II, LLC, 3.75%, 15/9/30	USD 24,000	19,186	0.11
HAT Holdings I, LLC / HAT Holdings II, LLC, 6.00%, 15/4/25	USD 20,000	19,187	0.11
Heimstaden Bostad AB, 3.00% to 29/10/27**	EUR 100,000	53,458	0.31
Outfront Media Capital, LLC / Outfront Media Capital Corp., 4.625%, 15/3/30	USD 9,000	7,102	0.04
Outfront Media Capital, LLC / Outfront Media Capital Corp., 6.25%, 15/6/25	USD 53,000	50,370	0.30
Taylor Morrison Communities, Inc., 5.75%, 15/1/28	USD 13,000	11,703	0.07
TopBuild Corp., 4.125%, 15/2/32	USD 76,000	58,653	0.34
Vivion Investments S.a.r.l., 3.00%, 8/8/24	EUR 100,000	90,821	0.53
	\$	806,835	4.73

Insurance (2021: 1.26%)

Alliant Holdings Intermediate, LLC / Alliant Holdings Co-Issuer, 6.75%, 15/10/27	USD 124,000	\$ 110,362	0.65
BroadStreet Partners, Inc., 5.875%, 15/4/29	USD 20,000	15,681	0.09
Galaxy Finco, Ltd., 9.25%, 31/7/27	GBP 100,000	114,475	0.67
	\$	240,518	1.41

Leisure (2021: 3.64%)

CPUK Finance, Ltd., 4.875%, 28/8/25	GBP 100,000	\$ 113,609	0.67
Life Time, Inc., 5.75%, 15/1/26	USD 51,000	45,875	0.27
Life Time, Inc., 8.00%, 15/4/26	USD 95,000	84,791	0.50
Powdr Corp., 6.00%, 1/8/25	USD 59,000	58,857	0.34
Punch Finance PLC, 6.125%, 30/6/26	GBP 100,000	102,254	0.60
Viking Cruises, Ltd., 5.875%, 15/9/27	USD 91,000	68,108	0.40
Viking Cruises, Ltd., 6.25%, 15/5/25	USD 23,000	19,409	0.11
Viking Cruises, Ltd., 7.00%, 15/2/29	USD 18,000	13,512	0.08
Viking Ocean Cruises Ship VII, Ltd., 5.625%, 15/2/29	USD 12,000	9,477	0.06
	\$	515,892	3.03

Metals & Mining (2021: 1.58%)

Arconic Corp., 6.125%, 15/2/28	USD 31,000	\$ 29,012	0.17
Hudbay Minerals, Inc., 4.50%, 1/4/26	USD 53,000	44,428	0.26
Hudbay Minerals, Inc., 6.125%, 1/4/29	USD 16,000	12,998	0.08
Novelis Corp., 3.25%, 15/11/26	USD 21,000	17,784	0.10
Novelis Corp., 4.75%, 30/1/30	USD 44,000	36,656	0.21
Novelis Sheet Ingot GmbH, 3.375%, 15/4/29	EUR 100,000	83,053	0.49
	\$	223,931	1.31

Paper (2021: 0.29%)

Enviva Partners L.P. / Enviva Partners Finance Corp., 6.50%, 15/1/26	USD 105,000	\$ 101,589	0.59
Glatfelter Corp., 4.75%, 15/11/29	USD 12,000	8,413	0.05
	\$	110,002	0.64

Railroad (2021: 0.00%)

Getlink SE, 3.50%, 30/10/25	EUR 200,000	\$ 200,915	1.18
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Restaurant (2021: 1.72%)

Carrols Restaurant Group, Inc., 5.875%, 1/7/29	USD 2,000	\$ 1,463	0.01
Dave & Buster's, Inc., 7.625%, 1/11/25	USD 110,000	108,754	0.63
IRB Holding Corp., 7.00%, 15/6/25	USD 17,000	16,667	0.10
Yum! Brands, Inc., 3.625%, 15/3/31	USD 67,000	56,436	0.33
	\$	183,320	1.07

Sustainable Global High Yield Bond Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

		Principal Amount		Value	% of Net Assets
Services (2021: 8.15%)					
Almaviva-The Italian Innovation Co., SpA, 4.875%, 30/10/26	EUR	100,000	\$	88,881	0.52
API Escrow Corp., 4.75%, 15/10/29	USD	35,000		28,311	0.17
Avis Budget Car Rental, LLC / Avis Budget Finance, Inc., 5.375%, 1/3/29	USD	40,000		33,332	0.19
BCPE Empire Holdings, Inc., 7.625%, 1/5/27	USD	119,000		97,042	0.57
Gartner, Inc., 3.625%, 15/6/29	USD	18,000		15,626	0.09
Gartner, Inc., 3.75%, 1/10/30	USD	27,000		23,030	0.13
Gartner, Inc., 4.50%, 1/7/28	USD	44,000		40,480	0.24
GEMS MENASA Cayman, Ltd. / GEMS Education Delaware, LLC, 7.125%, 31/7/26	USD	200,000		188,963	1.11
Korn Ferry, 4.625%, 15/12/27	USD	57,000		51,266	0.30
McGraw-Hill Education, Inc., 5.75%, 1/8/28	USD	20,000		17,164	0.10
McGraw-Hill Education, Inc., 8.00%, 1/8/29	USD	85,000		68,992	0.40
MoneyGram International, Inc., 5.375%, 1/8/26	USD	66,000		62,948	0.37
NESCO Holdings II, Inc., 5.50%, 15/4/29	USD	56,000		47,064	0.28
PROG Holdings, Inc., 6.00%, 15/11/29	USD	33,000		24,996	0.15
ServiceMaster Co., LLC (The), 7.45%, 15/8/27	USD	93,000		104,381	0.61
SRS Distribution, Inc., 6.00%, 1/12/29	USD	35,000		27,531	0.16
Summer (BC) Holdco B S.a.r.l., 5.75%, 31/10/26	EUR	100,000		91,725	0.54
Techem Verwaltungsgesellschaft 674 mbH, 6.00%, 30/7/26	EUR	87,920		78,217	0.46
Verisure Holding AB, 3.25%, 15/2/27	EUR	100,000		86,911	0.51
WASH Multifamily Acquisition, Inc., 5.75%, 15/4/26	USD	99,000		93,476	0.55
WESCO Distribution, Inc., 7.125%, 15/6/25	USD	43,000		42,995	0.25
WESCO Distribution, Inc., 7.25%, 15/6/28	USD	40,000		39,657	0.23
		\$		1,352,988	7.93
Steel (2021: 2.07%)					
Allegheny Ludlum Corp., 6.95%, 15/12/25	USD	97,000	\$	95,709	0.56
Infrabuild Australia Pty, Ltd., 12.00%, 1/10/24	USD	181,000		172,606	1.01
TMS International Corp., 6.25%, 15/4/29	USD	36,000		26,212	0.16
		\$		294,527	1.73

		Principal Amount		Value	% of Net Assets
Super Retail (2021: 3.85%)					
Asbury Automotive Group, Inc., 4.625%, 15/11/29	USD	17,000	\$	14,071	0.08
Asbury Automotive Group, Inc., 4.75%, 1/3/30	USD	44,000		36,232	0.21
Asbury Automotive Group, Inc., 5.00%, 15/2/32	USD	15,000		12,285	0.07
Bath & Body Works, Inc., 6.625%, 1/10/30	USD	24,000		20,792	0.12
Bath & Body Works, Inc., 6.75%, 1/7/36	USD	25,000		20,045	0.12
Bath & Body Works, Inc., 6.875%, 1/11/35	USD	37,000		30,172	0.18
Bath & Body Works, Inc., 6.95%, 1/3/33	USD	29,000		23,203	0.14
Bath & Body Works, Inc., 7.60%, 15/7/37	USD	12,000		9,728	0.06
Bath & Body Works, Inc., 9.375%, 1/7/25	USD	32,000		32,514	0.19
Group 1 Automotive, Inc., 4.00%, 15/8/28	USD	51,000		42,725	0.25
Ken Garff Automotive, LLC, 4.875%, 15/9/28	USD	39,000		31,849	0.19
LCM Investments Holdings II, LLC, 4.875%, 1/5/29	USD	66,000		50,423	0.30
Lithia Motors, Inc., 3.875%, 1/6/29	USD	71,000		60,461	0.35
Lithia Motors, Inc., 4.625%, 15/12/27	USD	34,000		31,223	0.18
PrestigeBidCo GmbH., 6.25%, 15/12/23	EUR	150,000		153,205	0.90
Sonic Automotive, Inc., 4.625%, 15/11/29	USD	42,000		32,599	0.19
Sonic Automotive, Inc., 4.875%, 15/11/31	USD	35,000		26,380	0.15
Victoria's Secret & Co., 4.625%, 15/7/29	USD	74,000		55,861	0.33
William Carter Co. (The), 5.625%, 15/3/27	USD	111,000		104,141	0.61
		\$		787,909	4.62
Technology (2021: 1.96%)					
Arqiva Broadcast Finance PLC, 6.75%, 30/9/23	GBP	300,000	\$	350,422	2.05
Black Knight InfoServ, LLC, 3.625%, 1/9/28	USD	42,000		36,435	0.21
Booz Allen Hamilton, Inc., 3.875%, 1/9/28	USD	114,000		101,073	0.59
Booz Allen Hamilton, Inc., 4.00%, 1/7/29	USD	30,000		26,208	0.15
CDK Global, Inc., 5.25%, 15/5/29	USD	18,000		17,751	0.10
Ciena Corp., 4.00%, 31/1/30	USD	49,000		42,351	0.25
Fair Isaac Corp., 4.00%, 15/6/28	USD	71,000		63,026	0.37
II-VI, Inc., 5.00%, 15/12/29	USD	33,000		28,871	0.17

Sustainable Global High Yield Bond Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Principal Amount	Value	% of Net Assets
Technology (2021: 1.96%) cont'd			
Imola Merger Corp., 4.75%, 15/5/29	USD 98,000	\$ 82,319	0.48
MSCI, Inc., 3.875%, 15/2/31	USD 65,000	55,763	0.33
ON Semiconductor Corp., 3.875%, 1/9/28	USD 63,000	55,553	0.33
Open Text Corp., 3.875%, 15/2/28	USD 50,000	44,543	0.26
Presidio Holdings, Inc., 8.25%, 1/2/28	USD 39,000	34,340	0.20
Seagate HDD Cayman, 3.125%, 15/7/29	USD 23,000	18,080	0.11
Sensata Technologies BV, 5.00%, 1/10/25	USD 9,000	8,655	0.05
Sensata Technologies, Inc., 3.75%, 15/2/31	USD 32,000	25,703	0.15
SS&C Technologies, Inc., 5.50%, 30/9/27	USD 82,000	76,727	0.45
Viavi Solutions, Inc., 3.75%, 1/10/29	USD 29,000	24,341	0.14
VM Consolidated, Inc., 5.50%, 15/4/29	USD 50,000	39,951	0.24
	\$ 1,132,112	6.63	
Telecommunications (2021: 6.60%)			
Connect Finco S.a.r.l. / Connect US Finco, LLC, 6.75%, 1/10/26	USD 45,000	\$ 40,590	0.24
Iliad Holding SASU, 5.625%, 15/10/28	EUR 100,000	89,605	0.52
Level 3 Financing, Inc., 4.25%, 1/7/28	USD 47,000	37,796	0.22
Level 3 Financing, Inc., 5.25%, 15/3/26	USD 60,000	56,671	0.33
Lorca Telecom Bondco SA, 4.00%, 18/9/27	EUR 101,000	88,761	0.52
Sprint Capital Corp., 6.875%, 15/11/28	USD 66,000	69,598	0.41
Sprint Corp., 7.625%, 1/3/26	USD 53,000	55,958	0.33
Sprint Corp., 7.875%, 15/9/23	USD 186,000	192,324	1.13
Telecom Italia Finance SA, 7.75%, 24/1/33	EUR 20,000	21,784	0.13
Telecom Italia SpA., 2.75%, 15/4/25	EUR 100,000	97,540	0.57
T-Mobile USA, Inc., 2.25%, 15/2/26	USD 35,000	31,561	0.18
T-Mobile USA, Inc., 2.625%, 15/2/29	USD 44,000	37,157	0.22
T-Mobile USA, Inc., 2.875%, 15/2/31	USD 26,000	21,635	0.13
T-Mobile USA, Inc., 4.75%, 1/2/28	USD 38,000	36,909	0.22
Viasat, Inc., 5.625%, 15/4/27	USD 10,000	8,665	0.05

	Principal Amount	Value	% of Net Assets
Telecommunications (2021: 6.60%) cont'd			
Virgin Media Secured Finance PLC, 5.00%, 15/4/27	GBP 100,000	\$ 110,612	0.65
Vodafone Group PLC, 4.875% to 3/7/25, 3/10/78	GBP 100,000	112,228	0.66
Wp/ap Telecom Holdings III BV, 5.50%, 15/1/30	EUR 200,000	158,733	0.93
	\$ 1,268,127	7.44	
Transport Excluding Air & Rail (2021: 0.80%)			
Seaspan Corp., 5.50%, 1/8/29	USD 57,000	\$ 45,554	0.27
Utility (2021: 2.42%)			
Clearway Energy Operating, LLC, 4.75%, 15/3/28	USD 40,000	\$ 36,054	0.21
Drax Finco PLC, 6.625%, 1/11/25	USD 200,000	195,452	1.15
Leeward Renewable Energy Operations, LLC, 4.25%, 1/7/29	USD 71,000	56,796	0.33
NextEra Energy Operating Partners L.P., 4.25%, 15/9/24	USD 16,000	15,338	0.09
NextEra Energy Operating Partners L.P., 4.50%, 15/9/27	USD 54,000	50,108	0.29
Pattern Energy Operations L.P. / Pattern Energy Operations, Inc., 4.50%, 15/8/28	USD 54,000	47,081	0.28
	\$ 400,829	2.35	
Total Corporate Bonds & Notes	\$ 15,257,671	89.42	

Convertible Bonds

Chemicals (2021: 0.00%)			
SGL Carbon SE, 3.00%, 20/9/23	EUR 100,000	\$ 103,841	0.61
Technology (2021: 0.00%)			
1Life Healthcare, Inc., 3.00%, 15/6/25	USD 38,000	\$ 31,369	0.18
Total Convertible Bonds	\$ 135,210	0.79	

Senior Floating-Rate Interests

Automotive & Autoparts (2021: 0.39%)			
Parts Europe SA, Term Loan, 4.00%, 20/7/27	EUR 100,000	\$ 98,518	0.58
Capital Goods (2021: 0.00%)			
Vertical Midco GmbH, Term Loan, 4.75%, 15/7/27	EUR 100,000	\$ 98,890	0.58
Diversified Financial Services (2021: 0.00%)			
SisalPay Group SpA, Term Loan, 3.875%, 17/12/26	EUR 100,000	\$ 99,152	0.58

Sustainable Global High Yield Bond Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Principal Amount	Value	% of Net Assets
Healthcare (2021: 0.93%)			
Perrigo Finance Unlimited Co., Term Loan, 4.40%, 15/6/30	USD 200,000	\$ 178,756	1.05
Rossini S.a.r.l., Term Loan, 3.875%, 30/10/25	EUR 100,000	97,690	0.57
	\$	276,446	1.62
Total Senior Floating-Rate Interests	\$	573,006	3.36

Common Stocks

Services (2021: 0.00%)

WESCO International, Inc., PFC Shares	2,000	\$	54,840	0.32
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Technology (2021: 0.00%)

Riverbed Technology	889	\$	3,144	0.02
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Total Common Stocks		\$	57,984	0.34
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** Perpetual security with no stated maturity date but maybe subject to calls by the issuer.

Forward Currency Contracts, Open as at 30 June 2022 (2021: 0.59%)

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised Appreciation	% of Net Assets
Citibank	EUR	22,025	USD	23,040	29/7/22	\$ 87	0.00
Citibank	EUR	127,468	USD	132,779	29/7/22	1,064	0.01
Citibank	GBP	1,763	USD	2,138	29/7/22	9	0.00
Citibank	USD	118,123	GBP	96,908	29/7/22	95	0.00
Citibank	USD	75,599	EUR	71,704	29/7/22	308	0.00
Citibank	USD	62,045	EUR	57,000	29/7/22	2,194	0.01
Citibank	USD	860,959	GBP	692,807	29/7/22	17,168	0.10
Citibank	USD	3,874,008	EUR	3,673,086	29/7/22	17,219	0.10
Goldman Sachs	GBP	9,389	USD	11,325	29/7/22	110	0.00
Goldman Sachs	USD	73,969	EUR	70,059	29/7/22	407	0.00
Goldman Sachs	USD	92,619	EUR	87,505	29/7/22	737	0.01
Goldman Sachs	USD	103,788	EUR	97,515	29/7/22	1,396	0.01
Total						\$ 40,794	0.24
Total Financial Assets at Fair Value through Profit or Loss						\$ 16,064,665	94.15

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts, Open as at 30 June 2022 (2021: (0.03%))

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised (Depreciation)	% of Net Assets
Citibank	EUR	120,247	USD	129,415	29/7/22	\$ (3,154)	(0.02)
Citibank	EUR	55,662	USD	60,046	29/7/22	(1,600)	(0.01)
Citibank	EUR	48,398	USD	51,966	29/7/22	(1,148)	(0.01)
Citibank	EUR	58,905	USD	62,856	29/7/22	(1,005)	(0.01)
Citibank	EUR	13,781	USD	14,550	29/7/22	(80)	(0.00)
Citibank	GBP	198,319	USD	244,874	29/7/22	(3,335)	(0.02)
Citibank	GBP	6,084	USD	7,496	29/7/22	(87)	(0.00)
Citibank	GBP	1,654	USD	2,031	29/7/22	(17)	(0.00)
Citibank	GBP	1,502	USD	1,845	29/7/22	(15)	(0.00)
Citibank	GBP	1,087	USD	1,334	29/7/22	(10)	(0.00)
Citibank	GBP	991	USD	1,217	29/7/22	(10)	(0.00)
Citibank	USD	35,807	EUR	34,182	29/7/22	(85)	(0.00)
Goldman Sachs	EUR	75,391	USD	79,730	29/7/22	(568)	(0.00)
Goldman Sachs	EUR	10,536	USD	11,138	29/7/22	(75)	(0.00)
Goldman Sachs	USD	93,042	EUR	89,322	29/7/22	(747)	(0.00)
Total						\$ (11,936)	(0.07)
Total Financial Liabilities at Fair Value through Profit or Loss						\$ (11,936)	(0.07)

Sustainable Global High Yield Bond Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

EUR	Euro
GBP	Pound Sterling
USD	United States Dollar

Portfolio Analysis

As at 30 June 2022:

Analysis of Total Assets:	Fair Value USD	% of Total Assets
Transferable securities admitted to official stock exchange listing	16,020,727	91.23
Transferable securities dealt in on another regulated market	3,144	0.02
OTC financial derivative instruments	40,794	0.23
Cash and foreign currency	1,134,503	6.46
Other assets	362,503	2.06
Total assets	17,561,671	100.00

Sustainable U.S. High Yield Bond Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS

(Expressed in United States Dollars)

		Principal Amount	Value	% of Net Assets
Financial Assets at Fair Value through Profit or Loss				
Corporate Bonds & Notes				
Aerospace (2021: 2.90%)				
Moog, Inc., 4.25%, 15/12/27	USD	188,000	\$ 163,258	0.56
Science Applications International Corp., 4.875%, 1/4/28	USD	158,000	147,570	0.50
		\$	310,828	1.06
Air Transportation (2021: 1.06%)				
Air Canada, 3.875%, 15/8/26	USD	55,000	\$ 46,637	0.16
American Airlines, Inc. / AAdvantage Loyalty IP, Ltd., 5.50%, 20/4/26	USD	159,000	146,646	0.50
American Airlines, Inc. / AAdvantage Loyalty IP, Ltd., 5.75%, 20/4/29	USD	159,000	136,290	0.46
VistaJet Malta Finance PLC / XO Management Holding, Inc., 6.375%, 1/2/30	USD	147,000	117,988	0.40
		\$	447,561	1.52
Automotive & Auto Parts (2021: 4.56%)				
Allison Transmission, Inc., 3.75%, 30/1/31	USD	25,000	\$ 20,081	0.07
Faurecia SE, 2.75%, 15/2/27	EUR	250,000	204,815	0.70
Ford Motor Co., 3.25%, 12/2/32	USD	265,000	199,115	0.68
Ford Motor Co., 4.75%, 15/1/43	USD	44,000	31,484	0.11
Ford Motor Co., 7.45%, 16/7/31	USD	327,000	332,507	1.13
Ford Motor Co., 9.625%, 22/4/30	USD	49,000	54,720	0.19
Ford Motor Credit Co., LLC, 4.271%, 9/1/27	USD	543,000	488,082	1.66
Panther BF Aggregator 2 L.P. / Panther Finance Co., Inc., 4.375%, 15/5/26	EUR	302,000	277,519	0.94
Panther BF Aggregator 2 L.P. / Panther Finance Co., Inc., 8.50%, 15/5/27	USD	344,000	333,181	1.13
Real Hero Merger Sub 2, Inc., 6.25%, 1/2/29	USD	59,000	44,829	0.15
Wheel Pros, Inc., 6.50%, 15/5/29	USD	79,000	55,936	0.19
		\$	2,042,269	6.95
Banking & Thrifts (2021: 0.53%)				
JPMorgan Chase & Co., 4.60%, to 1/2/25**	USD	170,000	\$ 143,994	0.49
SVB Financial Group, 4.10% to 15/2/31**	USD	152,000	105,293	0.36
		\$	249,287	0.85

		Principal Amount	Value	% of Net Assets
Broadcasting (2021: 3.27%)				
Audacy Capital Corp., 6.75%, 31/3/29	USD	142,000	\$ 75,832	0.26
Beasley Mezzanine Holdings, LLC, 8.625%, 1/2/26	USD	158,000	118,741	0.40
iHeartCommunications, Inc., 4.75%, 15/1/28	USD	100,000	82,547	0.28
iHeartCommunications, Inc., 6.375%, 1/5/26	USD	15,951	14,801	0.05
Radiate Holdco, LLC / Radiate Finance, Inc., 6.50%, 15/9/28	USD	42,000	32,579	0.11
Sirius XM Radio, Inc., 3.125%, 1/9/26	USD	81,000	72,489	0.25
Sirius XM Radio, Inc., 3.875%, 1/9/31	USD	83,000	66,249	0.23
Sirius XM Radio, Inc., 5.00%, 1/8/27	USD	224,000	208,288	0.71
Sirius XM Radio, Inc., 5.50%, 1/7/29	USD	118,000	107,816	0.37
Univision Communications, Inc., 4.50%, 1/5/29	USD	105,000	88,217	0.30
Univision Communications, Inc., 7.375%, 30/6/30	USD	22,000	21,560	0.07
		\$	889,119	3.03
Building Materials (2021: 2.19%)				
MIWD Holdco II, LLC / MIWD Finance Corp., 5.50%, 1/2/30	USD	74,000	\$ 59,642	0.20
Oscar AcquisitionCo, LLC / Oscar Finance, Inc., 9.50%, 15/4/30	USD	40,000	31,772	0.11
SRM Escrow Issuer, LLC, 6.00%, 1/11/28	USD	215,000	182,318	0.62
Standard Industries, Inc., 2.25%, 21/11/26	EUR	100,000	82,301	0.28
Standard Industries, Inc., 4.375%, 15/7/30	USD	36,000	28,461	0.10
Standard Industries, Inc., 4.75%, 15/1/28	USD	167,000	143,246	0.49
Standard Industries, Inc., 5.00%, 15/2/27	USD	86,000	76,882	0.26
		\$	604,622	2.06
Cable & Satellite TV (2021: 2.23%)				
CCO Holdings, LLC / CCO Holdings Capital Corp., 4.50%, 15/8/30	USD	202,000	\$ 168,364	0.57
CCO Holdings, LLC / CCO Holdings Capital Corp., 4.50%, 1/5/32	USD	148,000	120,337	0.41
CCO Holdings, LLC / CCO Holdings Capital Corp., 4.75%, 1/2/32	USD	95,000	78,024	0.27
CCO Holdings, LLC / CCO Holdings Capital Corp., 5.375%, 1/6/29	USD	127,000	113,782	0.39
Ziggo Bond Co., BV, 6.00%, 15/1/27	USD	150,000	132,935	0.45
		\$	613,442	2.09

Sustainable U.S. High Yield Bond Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

		Principal Amount		Value	% of Net Assets
Capital Goods (2021: 0.68%)					
Madison IAQ, LLC, 5.875%, 30/6/29	USD	119,000	\$	91,496	0.31
Roller Bearing Co. of America, Inc., 4.375%, 15/10/29	USD	194,000		165,320	0.56
		\$		256,816	0.87

Chemicals (2021: 1.34%)					
ASP Unifrax Holdings, Inc., 5.25%, 30/9/28	USD	50,000	\$	39,990	0.14
Compass Minerals International, Inc., 6.75%, 1/12/27	USD	202,000		183,019	0.62
Herens Holdco S.a.r.l., 4.75%, 15/5/28	USD	200,000		166,461	0.57
Nufarm Australia, Ltd. / Nufarm Americas, Inc., 5.00%, 27/1/30	USD	129,000		109,295	0.37
WR Grace Holdings, LLC, 5.625%, 1/10/24	USD	172,000		167,210	0.57
		\$		665,975	2.27

Consumer Products (2021: 0.31%)					
Central Garden & Pet Co., 4.125%, 15/10/30	USD	40,000	\$	32,871	0.11
Central Garden & Pet Co., 4.125%, 30/4/31	USD	60,000		48,260	0.16
Edgewell Personal Care Co., 4.125%, 1/4/29	USD	73,000		60,389	0.20
Edgewell Personal Care Co., 5.50%, 1/6/28	USD	68,000		62,004	0.21
Spectrum Brands, Inc., 5.00%, 1/10/29	USD	77,000		66,691	0.23
Spectrum Brands, Inc., 5.50%, 15/7/30	USD	25,000		22,542	0.08
Tempur Sealy International, Inc., 3.875%, 15/10/31	USD	198,000		148,949	0.51
		\$		441,706	1.50

Containers (2021: 0.86%)					
Ardagh Metal Packaging Finance USA, LLC / Ardagh Metal Packaging Finance PLC, 4.00%, 1/9/29	USD	200,000	\$	161,106	0.55
Ball Corp., 5.25%, 1/7/25	USD	150,000		150,375	0.51
Crown Americas, LLC / Crown Americas Capital Corp. VI, 4.75%, 1/2/26	USD	193,000		184,028	0.63
LABL, Inc., 8.25%, 1/11/29	USD	78,000		59,036	0.20
		\$		554,545	1.89

Diversified Financial Services (2021: 2.71%)					
Ally Financial, Inc., 4.70% to 15/5/26**	USD	123,000	\$	97,925	0.33
Coinbase Global, Inc., 3.375%, 1/10/28	USD	14,000		8,852	0.03
Coinbase Global, Inc., 3.625%, 1/10/31	USD	31,000		17,500	0.06

Diversified Financial Services (2021: 2.71%) cont'd					
Metis Merger Sub LLC, 6.50%, 15/5/29	USD	41,000	\$	32,647	0.11
Oxford Finance, LLC / Oxford Finance Co-Issuer II, Inc., 6.375%, 1/2/27	USD	117,000		112,247	0.38
Rocket Mortgage, LLC / Rocket Mortgage Co-Issuer, Inc., 2.875%, 15/10/26	USD	65,000		53,900	0.18
Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc., 3.625%, 1/3/29	USD	143,000		112,707	0.39
		\$		435,778	1.48

Diversified Media (2021: 2.20%)					
Bread Financial Holdings, Inc., 4.75%, 15/12/24	USD	360,000	\$	330,655	1.13
Cars.com, Inc., 6.375%, 1/11/28	USD	201,000		169,609	0.58
CMG Media Corp., 8.875%, 15/12/27	USD	209,000		165,686	0.56
National CineMedia, LLC, 5.75%, 15/8/26	USD	90,000		41,523	0.14
National CineMedia, LLC, 5.875%, 15/4/28	USD	96,000		67,927	0.23
		\$		775,400	2.64

Energy (2021: 13.20%)					
New Fortress Energy, Inc., 6.50%, 30/9/26	USD	136,000	\$	123,433	0.42
Seventy Seven Operating, LLC, 6.625%, 15/11/19	USD	865,000		0	0.00
TerraForm Power Operating, LLC, 5.00%, 31/1/28	USD	220,000		199,676	0.68
TerraForm Power Operating, LLC, 5.00%, 31/1/28	USD	307,000		334,430	1.14
Tervita Corp., 11.00%, 1/12/25	USD	100,000		83,174	0.28
		\$		740,713	2.52

Entertainment & Film (2021: 0.45%)					
Cinemark USA, Inc., 5.25%, 15/7/28	USD	111,000	\$	89,382	0.30
Cinemark USA, Inc., 5.875%, 15/3/26	USD	32,000		28,582	0.10
Cinemark USA, Inc., 8.75%, 1/5/25	USD	35,000		35,403	0.12
		\$		153,367	0.52

Environmental (2021: 0.90%)					
Clean Harbors, Inc., 4.875%, 15/7/27	USD	202,000	\$	185,190	0.63
Covanta Holding Corp., 4.875%, 1/12/29	USD	148,000		120,636	0.41
Covanta Holding Corp., 5.00%, 1/9/30	USD	33,000		27,010	0.09

Sustainable U.S. High Yield Bond Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Principal Amount	Value	% of Net Assets
Environmental (2021: 0.90%) cont'd			
GFL Environmental, Inc., 3.75%, 1/8/25	USD 84,000	\$ 78,056	0.27
GFL Environmental, Inc., 4.75%, 15/6/29	USD 330,000	273,587	0.93
	\$	684,479	2.33

Food & Drug Retail (2021: 0.79%)

Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons L.P. / Albertsons, LLC, 4.875%, 15/2/30	USD 66,000	\$ 56,799	0.19
Albertsons Cos., Inc. / Safeway, Inc. / New Albertsons L.P. / Albertsons, LLC, 5.875%, 15/2/28	USD 219,000	205,069	0.70
Arko Corp., 5.125%, 15/11/29	USD 179,000	135,841	0.46
Ingles Markets, Inc., 4.00%, 15/6/31	USD 124,000	107,453	0.37
	\$	505,162	1.72

Food, Beverage & Tobacco (2021: 3.21%)

BellRing Brands, Inc., 7.00%, 15/3/30	USD 156,000	\$ 147,243	0.50
Darling Ingredients, Inc., 6.00%, 15/6/30	USD 39,000	38,935	0.13
Kraft Heinz Foods Co., 4.25%, 1/3/31	USD 9,000	8,569	0.03
Kraft Heinz Foods Co., 4.375%, 1/6/46	USD 48,000	40,080	0.14
Kraft Heinz Foods Co., 4.625%, 1/10/39	USD 44,000	38,693	0.13
Kraft Heinz Foods Co., 5.50%, 1/6/50	USD 4,000	3,849	0.01
Post Holdings, Inc., 4.50%, 15/9/31	USD 71,000	58,277	0.20
Post Holdings, Inc., 4.625%, 15/4/30	USD 99,000	83,701	0.29
US Foods, Inc., 4.75%, 15/2/29	USD 105,000	91,968	0.31
US Foods, Inc., 6.25%, 15/4/25	USD 136,000	135,957	0.46
	\$	647,272	2.20

Healthcare (2021: 9.25%)

AdaptHealth, LLC, 4.625%, 1/8/29	USD 144,000	\$ 118,631	0.40
AdaptHealth, LLC, 5.125%, 1/3/30	USD 170,000	143,519	0.49
AMN Healthcare, Inc., 4.00%, 15/4/29	USD 120,000	101,619	0.35
Centene Corp., 2.50%, 1/3/31	USD 61,000	48,610	0.16
Centene Corp., 3.00%, 15/10/30	USD 335,000	278,514	0.95
Centene Corp., 3.375%, 15/2/30	USD 417,000	354,832	1.21

Healthcare (2021: 9.25%) cont'd

CHS/Community Health Systems, Inc., 5.25%, 15/5/30	USD 53,000	\$ 40,371	0.14
Emergent BioSolutions, Inc., 3.875%, 15/8/28	USD 36,000	25,569	0.09
Encompass Health Corp., 4.625%, 1/4/31	USD 92,000	74,631	0.25
HealthEquity, Inc., 4.50%, 1/10/29	USD 128,000	112,160	0.38
LifePoint Health, Inc., 4.375%, 15/2/27	USD 32,000	27,460	0.09
LifePoint Health, Inc., 5.375%, 15/1/29	USD 179,000	131,811	0.45
LifePoint Health, Inc., 6.75%, 15/4/25	USD 141,000	136,497	0.46
Medline Borrower L.P., 5.25%, 1/10/29	USD 299,000	246,502	0.84
Minerva Merger Sub, Inc., 6.50%, 15/2/30	USD 155,000	129,354	0.44
ModivCare Escrow Issuer, Inc., 5.00%, 1/10/29	USD 66,000	53,403	0.18
ModivCare, Inc., 5.875%, 15/11/25	USD 193,000	177,826	0.61
Molina Healthcare, Inc., 3.875%, 15/11/30	USD 68,000	58,232	0.20
Molina Healthcare, Inc., 3.875%, 15/5/32	USD 132,000	110,958	0.38
Molina Healthcare, Inc., 4.375%, 15/6/28	USD 105,000	94,004	0.32
Option Care Health, Inc., 4.375%, 31/10/29	USD 130,000	111,669	0.38
Organon & Co. / Organon Foreign Debt Co-Issuer BV, 5.125%, 30/4/31	USD 200,000	173,294	0.59
Owens & Minor, Inc., 4.375%, 15/12/24	USD 70,000	68,511	0.23
Team Health Holdings, Inc., 6.375%, 1/2/25	USD 222,000	155,351	0.53
Teleflex, Inc., 4.25%, 1/6/28	USD 18,000	16,294	0.06
US Acute Care Solutions, LLC, 6.375%, 1/3/26	USD 235,000	210,774	0.72
Varex Imaging Corp., 7.875%, 15/10/27	USD 332,000	316,149	1.08
	\$	3,516,545	11.98

Homebuilders & Real Estate (2021: 4.20%)

Brookfield Property REIT, Inc. / BPR Cumulus, LLC / BPR Nimbus, LLC / GGSJ Sellco, LLC, 4.50%, 1/4/27	USD 122,000	\$ 101,381	0.35
Brookfield Property REIT, Inc. / BPR Cumulus, LLC / BPR Nimbus, LLC / GGSJ Sellco, LLC, 5.75%, 15/5/26	USD 66,000	60,408	0.21

Sustainable U.S. High Yield Bond Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Principal Amount	Value	% of Net Assets
Homebuilders & Real Estate (2021: 4.20%) cont'd			
Brundage-Bone Concrete Pumping Holdings, Inc., 6.00%, 1/2/26	USD 79,000	\$ 67,009	0.23
Dycor Industries, Inc., 4.50%, 15/4/29	USD 124,000	108,545	0.37
Empire Communities Corp., 7.00%, 15/12/25	USD 101,000	79,934	0.27
Greystar Real Estate Partners, LLC, 5.75%, 1/12/25	USD 354,000	335,689	1.14
HAT Holdings I, LLC / HAT Holdings II, LLC, 3.75%, 15/9/30	USD 117,000	93,532	0.32
HAT Holdings I, LLC / HAT Holdings II, LLC, 6.00%, 15/4/25	USD 93,000	89,217	0.30
M/I Homes, Inc., 4.95%, 1/2/28	USD 130,000	110,684	0.38
Outfront Media Capital, LLC / Outfront Media Capital Corp., 4.625%, 15/3/30	USD 44,000	34,723	0.12
Outfront Media Capital, LLC / Outfront Media Capital Corp., 6.25%, 15/6/25	USD 90,000	85,533	0.29
Taylor Morrison Communities, Inc., 5.125%, 1/8/30	USD 109,000	90,674	0.31
TopBuild Corp., 4.125%, 15/2/32	USD 150,000	115,762	0.39
Vivion Investments S.a.r.l., 3.00%, 8/8/24	EUR 300,000	272,462	0.93
	\$	1,645,553	5.61

Insurance (2021: 0.72%)

Alliant Holdings Intermediate, LLC / Alliant Holdings Co-Issuer, 6.75%, 15/10/27	USD 209,000	\$ 186,014	0.64
AmWINS Group, Inc., 4.875%, 30/6/29	USD 90,000	73,816	0.25
BroadStreet Partners, Inc., 5.875%, 15/4/29	USD 128,000	100,356	0.34
	\$	360,186	1.23

Leisure (2021: 2.71%)

Life Time, Inc., 5.75%, 15/1/26	USD 47,000	\$ 42,277	0.15
Life Time, Inc., 8.00%, 15/4/26	USD 136,000	121,385	0.41
Powdr Corp., 6.00%, 1/8/25	USD 208,000	207,496	0.71
Viking Cruises, Ltd., 5.875%, 15/9/27	USD 237,000	177,381	0.60
Viking Cruises, Ltd., 7.00%, 15/2/29	USD 70,000	52,546	0.18
Viking Ocean Cruises Ship VII, Ltd., 5.625%, 15/2/29	USD 12,000	9,477	0.03
	\$	610,562	2.08

	Principal Amount	Value	% of Net Assets
Metals & Mining (2021: 2.09%)			
Hudbay Minerals, Inc., 4.50%, 1/4/26	USD 90,000	\$ 75,444	0.26
Hudbay Minerals, Inc., 6.125%, 1/4/29	USD 35,000	28,434	0.10
Novelis Corp., 3.25%, 15/11/26	USD 66,000	55,894	0.19
Novelis Corp., 4.75%, 30/1/30	USD 100,000	83,309	0.28
	\$	243,081	0.83

Paper (2021: 0.24%)

Enviva Partners L.P. / Enviva Partners Finance Corp., 6.50%, 15/1/26	USD 189,000	\$ 182,860	0.62
Glatfelter Corp., 4.75%, 15/11/29	USD 27,000	18,928	0.07
	\$	201,788	0.69

Restaurant (2021: 1.31%)

Carrols Restaurant Group, Inc., 5.875%, 1/7/29	USD 2,000	\$ 1,463	0.00
IRB Holding Corp., 7.00%, 15/6/25	USD 11,000	10,784	0.04
Yum! Brands, Inc., 3.625%, 15/3/31	USD 129,000	108,660	0.37
	\$	120,907	0.41

Services (2021: 5.04%)

API Escrow Corp., 4.75%, 15/10/29	USD 96,000	\$ 77,653	0.26
Avis Budget Car Rental, LLC / Avis Budget Finance, Inc., 5.375%, 1/3/29	USD 75,000	62,498	0.21
BCPE Empire Holdings, Inc., 7.625%, 1/5/27	USD 218,000	177,775	0.61
Gartner, Inc., 3.625%, 15/6/29	USD 37,000	32,119	0.11
Gartner, Inc., 3.75%, 1/10/30	USD 120,000	102,357	0.35
GEMS MENASA Cayman, Ltd. / GEMS Education Delaware, LLC, 7.125%, 31/7/26	USD 213,000	201,245	0.69
Korn Ferry, 4.625%, 15/12/27	USD 92,000	82,746	0.28
McGraw-Hill Education, Inc., 5.75%, 1/8/28	USD 66,000	56,641	0.19
McGraw-Hill Education, Inc., 8.00%, 1/8/29	USD 174,000	141,231	0.48
NESCO Holdings II, Inc., 5.50%, 15/4/29	USD 107,000	89,926	0.31
PROG Holdings, Inc., 6.00%, 15/11/29	USD 98,000	74,232	0.25
ServiceMaster Co., LLC (The), 7.45%, 15/8/27	USD 125,000	140,297	0.48
SRS Distribution, Inc., 6.00%, 1/12/29	USD 101,000	79,446	0.27

Sustainable U.S. High Yield Bond Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

		Principal Amount		Value	% of Net Assets
Services (2021: 5.04%) cont'd					
SRS Distribution, Inc., 6.125%, 1/7/29	USD	96,000	\$	75,879	0.26
WASH Multifamily Acquisition, Inc., 5.75%, 15/4/26	USD	193,000		182,232	0.62
WESCO Distribution, Inc., 7.125%, 15/6/25	USD	50,000		49,994	0.17
WESCO Distribution, Inc., 7.25%, 15/6/28	USD	70,000		69,399	0.24
		\$		1,695,670	5.78

Steel (2021: 1.78%)

Allegheny Ludlum Corp., 6.95%, 15/12/25	USD	95,000	\$	93,736	0.32
Infrabuild Australia Pty, Ltd., 12.00%, 1/10/24	USD	168,000		160,209	0.54
TMS International Corp., 6.25%, 15/4/29	USD	177,000		128,877	0.44
		\$		382,822	1.30

Super Retail (2021: 3.22%)

Asbury Automotive Group, Inc., 4.625%, 15/11/29	USD	41,000	\$	33,935	0.12
Asbury Automotive Group, Inc., 4.75%, 1/3/30	USD	81,000		66,699	0.23
Asbury Automotive Group, Inc., 5.00%, 15/2/32	USD	30,000		24,569	0.08
Bath & Body Works, Inc., 6.75%, 1/7/36	USD	52,000		41,693	0.14
Bath & Body Works, Inc., 6.875%, 1/11/35	USD	60,000		48,928	0.17
Bath & Body Works, Inc., 6.95%, 1/3/33	USD	52,000		41,605	0.14
Bath & Body Works, Inc., 7.60%, 15/7/37	USD	45,000		36,481	0.12
Bath & Body Works, Inc., 9.375%, 1/7/25	USD	62,000		62,995	0.21
Dave & Buster's, Inc., 7.625%, 1/11/25	USD	221,000		218,497	0.74
Group 1 Automotive, Inc., 4.00%, 15/8/28	USD	78,000		65,345	0.22
Ken Garff Automotive, LLC, 4.875%, 15/9/28	USD	85,000		69,414	0.24
LCM Investments Holdings II, LLC, 4.875%, 1/5/29	USD	144,000		110,014	0.38
Lithia Motors, Inc., 3.875%, 1/6/29	USD	57,000		48,539	0.17
Lithia Motors, Inc., 4.375%, 15/1/31	USD	138,000		117,880	0.40
PetSmart, Inc. / PetSmart Finance Corp., 7.75%, 15/2/29	USD	250,000		225,689	0.77
Sonic Automotive, Inc., 4.625%, 15/11/29	USD	120,000		93,139	0.32
Sonic Automotive, Inc., 4.875%, 15/11/31	USD	98,000		73,864	0.25

Super Retail (2021: 3.22%) cont'd

Victoria's Secret & Co., 4.625%, 15/7/29	USD	136,000	\$	102,664	0.35
William Carter Co. (The), 5.625%, 15/3/27	USD	233,000		218,602	0.74
		\$		1,700,552	5.79

Technology (2021: 2.92%)

Black Knight InfoServ, LLC, 3.625%, 1/9/28	USD	107,000	\$	92,823	0.32
Booz Allen Hamilton, Inc., 3.875%, 1/9/28	USD	110,000		97,527	0.33
Booz Allen Hamilton, Inc., 4.00%, 1/7/29	USD	66,000		57,659	0.20
CDK Global, Inc., 5.25%, 15/5/29	USD	107,000		105,518	0.36
Ciena Corp., 4.00%, 31/1/30	USD	92,000		79,517	0.27
Condor Merger Sub, Inc., 7.375%, 15/2/30	USD	72,000		58,733	0.20
Entegris Escrow Corp., 4.75%, 15/4/29	USD	48,000		44,787	0.15
Entegris, Inc., 4.375%, 15/4/28	USD	130,000		114,885	0.39
Fair Isaac Corp., 4.00%, 15/6/28	USD	117,000		103,859	0.35
II-VI, Inc., 5.00%, 15/12/29	USD	98,000		85,739	0.29
Imola Merger Corp., 4.75%, 15/5/29	USD	229,000		192,358	0.65
MSCI, Inc., 3.875%, 15/2/31	USD	87,000		74,636	0.25
ON Semiconductor Corp., 3.875%, 1/9/28	USD	90,000		79,361	0.27
Open Text Corp., 3.875%, 15/2/28	USD	187,000		166,592	0.57
Presidio Holdings, Inc., 4.875%, 1/2/27	USD	49,000		45,086	0.15
Presidio Holdings, Inc., 8.25%, 1/2/28	USD	197,000		173,462	0.59
Seagate HDD Cayman, 3.125%, 15/7/29	USD	99,000		77,823	0.26
Sensata Technologies BV, 5.00%, 1/10/25	USD	25,000		24,041	0.08
Sensata Technologies, Inc., 3.75%, 15/2/31	USD	98,000		78,717	0.27
Viavi Solutions, Inc., 3.75%, 1/10/29	USD	75,000		62,950	0.21
VM Consolidated, Inc., 5.50%, 15/4/29	USD	110,000		87,892	0.30
		\$		1,903,965	6.46

Telecommunications (2021: 4.70%)

LCPR Senior Secured Financing DAC, 6.75%, 15/10/27	USD	200,000	\$	187,097	0.64
Sprint Capital Corp., 6.875%, 15/11/28	USD	216,000		227,774	0.78
Sprint Corp., 7.625%, 1/3/26	USD	238,000		251,284	0.86

Sustainable U.S. High Yield Bond Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

	Principal Amount	Value	% of Net Assets
Telecommunications (2021: 4.70%) cont'd			
Sprint Corp., 7.875%, 15/9/23	USD 168,000	\$ 173,712	0.59
Telecom Italia SpA, 5.303%, 30/5/24	USD 200,000	192,676	0.66
T-Mobile USA, Inc., 2.25%, 15/2/26	USD 138,000	124,442	0.42
T-Mobile USA, Inc., 2.625%, 15/2/29	USD 50,000	42,224	0.14
T-Mobile USA, Inc., 2.875%, 15/2/31	USD 104,000	86,538	0.29
T-Mobile USA, Inc., 4.75%, 1/2/28	USD 170,000	165,121	0.56
T-Mobile USA, Inc., 5.375%, 15/4/27	USD 45,000	44,571	0.15
Viasat, Inc., 5.625%, 15/4/27	USD 28,000	24,263	0.08
Virgin Media Finance, PLC, 5.00%, 15/7/30	USD 400,000	318,076	1.08
	\$ 1,837,778	6.25	
Transport Excluding Air & Rail (2021: 0.24%)			
Seaspan Corp., 5.50%, 1/8/29	USD 147,000	\$ 117,480	0.40
Utility (2021: 3.33%)			
Clearway Energy Operating, LLC, 4.75%, 15/3/28	USD 80,000	\$ 72,108	0.25
Drax Finco PLC, 6.625%, 1/11/25	USD 200,000	195,452	0.67
Leeward Renewable Energy Operations, LLC, 4.25%, 1/7/29	USD 124,000	99,194	0.34
NextEra Energy Operating Partners L.P., 4.25%, 15/9/24	USD 142,000	136,128	0.46
NextEra Energy Operating Partners L.P., 4.50%, 15/9/27	USD 115,000	106,712	0.36
Pattern Energy Operations L.P. / Pattern Energy Operations, Inc., 4.50%, 15/8/28	USD 86,000	74,980	0.25
	\$ 684,574	2.33	
Total Corporate Bonds & Notes	\$ 26,039,804	88.64	

Convertible Bonds

Technology (2021: 0.00%)			
1Life Healthcare, Inc., 3.00%, 15/6/25	USD 105,000	\$ 86,678	0.30
Total Convertible Bonds	\$ 86,678	0.30	

Forward Currency Contracts, Open as at 30 June 2022 (2021: 0.12%)

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised Appreciation	% of Net Assets
Citibank	USD	44,091	EUR	41,844	5/7/22	\$ 229	0.00
Total						\$ 229	0.00
Total Financial Assets at Fair Value through Profit or Loss						\$ 26,676,256	90.80

Common Stocks

	Shares	Value	% of Net Assets
Containers (2021: 0.23%)			
ACC Claims Holdings, LLC	422,940	\$ 0	0.00
Ardagh Metal Packaging SA	8,717	53,174	0.18
	\$ 53,174	0.18	
Environmental (2021: 0.49%)			
GFL Environmental, Inc.	2,429	\$ 62,668	0.21
GFL Environmental, Inc., PFC Shares	1,067	63,390	0.22
	\$ 126,058	0.43	
Gaming (2021: 0.00%)			
New Cotaí, LLC / New Cotaí Capital Corp.	1	\$ 0	0.00
Healthcare (2021: 0.25%)			
Becton Dickinson and Co., PFC Shares	1,882	\$ 93,084	0.31
Services (2021: 0.45%)			
WESCO International, Inc., PFC Shares	3,182	\$ 87,250	0.30
Technology (2021: 0.00%)			
Riverbed Technology	3,091	\$ 11,117	0.03
Total Common Stocks	\$ 370,683	1.25	

Senior Floating-Rate Interests

Healthcare (2021: 1.23%)			
Perrigo Finance Unlimited Co., Term Loan, 4.40%, 15/6/30	USD 200,000	\$ 178,756	0.61
Technology (2021: 0.73%)			
RealPage, Inc., Term Loan, 4.013%, 22/4/28	USD 115	\$ 106	0.00
Total Senior Floating-Rate Interests	\$ 178,862	0.61	

** Perpetual security with no stated maturity date but may be subject to calls by the issuer.

Sustainable U.S. High Yield Bond Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts, Open as at 30 June 2022 (2021: (0.06%))

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised (Depreciation)	% of Net Assets
Citibank	EUR	3,389,464	USD	3,613,130	5/7/22	\$ (60,210)	(0.21)
Citibank	EUR	57,908	USD	61,729	5/7/22	(1,029)	(0.00)
Citibank	GBP	266,113	USD	331,987	5/7/22	(8,034)	(0.03)
Citibank	GBP	17	USD	21	5/7/22	(1)	(0.00)
Citibank	USD	153,555	EUR	147,015	5/7/22	(549)	(0.00)
Citibank	USD	2,642	EUR	2,530	5/7/22	(9)	(0.00)
Goldman Sachs	USD	13,746	GBP	11,437	5/7/22	(177)	(0.00)
Total						\$ (70,009)	(0.24)
Total Financial Liabilities at Fair Value through Profit or Loss						\$ (70,009)	(0.24)

EUR	Euro
GBP	Pound Sterling
USD	United States Dollar

Portfolio Analysis

As at 30 June 2022:

Analysis of Total Assets:	Fair Value USD	% of Total Assets
Transferable securities admitted to official stock exchange listing	26,664,804	89.59
Transferable securities dealt in on another regulated market	11,223	0.04
OTC financial derivative instruments	229	0.00
Cash and foreign currency	2,446,399	8.22
Other assets	641,815	2.16
Total Assets	29,764,470	100.00

U.S. Value Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS

(Expressed in United States Dollars)

	Shares	Value	% of Net Assets
Financial Assets at Fair Value through Profit or Loss			
Common Stocks			
Aerospace (2021: 2.57%)			
Hexcel Corp.	21,088	\$ 1,103,046	3.33
Banking & Thrifts (2021: 13.53%)			
Goldman Sachs Group, Inc. (The)	3,959	\$ 1,175,865	3.55
M&T Bank Corp.	7,774	1,238,813	3.74
Wells Fargo & Co.	32,938	1,290,120	3.89
		\$ 3,704,798	11.18
Broadcasting (2021: 0.00%)			
Walt Disney Co. (The)	8,208	\$ 774,799	2.34
Building Materials (2021: 2.69%)			
Johnson Controls International PLC	16,994	\$ 813,581	2.46
Chemicals (2021: 3.15%)			
FMC Corp.	8,498	\$ 909,348	2.75
Containers (2021: 0.00%)			
Packaging Corp. of America	3,542	\$ 487,025	1.47
Diversified Financial Services (2021: 4.04%)			
Charles Schwab Corp. (The)	17,884	\$ 1,129,886	3.41
EastGroup Properties, Inc.	5,136	793,174	2.39
Mid-America Apartment Communities, Inc.	5,263	919,184	2.77
		\$ 2,842,244	8.57
Food, Beverage & Tobacco (2021: 3.23%)			
Constellation Brands, Inc.	4,706	\$ 1,096,738	3.31
Performance Food Group Co.	19,687	905,125	2.73
		\$ 2,001,863	6.04
Healthcare (2021: 9.23%)			
Bristol-Myers Squibb Co.	22,975	\$ 1,769,031	5.34
Sanofi	11,834	1,193,412	3.60

	Shares	Value	% of Net Assets
Healthcare (2021: 9.23%) cont'd			
Teleflex, Inc.	4,106	\$ 1,009,419	3.05
Waters Corp.	3,799	1,257,359	3.80
Zimmer Biomet Holdings, Inc.	10,140	1,065,188	3.22
		\$ 6,294,409	19.01
Insurance (2021: 3.59%)			
American International Group, Inc.	20,198	\$ 1,032,672	3.12
Machinery-Diversified (2021: 3.56%)			
Westinghouse Air Brake Technologies Corp.	14,205	\$ 1,165,911	3.52
Oil & Gas (2021: 6.79%)			
ConocoPhillips	19,403	\$ 1,743,143	5.26
Semiconductors (2021: 3.43%)			
Texas Instruments, Inc.	7,088	\$ 1,089,010	3.29
Shipbuilding (2021: 0.00%)			
Huntington Ingalls Industries, Inc.	3,387	\$ 737,740	2.23
Super Retail (2021: 0.00%)			
BJ's Wholesale Club Holdings, Inc.	20,743	\$ 1,292,643	3.90
Dollar Tree, Inc.	4,555	711,439	2.15
Lithia Motors, Inc.	3,635	998,822	3.02
		\$ 3,002,904	9.07
Technology (2021: 6.40%)			
Fidelity National Information Services, Inc.	12,696	\$ 1,163,755	3.51
VMware, Inc., Class A	8,478	966,307	2.92
		\$ 2,130,062	6.43
Telecommunications (2021: 0.00%)			
Verizon Communications, Inc.	21,252	\$ 1,078,478	3.26
Transportation (2021: 0.00%)			
CH Robinson Worldwide, Inc.	9,459	\$ 958,815	2.89
Utility (2021: 0.00%)			
NextEra Energy, Inc.	16,667	\$ 1,290,968	3.90
Total Common Stocks		\$ 33,160,816	100.12

Forward Currency Contracts, Open as at 30 June 2022 (2021: 0.02%)

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised Appreciation	% of Net Assets
Citibank	USD	9,701	EUR	9,037	5/7/22	\$ 227	0.00
Citibank	USD	6,460	GBP	5,303	5/7/22	5	0.00
Citibank	USD	3,758	GBP	3,082	5/7/22	5	0.00
Total						\$ 237	0.00
Total Financial Assets at Fair Value through Profit or Loss						\$ 33,161,053	100.12

U.S. Value Fund

as at 30 June 2022

PORTFOLIO OF INVESTMENTS CONT'D

(Expressed in United States Dollars)

Financial Liabilities at Fair Value through Profit or Loss

Forward Currency Contracts, Open as at 30 June 2022 (2021: (0.01%))

Counterparty	Currency Purchased	Principal Amount	Currency Sold	Principal Amount	Settle Date	Unrealised (Depreciation)	% of Net Assets
Citibank	EUR	587,477	USD	626,244	5/7/22	\$ (10,436)	(0.03)
Citibank	EUR	340,085	USD	362,727	5/7/22	(6,242)	(0.02)
Citibank	EUR	340,085	USD	362,325	5/7/22	(5,840)	(0.02)
Citibank	EUR	92,692	USD	98,809	5/7/22	(1,647)	(0.01)
Citibank	EUR	28,276	USD	30,011	5/7/22	(372)	(0.00)
Citibank	EUR	12,680	USD	13,651	5/7/22	(359)	(0.00)
Citibank	EUR	4,451	USD	4,724	5/7/22	(58)	(0.00)
Citibank	GBP	126,026	USD	157,223	5/7/22	(3,805)	(0.01)
Citibank	GBP	44,109	USD	55,094	5/7/22	(1,398)	(0.01)
Citibank	GBP	40,959	USD	51,075	5/7/22	(1,214)	(0.00)
Citibank	GBP	40,959	USD	51,054	5/7/22	(1,193)	(0.00)
Citibank	GBP	6,060	USD	7,459	5/7/22	(82)	(0.00)
Citibank	USD	19,831	EUR	18,986	5/7/22	(71)	(0.00)
Citibank	USD	3,105	EUR	2,973	5/7/22	(11)	(0.00)
Goldman Sachs	USD	26,258	EUR	25,117	5/7/22	(70)	(0.00)
Goldman Sachs	USD	4,885	GBP	4,064	5/7/22	(63)	(0.00)
Goldman Sachs	USD	4,068	EUR	3,891	5/7/22	(11)	(0.00)
Total						\$ (32,872)	(0.10)
Total Financial Liabilities at Fair Value through Profit or Loss						\$ (32,872)	(0.10)

EUR	Euro
GBP	Pound Sterling
USD	United States Dollar

Portfolio Analysis

As at 30 June 2022:

Analysis of Total Assets:	Fair Value USD	% of Total Assets
Transferable securities admitted to official stock exchange listing	33,160,816	96.54
OTC financial derivative instruments	237	0.00
Cash and foreign currency	1,060,619	3.09
Other assets	128,374	0.37
Total Assets	34,350,046	100.00

Eaton Vance International (Ireland) Funds plc

As at 30 June 2022

STATEMENT OF FINANCIAL POSITION

	Notes	Emerging Markets Debt Opportunities Fund 30 June 2022 (Unaudited)	Emerging Markets Debt Opportunities Fund 31 December 2021 (Audited)	Emerging Markets Local Income Fund 30 June 2022 (Unaudited)	Emerging Markets Local Income Fund 31 December 2021 (Audited)	Global Macro Fund 30 June 2022 (Unaudited)	Global Macro Fund 31 December 2021 (Audited)	Parametric Emerging Markets Fund 30 June 2022 (Unaudited)	Parametric Emerging Markets Fund 31 December 2021 (Audited)	Parametric Global Defensive Equity Fund 30 June 2022 (Unaudited)	Parametric Global Defensive Equity Fund 31 December 2021 (Audited)
Assets											
Financial assets at fair value through profit or loss	9 \$	276,199,883 \$	327,580,837 \$	252,888,695 \$	361,612,010 \$	93,131,044 \$	61,832,362 \$	181,713,611 \$	214,481,009 \$	116,087,676 \$	204,484,847
Cash and foreign currency	12	26,237,784	39,456,433	78,688,557	85,798,269	19,331,046	11,399,751	2,512,011	1,744,879	29,246,437	17,486,646
Interest and dividends receivable		5,238,794	5,021,527	4,388,880	7,622,184	1,256,475	967,548	773,144	269,947	114,311	171,584
Receivable for capital shares issued		114,037	4,055,148	107,419	3,136,853	—	—	28,526	47,257	—	—
Receivable for investments sold		2,669,608	176,878	2,475,355	227,461	847,944	136,437	1,154,044	4,124	—	5,043,300
Receivable spot foreign exchange contracts awaiting settlement		—	—	—	—	—	—	—	—	—	5,333
Receivable from the Manager	3	112,717	148,865	51,381	267,440	38,944	52,364	19,799	41,151	9,279	22,337
Total Assets		\$ 310,572,823	\$ 376,439,688	\$ 338,600,287	\$ 458,664,217	\$ 114,605,453	\$ 74,388,462	\$ 186,201,135	\$ 216,588,367	\$ 145,457,703	\$ 227,214,047
Liabilities											
Financial liabilities at fair value through profit or loss	9 \$	11,930,060 \$	5,172,335 \$	27,629,991 \$	21,693,154 \$	10,139,260 \$	4,131,267 \$	17 \$	— \$	1,223,517 \$	382,465
Bank overdraft	12	10,109,870	691,687	17,889,956	20,548,336	588,504	542,345	—	—	—	960,000
Payable for investments purchased		7,036,634	—	1,678,908	—	3,059,502	107,750	1,137,309	—	—	—
Payable for capital shares redeemed		23,382	139,998	1,475,065	190,517	—	—	622	29,350	2,008	6,455,507
Payable spot foreign exchange contracts awaiting settlement		2,600	11,229	69,490	1,422	1,271	—	—	—	—	22,532
Accrued expenses and other payables:											
Accrued Management fees	3	383,401	423,957	406,836	484,298	262,594	161,956	329,884	384,582	216,201	249,153
Accrued other		158,130	185,343	392,986	559,024	111,848	97,688	987,578	489,031	128,860	96,643
Liabilities (excluding net assets attributable to holders of redeemable shares)		\$ 29,644,077	\$ 6,624,549	\$ 49,543,232	\$ 43,476,751	\$ 14,162,979	\$ 5,041,006	\$ 2,455,410	\$ 902,963	\$ 1,570,586	\$ 8,166,300
Net assets attributable to holders of redeemable shares	11 \$	\$ 280,928,746	\$ 369,815,139	\$ 289,057,055	\$ 415,187,466	\$ 100,442,474	\$ 69,347,456	\$ 183,745,725	\$ 215,685,404	\$ 143,887,117	\$ 219,047,747

See notes to the financial statements on pages 96 to 114.

Eaton Vance International (Ireland) Funds plc

As at 30 June 2022

STATEMENT OF FINANCIAL POSITION (CONT'D)

	Notes	Short Duration U.S. Government Income Fund 30 June 2022 (Unaudited)	Short Duration U.S. Government Income Fund* 31 December 2021 (Audited)	Sustainable Global High Yield Bond Fund 30 June 2022 (Unaudited)	Sustainable Global High Yield Bond Fund 31 December 2021 (Audited)	Sustainable U.S. High Yield Bond Fund 30 June 2022 (Unaudited)	Sustainable U.S. High Yield Bond Fund 31 December 2021 (Audited)	U.S. Value Fund 30 June 2022 (Unaudited)	U.S. Value Fund 31 December 2021 (Audited)	Total Company 30 June 2022 (Unaudited)	Total Company 31 December 2021 (Audited)
Assets											
Financial assets at fair value through profit or loss	9 \$	24,592,520 \$	29,070,057 \$	16,064,665 \$	18,614,904 \$	26,676,256 \$	72,787,533 \$	33,161,053 \$	37,899,045 \$	1,020,515,403 \$	1,328,362,604
Cash and foreign currency	12	3,546,774	1,140,590	1,134,503	752,575	2,446,399	2,317,301	1,060,619	55,780	164,204,130	160,152,224
Interest and dividends receivable		74,263	66,576	243,387	254,091	434,381	993,437	38,324	47,516	12,561,959	15,414,410
Receivable for capital shares issued		40,105	36,827	—	101	129,986	35,802	11,935	827	432,008	7,312,815
Receivable for investments sold		6,678,313	3,207,170	69,868	13,024	—	323,192	26,608	—	13,921,740	9,131,586
Receivable spot foreign exchange contracts awaiting settlement		—	—	52	—	—	—	—	—	52	5,333
Receivable from the Manager	3	49,784	43,268	49,196	52,668	77,448	65,442	51,507	58,265	460,055	751,800
Total Assets	\$	34,981,759 \$	33,564,488 \$	17,561,671 \$	19,687,363 \$	29,764,470 \$	76,522,707 \$	34,350,046 \$	38,061,433 \$	1,212,095,347 \$	1,521,130,772
Liabilities											
Financial liabilities at fair value through profit or loss	9 \$	17,980 \$	33,548 \$	11,936 \$	5,476 \$	70,009 \$	41,948 \$	32,872 \$	3,804 \$	51,055,642 \$	31,463,997
Bank overdraft	12	579,594	—	212,785	8,896	—	—	867,558	—	30,248,267	22,751,264
Distributions payable		—	—	—	—	79,379	78,176	—	—	79,379	78,176
Payable for investments purchased		9,840,636	8,510,334	207,819	60,673	5,119	—	113,043	—	23,078,970	8,678,757
Payable for capital shares redeemed		—	—	—	—	45,239	356,609	13,040	24	1,559,356	7,172,005
Payable spot foreign exchange contracts awaiting settlement		—	—	—	—	—	—	—	—	73,361	35,183
Accrued expenses and other payables:											
Accrued Management fees	3	30,770	31,435	24,692	26,943	86,731	180,665	128,492	135,591	1,869,601	2,078,580
Accrued other		62,910	32,025	42,038	42,183	99,707	80,420	69,451	43,044	2,053,508	1,625,401
Liabilities (excluding net assets attributable to holders of redeemable shares)	\$	10,531,890 \$	8,607,342 \$	499,270 \$	144,171 \$	386,184 \$	737,818 \$	1,224,456 \$	182,463 \$	110,018,084 \$	73,883,363
Net assets attributable to holders of redeemable shares	11 \$	24,449,869 \$	24,957,146 \$	17,062,401 \$	19,543,192 \$	29,378,286 \$	75,784,889 \$	33,125,590 \$	37,878,970 \$	1,102,077,263 \$	1,447,247,409

* Short Duration U.S. Government Income Fund launched on 18 February 2021.

See notes to the financial statements on pages 96 to 114.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

STATEMENT OF COMPREHENSIVE INCOME

	Notes	Emerging Markets Debt Opportunities Fund 30 June 2022 (Unaudited)	Emerging Markets Debt Opportunities Fund 30 June 2021 (Unaudited)	Emerging Markets Local Income Fund 30 June 2022 (Unaudited)	Emerging Markets Local Income Fund 30 June 2021 (Unaudited)	Global Macro Fund 30 June 2022 (Unaudited)	Global Macro Fund 30 June 2021 (Unaudited)	Parametric Emerging Markets Fund 30 June 2022 (Unaudited)	Parametric Emerging Markets Fund 30 June 2021 (Unaudited)	Parametric Global Defensive Equity Fund 30 June 2022 (Unaudited)	Parametric Global Defensive Equity Fund 30 June 2021 (Unaudited)
Investment income											
Interest income	\$	11,664,862	\$ 3,606,599	\$ 10,508,099	\$ 14,259,362	\$ 2,090,406	\$ 2,941,974	\$ —	\$ 18	\$ 83,266	\$ 74,827
Dividend income		—	—	—	—	150,764	56,727	4,445,056	3,903,665	514,451	523,247
Other income		—	—	—	—	11,224	—	4,011	852	908	7,023
Realised and unrealised gains/(losses) on financial assets and liabilities at fair value through profit or loss		(74,513,450)	(2,074,389)	(67,031,944)	(31,902,989)	(22,229,683)	(9,086,975)	(34,073,446)	17,708,215	(29,088,181)	21,785,572
Total investment income/(loss)	\$	(62,848,588)	\$ 1,532,210	\$ (56,523,845)	\$ (17,643,627)	\$ (19,977,289)	\$ (6,088,274)	\$ (29,624,379)	\$ 21,612,750	\$ (28,489,556)	\$ 22,390,669
Expenses											
Management fees	3 \$	799,663	\$ 190,219	\$ 888,352	\$ 1,060,854	\$ 441,915	\$ 502,981	\$ 702,200	\$ 826,040	\$ 451,272	\$ 514,905
Administration fees	3	116,316	39,569	115,097	139,349	68,953	41,022	101,136	86,609	62,452	71,771
Audit fees		14,661	16,372	14,661	15,676	14,661	15,676	14,299	15,385	7,059	7,602
Depository fees	3	121,351	77,818	184,256	283,493	49,901	98,881	128,061	156,607	44,428	43,557
Legal fees		32,498	37,902	52,627	49,189	21,567	25,475	18,697	27,996	28,087	37,477
Organisation fees		5,449	16,623	6,195	35,357	—	—	—	—	3,070	3,886
Printing fees		9,824	1,655	18,563	21,744	4,221	3,520	5,501	2,276	3,870	10,775
Transfer agent fees	3	78,439	59,722	68,670	98,007	23,285	33,352	31,391	35,085	28,450	44,921
Directors' fees	10	5,792	6,505	5,792	6,254	5,792	6,252	5,916	6,250	5,908	6,252
Transaction costs		—	—	—	—	8,564	7,717	61,237	39,057	4,806	21,449
Other fees		177,489	29,013	237,949	143,501	54,906	47,949	100,187	38,511	47,151	51,334
Total expenses before voluntary waivers	\$	1,361,482	\$ 475,398	\$ 1,592,162	\$ 1,853,424	\$ 693,765	\$ 782,825	\$ 1,168,625	\$ 1,233,816	\$ 686,553	\$ 813,929
Expenses voluntarily reduced by the Manager	3 \$	(177,691)	\$ (187,750)	\$ (249,392)	\$ (326,337)	\$ (22,482)	\$ (46,954)	\$ (73,475)	\$ (70,053)	\$ (50,791)	\$ (74,676)
Total Expenses	\$	1,183,791	\$ 287,648	\$ 1,342,770	\$ 1,527,087	\$ 671,283	\$ 735,871	\$ 1,095,150	\$ 1,163,763	\$ 635,762	\$ 739,253
Tax		(454,861)	(111,146)	(697,175)	(897,056)	(116,508)	(126,616)	(475,206)	(339,407)	—	—
Net investment income/(loss)	\$	(64,487,240)	\$ 1,133,416	\$ (58,563,790)	\$ (20,067,770)	\$ (20,765,080)	\$ (6,950,761)	\$ (31,194,735)	\$ 20,109,580	\$ (29,125,318)	\$ 21,651,416
Finance costs											
Dividends to holders of redeemable shares:											
Distribution – Class A Inc (M) USD	\$	—	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Distribution – Class A Inc (Q) USD		(287)	(326)	(2,319)	(405)	—	—	—	—	—	—
Distribution – Class C Inc (M) USD		—	—	—	—	—	—	—	—	—	—
Distribution – Class I Inc (M) GBP (H)		—	—	—	—	—	—	—	—	—	—
Distribution – Class I Inc (Q) EUR (H)		(899)	—	—	—	—	—	—	—	—	—
Distribution – Class I Inc (Q) GBP (H)		—	—	(11,417)	(13,598)	—	—	—	—	—	—
Distribution – Class I Inc (Q) USD		(208,977)	(89,537)	—	—	—	—	—	—	—	—
Distribution – Class M Inc (M) USD		—	—	—	—	—	—	—	—	—	—
Distribution – Class M Inc (Q) USD		(305)	(344)	(21,013)	(48,194)	—	—	—	—	—	—
Distribution – Class S Inc (M) GBP (U)		—	—	(677,922)	(1,006,625)	—	—	—	—	—	—
Distribution – Class S Inc (Q) EUR (H)		(11,918)	(10,692)	—	—	—	—	—	—	—	—
Distribution – Class S Inc (Q) GBP (H)		(2,241,889)	(2,243,805)	(79,999)	(100,256)	—	—	—	—	—	—
Distribution – Class S Inc (Q) USD		(66,985)	(60,415)	—	—	—	—	—	—	—	—
Total dividends to holders of redeemable shares	\$	(2,531,260)	\$ (2,405,119)	\$ (792,670)	\$ (1,169,078)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Net increase/(decrease) in net assets attributable to holders of redeemable shares from operations											
	\$	(67,018,500)	\$ (1,271,703)	\$ (59,356,460)	\$ (21,236,848)	\$ (20,765,080)	\$ (6,950,761)	\$ (31,194,735)	\$ 20,109,580	\$ (29,125,318)	\$ 21,651,416

See notes to the financial statements on pages 96 to 114.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

STATEMENT OF COMPREHENSIVE INCOME (CONT'D)

		Short Duration U.S. Government Income Fund 30 June 2022 (Unaudited)	Short Duration U.S. Government Income Fund* 30 June 2021 (Unaudited)	Sustainable Global High Yield Bond Fund 30 June 2022 (Unaudited)	Sustainable Global High Yield Bond Fund 30 June 2021 (Unaudited)	Sustainable U.S. High Yield Bond Fund 30 June 2022 (Unaudited)	Sustainable U.S. High Yield Bond Fund 30 June 2021 (Unaudited)	U.S. Value Fund 30 June 2022 (Unaudited)	U.S. Value Fund 30 June 2021 (Unaudited)	Total Company 30 June 2022 (Unaudited)	Total Company 30 June 2021 (Unaudited)										
Notes																					
Investment income																					
Interest income	\$	445,605	\$	230,270	\$	466,229	\$	490,385	\$	1,013,530	\$	2,273,498	\$	10	\$	11	\$	26,272,007	\$	23,876,944	
Dividend income		—		—		1,328		—		38,247		389,574		389,574		349,138		5,511,830		4,871,024	
Other income		—		26		1,218		2,437		107,139		27,176		13		4		124,513		37,518	
Realised and unrealised gains/(losses) on financial assets and liabilities at fair value through profit or loss		(822,947)		(172,605)		(2,825,474)		350,408		(6,736,532)		822,880		(3,582,044)		5,253,992		(240,903,701)		2,684,109	
Total investment income/(loss)	\$	(377,342)	\$	57,691	\$	(2,356,699)	\$	843,230	\$	(5,605,206)	\$	3,161,801	\$	(3,192,447)	\$	5,603,145	\$	(208,995,351)	\$	31,469,595	
Expenses																					
Management fees	3	\$	61,477	\$	45,267	\$	50,507	\$	51,398	\$	201,875	\$	384,139	\$	263,034	\$	261,128	\$	3,860,295	\$	3,836,931
Administration fees	3		26,865		4,758		46,419		45,999		81,965		61,091		65,980		35,254		685,183		525,422
Audit fees			7,059		6,433		12,056		16,331		12,056		15,851		7,059		7,602		103,571		116,928
Depository fees	3		11,439		11,595		19,529		25,838		19,850		19,961		17,558		15,131		596,373		732,881
Legal fees			31,070		15,043		9,897		14,783		17,851		42,659		8,105		21,972		220,399		272,496
Organisation fees			5,947		4,337		1,565		2,443		—		—		—		—		22,226		62,646
Printing fees			1,804		668		714		543		3,239		7,442		1,267		1,807		49,003		50,430
Transfer agent fees	3		10,871		10,472		9,102		14,802		35,152		35,112		20,591		25,809		305,951		357,282
Directors' fees	10		3,620		3,231		3,740		3,906		5,672		6,251		3,620		3,905		45,852		48,806
Transaction costs			—		—		—		1		42		922		5,957		18,699		80,606		87,845
Other fees			5,056		9,199		13,554		19,485		434		39,725		28,097		45,293		664,823		424,010
Total expenses before voluntary waivers		\$	165,208		111,003		167,083		195,529		378,136		613,153		421,268		436,600		6,634,282		6,515,677
Expenses voluntarily reduced by the Manager	3	\$	(90,375)		(56,317)		(106,674)		(134,513)		(162,304)		(163,593)		(109,952)		(120,554)		(1,043,136)		(1,180,747)
Total Expenses		\$	74,833	\$	54,686	\$	60,409	\$	61,016	\$	215,832	\$	449,560	\$	311,316	\$	316,046	\$	5,591,146	\$	5,334,930
Tax			(55,102)		—		(5,024)		(2,865)		(5,298)		(15,987)		(100,981)		(95,552)		(1,910,155)		(1,588,629)
Net investment income/(loss)	\$	(507,277)	\$	3,005	\$	(2,422,132)	\$	779,349	\$	(5,826,336)	\$	2,696,254	\$	(3,604,744)	\$	5,191,547	\$	(216,496,652)	\$	24,546,036	
Finance costs																					
Dividends to holders of redeemable shares:																					
Distribution – Class A Inc (M) USD	\$	(69)		(45)		—		—		(143,893)		(155,675)		—		—		(143,962)		(155,720)	
Distribution – Class A Inc (Q) USD		—		—		—		—		—		—		—		—		(2,606)		(731)	
Distribution – Class C Inc (M) USD		—		—		—		—		(60,210)		(89,143)		—		—		(60,210)		(89,143)	
Distribution – Class I Inc (M) GBP (H)		—		—		—		—		(23)		(5,292)		—		—		(23)		(5,292)	
Distribution – Class I Inc (Q) EUR (H)		—		—		—		—		—		—		—		—		(899)		—	
Distribution – Class I Inc (Q) GBP (H)		—		—		—		(222)		—		—		—		—		(11,417)		(13,598)	
Distribution – Class I Inc (Q) USD		(222,609)		—		—		—		—		—		—		—		(431,586)		(232,521)	
Distribution – Class M Inc (M) USD		(82)		(142,984)		—		—		(62,409)		(35,505)		—		—		(62,491)		(35,558)	
Distribution – Class M Inc (Q) USD		—		—		(102)		—		—		—		—		—		(21,420)		(48,760)	
Distribution – Class S Inc (M) GBP (U)		—		(53)		—		—		—		—		—		—		(677,922)		(1,006,625)	
Distribution – Class S Inc (Q) EUR (H)		—		—		—		—		—		—		—		—		(11,918)		(10,692)	
Distribution – Class S Inc (Q) GBP (H)		—		—		—		—		—		—		—		—		(2,321,888)		(2,344,061)	
Distribution – Class S Inc (Q) USD		—		—		—		—		—		—		—		—		(66,985)		(60,415)	
Total dividends to holders of redeemable shares	\$	(222,760)	\$	(143,082)	\$	(102)	\$	(222)	\$	(266,535)	\$	(285,615)	\$	—	\$	—	\$	(3,813,327)	\$	(4,003,116)	
Net increase/(decrease) in net assets attributable to holders of redeemable shares from operations																					
	\$	(730,037)	\$	(140,077)	\$	(2,422,234)	\$	779,127	\$	(6,092,871)	\$	2,410,639	\$	(3,604,744)	\$	5,191,547	\$	(220,309,979)	\$	20,542,920	

* Short Duration U.S. Government Income Fund launched on 18 February 2021.

See notes to the financial statements on pages 96 to 114.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

STATEMENT OF CHANGES IN NET ASSETS

Notes	Emerging Markets Debt Opportunities Fund 30 June 2022 (Unaudited)	Emerging Markets Debt Opportunities Fund 30 June 2021 (Unaudited)	Emerging Markets Local Income Fund 30 June 2022 (Unaudited)	Emerging Markets Local Income Fund 30 June 2021 (Unaudited)	Global Macro Fund 30 June 2022 (Unaudited)	Global Macro Fund 30 June 2021 (Unaudited)	Parametric Emerging Markets Fund 30 June 2022 (Unaudited)	Parametric Emerging Markets Fund 30 June 2021 (Unaudited)	Parametric Global Defensive Equity Fund 30 June 2022 (Unaudited)	Parametric Global Defensive Equity Fund 30 June 2021 (Unaudited)
Net increase/(decrease) in net assets attributable to holders of redeemable shares from operations	\$ (67,018,500)	\$ (1,271,703)	\$ (59,356,460)	\$ (21,236,848)	\$ (20,765,080)	\$ (6,950,761)	\$ (31,194,735)	\$ 20,109,580	\$ (29,125,318)	\$ 21,651,416
Capital share transactions of redeemable shares:										
Subscriptions of redeemable shares	\$ 24,575,491	\$ 129,644,615	\$ 17,597,721	\$ 145,054,222	\$ 52,110,909	\$ 8,463,047	\$ 350,254	\$ 503,523	\$ 5,783,140	\$ 4,771,411
Redemption of redeemable shares	(46,443,384)	(4,133,184)	(84,371,672)	(6,675,496)	(250,811)	(36,509,016)	(1,095,198)	(3,473,283)	(51,818,452)	(312,305,095)
Net increase/(decrease) from capital share transactions of redeemable shares	\$ (21,867,893)	\$ 125,511,431	\$ (66,773,951)	\$ 138,378,726	\$ 51,860,098	\$ (28,045,969)	\$ (744,944)	\$ (2,969,760)	\$ (46,035,312)	\$ (307,533,684)
Net increase/(decrease) in net assets attributable to unitholders	\$ (88,886,393)	\$ 124,239,728	\$ (126,130,411)	\$ 117,141,878	\$ 31,095,018	\$ (34,996,730)	\$ (31,939,679)	\$ 17,139,820	\$ (75,160,630)	\$ (285,882,268)
Net assets attributable to unitholders										
Beginning of financial period	\$ 369,815,139	\$ 39,247,616	\$ 415,187,466	\$ 396,353,833	\$ 69,347,456	\$ 139,805,326	\$ 215,685,404	\$ 229,238,534	\$ 219,047,747	\$ 499,648,258
End of financial period	\$ 280,928,746	\$ 163,487,344	\$ 289,057,055	\$ 513,495,711	\$ 100,442,474	\$ 104,808,596	\$ 183,745,725	\$ 246,378,354	\$ 143,887,117	\$ 213,765,990

See notes to the financial statements on pages 96 to 114.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

STATEMENT OF CHANGES IN NET ASSETS (CONT'D)

Notes	Short Duration U.S. Government Income Fund 30 June 2022 (Unaudited)	Short Duration U.S. Government Income Fund* 30 June 2021 (Unaudited)	Sustainable Global High Yield Bond Fund 30 June 2022 (Unaudited)	Sustainable Global High Yield Bond Fund 30 June 2021 (Unaudited)	Sustainable U.S. High Yield Bond Fund 30 June 2022 (Unaudited)	Sustainable U.S. High Yield Bond Fund 30 June 2021 (Unaudited)	U.S. Value Fund 30 June 2022 (Unaudited)	U.S. Value Fund 30 June 2021 (Unaudited)	Total Company 30 June 2022 (Unaudited)	Total Company 30 June 2021 (Unaudited)
Net increase/(decrease) in net assets attributable to holders of redeemable shares from operations	\$ (730,037)	\$ (140,077)	\$ (2,422,234)	\$ 779,127	\$ (6,092,871)	\$ 2,410,639	\$ (3,604,744)	\$ 5,191,547	\$ (220,309,979)	\$ 20,542,920
Capital share transactions of redeemable shares:										
Subscriptions of redeemable shares	\$ 222,760	\$ 25,143,081	\$ 102	\$ 25,110	\$ 1,210,161	\$ 8,099,791	\$ 2,206,316	\$ 2,020,748	\$ 104,056,854	\$ 323,725,548
Redemption of redeemable shares	—	—	(58,659)	—	(41,523,893)	(86,537,031)	(3,354,952)	(7,618,342)	(228,917,021)	(457,251,447)
Net increase/(decrease) from capital share transactions of redeemable shares	\$ 222,760	\$ 25,143,081	\$ (58,557)	\$ 25,110	\$ (40,313,732)	\$ (78,437,240)	\$ (1,148,636)	\$ (5,597,594)	\$ (124,860,167)	\$ (133,525,899)
Net increase/(decrease) in net assets attributable to unitholders	\$ (507,277)	\$ 25,003,004	\$ (2,480,791)	\$ 804,237	\$ (46,406,603)	\$ (76,026,601)	\$ (4,753,380)	\$ (406,047)	\$ (345,170,146)	\$ (112,982,979)
Net assets attributable to unitholders										
Beginning of financial period	\$ 24,957,146	\$ —	\$ 19,543,192	\$ 18,517,344	\$ 75,784,889	\$ 146,908,066	\$ 37,878,970	\$ 36,181,795	\$ 1,447,247,409	\$ 1,505,900,772
End of financial period	\$ 24,449,869	\$ 25,003,004	\$ 17,062,401	\$ 19,321,581	\$ 29,378,286	\$ 70,881,465	\$ 33,125,590	\$ 35,775,748	\$ 1,102,077,263	\$ 1,392,917,793

* Short Duration U.S. Government Income Fund launched on 18 February 2021.

See notes to the financial statements on pages 96 to 114.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS

1 Accounting Policies

The condensed interim financial statements for the financial period ended 30 June 2022 have been prepared in accordance with FRS 104 "Interim Financial Reporting" ("FRS104"), which is intended for use in the preparation of semi-annual reports by entities that apply FRS 102, The Financial Reporting Standard applicable in the UK and Republic of Ireland ("FRS 102") when preparing their annual financial statements.

These financial statements were prepared on the same basis of accounting policies set out in the audited financial statements for the financial year ended 31 December 2021. These policies have been consistently applied throughout the financial period and the preceding year, unless otherwise stated.

2 Share Capital

As at 30 June 2022 and 30 June 2021, the authorised share capital of the Company was 500,000,030,000 shares of no par value divided into 30,000 subscriber shares of no par value issued at €1.269738 each and 500,000,000,000 (five hundred billion) shares of no par value, initially designated as unclassified shares. The subscriber shares entitle the holders to attend and vote at general meetings of the Company but do not entitle the holders to participate in the profits or assets of the Company, except for a return of capital on a winding-up.

The subscriber shares are not included in the calculation of the net asset value ("NAV") per share. The share capital of the Company shall be equal to the value for the time being of the issued share capital.

Shares are redeemable at the request of the shareholder.

Details of shares issued and redeemed during the financial periods, together with the number of shares in issue at financial period end, are as follows:

For the financial period ended 30 June 2022 and 30 June 2021:

	30 June 2022				30 June 2021			
	Shares at the beginning of financial period	Shares issued	Shares redeemed	Shares at the end of financial period	Shares at the beginning of financial period	Shares issued	Shares redeemed	Shares at the end of financial period
Emerging Markets Debt Opportunities Fund								
Class A Acc USD	999	—	—	999	—	999	—	999
Class A Inc (Q) USD	1,049	34	—	1,083	1,000	—	—	1,000
Class I Acc EUR (H)	29,156	272,542	(48,153)	253,545	950	—	—	950
Class I Acc GBP (H)	2,489	28	(843)	1,674	943	4,166	(162)	4,947
Class I Acc NOK (H)	26,027,186	175,931	(144,226)	26,058,891	—	12,376,217	—	12,376,217
Class I Acc USD	11,927,281	193,568	(27,094)	12,093,755	933	7,313	—	8,246
Class I Inc (Q) EUR (H) ⁽¹⁾	—	3,770	(420)	3,350	—	—	—	—
Class I Inc (Q) GBP (H) ⁽²⁾	80	—	(80)	—	—	—	—	—
Class I Inc (Q) USD	684,467	38	—	684,505	1,000	482,609	—	483,609
Class M Acc USD	999	—	—	999	—	999	—	999
Class M Inc (Q) USD	1,053	37	—	1,090	1,000	—	—	1,000
Class S Acc EUR (H)	2,504,496	—	(1,036,560)	1,467,936	496,032	815,832	—	1,311,864
Class S Acc GBP (H)	1,948,790	398,482	(187,280)	2,159,992	15,340	1,158,681	(51,010)	1,123,011
Class S Acc USD	4,842,007	318,252	(979,317)	4,180,942	2,463,964	809,483	(151,535)	3,121,912
Class S Inc (Q) EUR (H)	35,733	1,065	—	36,798	—	30,132	—	30,132
Class S Inc (Q) GBP (H)	6,183,225	886,082	(1,822,608)	5,246,699	317,003	5,045,305	(114,312)	5,247,996
Class S Inc (Q) USD	250,773	18,556	(69,887)	199,442	31,346	190,465	(2,607)	219,204

(1) Class I Inc (Q) EUR (H) of Emerging Markets Debt Opportunities Fund launched on 25 January 2022.

(2) Class I Inc (Q) GBP (H) of Emerging Markets Debt Opportunities Fund was fully redeemed on 6 January 2022.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS CONT'D

2 Share Capital (cont'd)

	30 June 2022				30 June 2021			
	Shares at the beginning of financial period	Shares issued	Shares redeemed	Shares at the end of financial period	Shares at the beginning of financial period	Shares issued	Shares redeemed	Shares at the end of financial period
Emerging Markets Local Income Fund								
Class A Acc EUR (U)	491,604	35,541	(33,315)	493,830	419,040	50,174	(1,942)	467,272
Class A Acc USD	26,675	1,042	(820)	26,897	24,335	—	—	24,335
Class A Inc (Q) USD	7,460	44	—	7,504	1,000	—	—	1,000
Class I Acc EUR (H)	6,149	—	(5,300)	849	6,149	—	—	6,149
Class I Acc EUR (U)	5,162,358	—	(1,653,804)	3,508,554	5,170,035	—	—	5,170,035
Class I Acc GBP (H)	401,587	62,835	(35,210)	429,212	320,161	64,566	(20,740)	363,987
Class I Acc USD	12,814,828	1,251,506	(1,108,327)	12,958,007	5,886,040	2,297,099	(6,000)	8,177,139
Class I Inc (Q) GBP (H)	30,754	744	(8,529)	22,969	26,769	4,222	(7,579)	23,412
Class M Acc USD	278,997	10,474	(145,710)	143,761	132,775	114,226	(12,232)	234,769
Class M Inc (Q) USD	77,965	9,091	(22,717)	64,339	104,131	35,354	(30,809)	108,676
Class S Acc EUR (U)	3,065,520	—	(2,070,690)	994,830	791,296	3,197,585	—	3,988,881
Class S Acc GBP (H)	415,668	61,720	(61,488)	415,900	219,710	121,144	(18,920)	321,934
Class S Acc GBP (U)	2,208,966	182,020	(205,197)	2,185,789	—	2,521,039	(995)	2,520,044
Class S Acc USD	10,075,173	4,443	(1,581,246)	8,498,370	17,878,442	2,622,759	(437,014)	20,064,187
Class S Inc (M) GBP (U)	1,515,472	23,214	(1,104,896)	433,790	1,298,964	506,126	(3,414)	1,801,676
Class S Inc (Q) GBP (H)	176,380	21,017	(17,536)	179,861	154,782	21,181	(27,987)	147,976
Global Macro Fund								
Class A Acc EUR (H)	15,180	24,708	(688)	39,200	15,180	—	—	15,180
Class A Acc USD	273,074	—	(15,685)	257,389	259,282	5,763	(3,580)	261,465
Class C Acc USD	252,290	—	(2,488)	249,802	343,748	1,489	(47,096)	298,141
Class I Acc EUR (H)	920	—	—	920	920	—	—	920
Class I Acc GBP (H)	959	—	—	959	959	—	—	959
Class I Acc JPY (H)	6,466,884	5,590,584	—	12,057,468	12,755,393	817,652	(3,672,108)	9,900,937
Class I Acc USD	788	—	—	788	788	—	—	788
Class M Acc USD	190,752	19,545	(1,895)	208,402	249,042	26,054	(60,010)	214,086
Parametric Emerging Markets Fund								
Class A Acc USD	2,175,287	29,762	(77,708)	2,127,341	2,480,297	39,421	(240,767)	2,278,951
Class C Acc USD	63,281	—	(6,187)	57,094	63,834	4	—	63,838
Class I Acc EUR (U) ⁽³⁾	1,016	—	(1,016)	—	1,016	—	—	1,016
Class I Acc GBP (U)	13,561	—	(436)	13,125	13,851	—	—	13,851
Class I Acc USD	14,588,419	—	—	14,588,419	16,100,800	—	(10,879)	16,089,921
Class M Acc USD	63,071	20	(4,128)	58,963	109,662	6	(14,989)	94,679
Parametric Global Defensive Equity Fund								
Class I Acc EUR (H)	3,144,388	233,772	(288,346)	3,089,814	2,556,515	171,025	—	2,727,540
Class I Acc GBP (H)	2,930,794	3,402	(504)	2,933,692	3,059,051	611	(12,240)	3,047,422
Class I Acc USD	421,951	193,349	—	615,300	2,520,660	—	(2,288,218)	232,442
Class I Inc (A) EUR (H)	7,475,032	—	(3,799,159)	3,675,873	7,475,032	—	—	7,475,032
Class I Inc (A) GBP (H)	783,234	—	—	783,234	3,969,711	150,832	(2,952,376)	1,168,167
Class M Acc USD ⁽⁴⁾	988	—	(988)	—	988	—	—	988
Class Z Acc GBP (H)	—	—	—	—	15,041,764	—	(15,041,764)	—

(3) Class I Acc EUR (U) of Parametric Emerging Markets Fund was fully redeemed on 11 April 2022.

(4) Class M Acc USD of Parametric Global Defensive Equity Fund was fully redeemed on 11 April 2022.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS CONT'D

2 Share Capital (cont'd)

	30 June 2022				30 June 2021			
	Shares at the beginning of financial period	Shares issued	Shares redeemed	Shares at the end of financial period	Shares at the beginning of financial period	Shares issued	Shares redeemed	Shares at the end of financial period
Short Duration U.S. Government Income Fund								
Class A Acc USD	1,000	—	—	1,000	—	1,000	—	1,000
Class A Inc (M) USD	1,011	7	—	1,018	—	1,003	—	1,003
Class I Inc (M) USD	2,533,125	22,991	—	2,556,116	—	2,506,360	—	2,506,360
Class M Acc USD	1,000	—	—	1,000	—	1,000	—	1,000
Class M Inc (M) USD	1,014	9	—	1,023	—	1,004	—	1,004
Sustainable Global High Yield Bond Fund								
Class A Acc USD ⁽⁵⁾	2,500	—	(2,500)	—	—	2,500	—	2,500
Class I Acc EUR (H) ⁽⁶⁾	904	—	(904)	—	904	—	—	904
Class I Acc GBP (H) ⁽⁶⁾	924	—	(924)	—	924	—	—	924
Class I Acc USD	1,509,808	—	—	1,509,808	1,509,808	—	—	1,509,808
Class M Inc (Q) USD ⁽⁶⁾	1,032	10	(1,042)	—	1,000	—	—	1,000
Sustainable U.S. High Yield Bond Fund								
Class A Acc EUR (H)	3,826	—	(665)	3,161	16,335	146	(12,625)	3,856
Class A Acc USD	226,842	12,776	(29,172)	210,446	206,188	29,718	(56,077)	179,829
Class A Inc (M) USD	766,987	19,593	(59,834)	726,746	679,143	95,816	(68,925)	706,034
Class C Acc USD	110,134	12,409	(1,775)	120,768	91,783	6,065	—	97,848
Class C Inc (M) USD	431,632	9,824	(54,941)	386,515	566,953	1,552	(97,314)	471,191
Class G Acc USD ⁽⁷⁾	1,064,963	—	(1,064,963)	—	1,196,193	—	(80,008)	1,116,185
Class I Acc EUR (H)	383,039	5,152	(157,831)	230,360	3,193,408	37,680	(2,933,047)	298,041
Class I Acc GBP (H)	30,762	—	(11,708)	19,054	20,430	11,811	—	32,241
Class I Acc USD	1,532,243	1,279	(1,251,730)	281,792	3,146,180	110,597	(1,847,704)	1,409,073
Class I Inc (M) GBP (H)	—	405	(405)	—	18,635	—	(18,635)	—
Class M Acc USD	235,329	5,251	(109,723)	130,857	205,264	74,740	(19,442)	260,562
Class M Inc (M) USD	301,115	13,095	(29,581)	284,629	128,388	179,229	(95,000)	212,617
U.S. Value Fund								
Class A Acc EUR (H)	20,651	4,776	(381)	25,046	31,473	1,091	(11,713)	20,851
Class A Acc GBP (H)	5,899	—	—	5,899	5,899	—	—	5,899
Class A Acc USD	741,224	35,340	(57,460)	719,104	863,187	50,327	(181,236)	732,278
Class C Acc USD	128,968	25,703	(4,056)	150,615	125,268	8,928	(2,834)	131,362
Class I Acc USD	524	—	—	524	524	—	—	524
Class M Acc EUR (H)	4,545	—	—	4,545	4,545	—	—	4,545
Class M Acc USD	116,423	3,198	(23,699)	95,922	135,648	732	(22,733)	113,647

(5) Class A Acc USD of Sustainable Global High Yield Bond Fund was fully redeemed on 25 March 2022.

(6) Class I Acc EUR (H), Class I Acc GBP (H) and Class M Inc (Q) USD of Sustainable Global High Yield Bond Fund were fully redeemed on 11 April 2022.

(7) Class G Acc USD of Sustainable U.S. High Yield Bond Fund was fully redeemed on 21 January 2022.

All share classes of the Sub-Funds designated in currencies other than the U.S. Dollar, with the exception of Class A Acc EUR (U), Class I Acc EUR (U), Class S Acc EUR (U), Class S Acc GBP (U) and Class S Inc (M) GBP (U) of the Emerging Markets Local Income Fund, are hedged against the U.S. Dollar.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS CONT'D

3 Management and Distribution Agreement and Other Transactions

Pursuant to a Management Agreement between the Company and MSIM Fund Management (Ireland) Limited (the "Manager"), dated 30 September 2021 (with effect from 1 October 2021), the Manager carries out the day-to-day discretionary management of the Company with authority to delegate some or all of its management duties and discretion. The Manager was incorporated in Ireland on 5 December 2017 under the Companies Act 2014. Prior to 1 October 2021, Eaton Vance Global Advisors Limited (the "Former Manager") served as the manager of the Company. The Manager is entitled to receive a management fee from the Company. This fee is calculated daily and paid quarterly in arrears from the net asset value of each class of the respective Sub-Fund at the rates below per annum:

	Emerging Markets Debt Opportunities Fund	Emerging Markets Local Income Fund	Global Macro Fund	Parametric Emerging Markets Fund	Parametric Global Defensive Equity Fund	Short Duration U.S. Government Income Fund	Sustainable Global High Yield Bond Fund	Sustainable U.S. High Yield Bond Fund	U.S. Value Fund
Class A Acc EUR (H), A Acc EUR (U), A Acc GBP (H), A Acc USD, A Inc (M) USD, A Inc (Q) USD, A Inc USD	1.30%	1.30%	1.45%	1.65%	N/A	0.90%	1.20%	1.25%	1.525%
Class C Acc USD, C Inc (M) USD	N/A	N/A	1.95%	1.90%	N/A	N/A	N/A	1.75%	1.775%
Class G Acc USD	N/A	N/A	N/A	N/A	N/A	N/A	N/A	1.15%	N/A
Class I Acc AUD (H), I Acc EUR (H), I Acc EUR (U), I Acc GBP (H), I Acc JPY (H), I Acc NOK (H), I Acc USD, I Inc (A) EUR (H), I Inc (A) GBP (H), I Inc (A) USD, I Inc (M) GBP (H), I Inc (Q) EUR (H), I Inc (Q) GBP (H), I Inc (Q) USD	0.65%	0.65%	0.80%	0.55%	0.45%	0.50%	0.55%	0.60%	0.625%
Class M Acc EUR (H), M Acc USD, M Inc (M) USD, M Inc (Q) USD	0.80%	0.80%	0.95%	0.90%	0.60%	0.65%	0.70%	0.75%	0.775%
Class S Acc EUR (H), S Acc EUR (U), S Acc GBP (H), S Acc GBP (U), S Acc USD, S Inc (M) GBP (U), S Inc (Q) EUR (H), S Inc (Q) GBP (H), S Inc (Q) USD	0.325%	0.325%	N/A	N/A	N/A	N/A	N/A	N/A	N/A

In addition, the Manager and the Former Manager shall be/was entitled to be reimbursed for all reasonable out-of-pocket expenses properly incurred by it. The Manager, in an effort to reduce the total expenses of the Sub-Funds, can voluntarily implement a maximum expense cap. These voluntary waivers may be terminated at any time. The Manager waived the amounts for the financial period ended 30 June 2022 and the Former Manager waived the amounts for the financial period ended 30 June 2021 as follows:

Sub-Fund	Financial Period Ended 30 June 2022	Financial Period Ended 30 June 2021
Emerging Markets Debt Opportunities Fund	\$ 177,691	\$ 187,750
Emerging Markets Local Income Fund	\$ 249,392	\$ 326,337
Global Macro Fund	\$ 22,482	\$ 46,954
Parametric Emerging Markets Fund	\$ 73,475	\$ 70,053
Parametric Global Defensive Equity Fund	\$ 50,791	\$ 74,676
Short Duration U.S. Government Income Fund*	\$ 90,375	\$ 56,317
Sustainable Global High Yield Bond Fund	\$ 106,674	\$ 134,513
Sustainable U.S. High Yield Bond Fund	\$ 162,304	\$ 163,593
U.S. Value Fund	\$ 109,952	\$ 120,554

* Short Duration U.S. Government Income Fund launched on 18 February 2021.

Reimbursements receivable as at the financial period ended 30 June 2022 are \$460,055 (30 June 2021: \$609,136).

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS CONT'D

3 Management and Distribution Agreement and Other Transactions (cont'd)

A Depositary Fee – Citi Depositary Services Ireland Designated Activity Company (the “Depositary”) shall receive a trustee fee of 0.0125% of the NAV of each Sub-Fund accruing daily and payable monthly in arrears, subject to a minimum fee of \$18,000 per annum in respect of each Sub-Fund. The Company shall also pay depositary fees which will not exceed in aggregate 0.75% of the NAV of each Sub-Fund which shall accrue daily and be payable monthly in arrears. The Depositary shall also be entitled to receive transaction charges, sub-custodial fees, and reasonable, properly vouched out-of-pocket expenses as shall be agreed, which shall be at normal commercial rates.

B Administration Fee – The Company will pay Citibank Europe plc (the “Administrator”) a fee in respect of its duties for fund accounting and administration services calculated as a percentage of the total Company average daily net assets, subject to an annual minimum fee per Sub-Fund. To the extent that any Sub-Fund maintains two or more classes of shares, an additional annual fee per class will be paid. The Company will also pay the Administrator annual fees in respect of its duties in providing transfer agency and registrar services, including an annual service complex fee plus a set charge per share class. In addition, there will be certain service fees per account as outlined in the administration agreement plus system development fees, which are charged on an hourly basis. All fees will be calculated daily and paid monthly in arrears. Each Sub-Fund will pay its proportion of the fees and expenses of the Administrator. Other fees are comprised of postage, photocopy charges, communication charges, publication fees, listing fees and other miscellaneous charges against the Sub-Funds.

4 Taxation

The Company qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act 1997, as amended. It is not chargeable to Irish tax on its income and gains. However, Irish tax may arise on the happening of a chargeable event. A chargeable event includes any distribution payments to shareholders or any encashment, redemption or transfer of shares. No Irish tax will arise for the Company in respect of chargeable events in respect of:

- (i) A shareholder who is not an Irish resident and not ordinarily resident in Ireland for tax purposes at the time of the chargeable event, provided the necessary appropriate valid declarations in accordance with the provisions of the Taxes Consolidation Act 1997, as amended, are obtained by the Company.
- (ii) Certain exempted Irish resident investors who have provided the Company with the necessary signed statutory declarations.

Dividend income, interest and capital gains received on investments made by the Company may be subject to withholding tax in the country of origin, and such may not be recoverable by the Company or its shareholders.

5 Related Parties

In the opinion of the Directors, the Manager and the Distributor are related corporations of the Company, and are therefore related parties under FRS 102. Fees payable to these parties and the expenses are shown in the Statement of Financial Position and the Statement of Comprehensive Income, respectively. All transactions with related parties have been entered into in the ordinary course of the business and on normal commercial terms. The Directors are satisfied that any transactions with related parties are in the best interest of shareholders and are carried out at arm's length. There are arrangements in place to ensure that these obligations are applied to all transactions.

Tara Doyle is also a partner within Matheson, the legal advisers of the Company. Legal fees paid to Matheson during the financial period ended 30 June 2022, amounted to \$42,026 (30 June 2021: \$105,386). As at 30 June 2022, an amount of \$151,148 (31 December 2021: \$98,504) was due to the Company's legal advisers. During the financial period ended 30 June 2022, Company Secretary fees of \$20,609 (30 June 2021: \$4,743) were invoiced to the Company.

Jennifer Klempa, an employee of Eaton Vance Management, has not received remuneration from the Company.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS CONT'D

5 Related Parties (cont'd)

Eaton Vance Management held the following shares in each Sub-Fund as at 30 June 2022 and 31 December 2021.

Sub-Fund	Shares held as at 30 June 2022						
	Class A Acc EUR (U)	Class A Acc USD	Class A Inc (M) USD	Class A Inc (Q) USD	Class I Acc EUR (H)	Class I Acc GBP (H)	Class I Acc USD
Emerging Markets Debt Opportunities Fund	—	999	—	1,083	950	943	933
Emerging Markets Local Income Fund	84	986	—	1,111	849	100	91
Global Macro Fund	—	86	—	—	920	959	788
Parametric Emerging Markets Fund	—	—	—	—	—	72	88
Parametric Global Defensive Equity Fund	—	—	—	—	94	102	100
Short Duration U.S. Government Income Fund	—	1,000	1,019	—	—	—	—
Sustainable Global High Yield Bond Fund	—	—	—	—	—	—	1,509,808
Sustainable U.S. High Yield Bond Fund	—	—	102	—	67	71	73
U.S. Value Fund	—	31	—	—	—	—	524

Sub-Fund	Shares held as at 30 June 2022						Total
	Class I Inc (M) USD	Class I Inc (Q) USD	Class M Acc USD	Class M Inc (M) USD	Class M Inc (Q) USD		
Emerging Markets Debt Opportunities Fund	—	1,093	999	—	1,090		8,090
Emerging Markets Local Income Fund	—	—	98	—	937		4,256
Global Macro Fund	—	—	79	—	—		2,832
Parametric Emerging Markets Fund	—	—	—	—	—		160
Parametric Global Defensive Equity Fund	—	—	—	—	—		296
Short Duration U.S. Government Income Fund	2,556,116	—	1,000	1,022	—		2,560,157
Sustainable Global High Yield Bond Fund	—	—	—	—	—		1,509,808
Sustainable U.S. High Yield Bond Fund	—	—	—	1,033	—		1,346
U.S. Value Fund	—	—	29	—	—		584

Sub-Fund	Shares held as at 31 December 2021								
	Class A Acc EUR (U)	Class A Acc USD	Class A Inc (M) USD	Class A Inc (Q) USD	Class A Inc USD	Class I Acc EUR (H)	Class I Acc EUR (U)	Class I Acc GBP (H)	Class I Acc GBP (U)
Emerging Markets Debt Opportunities Fund	—	999	—	—	1,049	950	—	943	—
Emerging Markets Local Income Fund	84	986	—	1,066	—	849	—	100	—
Global Macro Fund	—	86	—	—	—	920	—	959	—
Parametric Emerging Markets Fund	—	—	—	—	—	—	1,016	—	72
Parametric Global Defensive Equity Fund	—	—	—	—	—	94	—	102	—
Short Duration U.S. Government Income Fund	—	1,000	—	—	1,012	—	—	—	—
Sustainable Global High Yield Bond Fund	—	—	—	—	—	904	—	924	—
Sustainable U.S. High Yield Bond Fund	—	—	100	—	—	67	—	71	—
U.S. Value Fund	—	31	—	—	—	—	—	—	—

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS CONT'D

5 Related Parties (cont'd)

Sub-Fund	Shares held as at 31 December 2021							Total
	Class I	Class I	Class I	Class M	Class M	Class M	Class M	
	Acc USD	Inc (Q) USD	Inc USD	Acc USD	Inc (M) USD	Inc (Q) USD	Inc USD	
Emerging Markets Debt Opportunities Fund	933	1,055	—	999	—	1,053	—	7,981
Emerging Markets Local Income Fund	91	—	—	98	—	897	—	4,171
Global Macro Fund	788	—	—	79	—	—	—	2,832
Parametric Emerging Markets Fund	88	—	—	—	—	—	—	1,176
Parametric Global Defensive Equity Fund	100	—	—	988	—	—	—	1,284
Short Duration U.S. Government Income Fund	—	—	2,533,125	1,000	—	—	1,014	2,537,151
Sustainable Global High Yield Bond Fund	1,509,808	—	—	—	—	1,032	—	1,512,668
Sustainable U.S. High Yield Bond Fund	73	—	—	—	1,010	—	—	1,321
U.S. Value Fund	524	—	—	29	—	—	—	584

6 Soft Commission Arrangements

Soft commission transactions occur when the investment adviser uses certain investment research services, which assist in the management of a Sub-Fund's portfolio investments, which are paid for by certain brokers. These services may include, for example, research and analysis of the relative merits of individual shares or markets or the use of computer and other information facilities. In return, the investment adviser places a proportion of business with these brokers including transactions relating to the Sub-Funds' investments. The investment adviser considers these arrangements to be to the benefit of the Company and have satisfied themselves that they each obtain best execution on behalf of the Company and the brokerage rates are not in excess of customarily institutional full service brokerage rates. The following Sub-Fund used soft commission arrangements during the financial period ended 30 June 2022:

U.S. Value Fund

7 Efficient Portfolio Management

The Sub-Funds may, for the purposes of Efficient Portfolio Management ("EPM"), enter into futures contracts or write call options and purchase put options provided that these transactions may only concern contracts which are traded on a regulated market operating regularly, being organised and open to the public.

The Sub-Funds may also enter into forward purchases or sales of currencies or exchange currencies on the basis of "over the counter" ("OTC") arrangements with highly rated financial institutions specialising in this type of transaction. During the financial period, the Company entered into forward currency transactions to attempt to hedge the value of certain classes of Euro, Krone, Sterling and Yen denominated shares. The Emerging Markets Debt Opportunities Fund, the Emerging Markets Local Income Fund and the Global Macro Fund may invest primarily in financial derivative instruments such as futures, options, forward currency transactions, interest rate, total return and credit default swaps, and credit linked notes and other similarly structured products.

All the financial derivative instruments held by the Sub-Funds were entered into for the purpose of EPM in order to hedge currency and market exposure as well as increase capital and income returns. These financial derivatives are Purchased Call Options, Equity Index Options, Interest Rate Swaps, Inflation Swaps, Credit Default Swaps, Total Return Swaps, Forward Currency Contracts, Futures Contracts, Cross-Currency Swaps, Deliverable Bond Forward Contracts and Non-Deliverable Bond Forward Contracts, all of which are listed, with their counterparty, in the Portfolio of Investments.

The Sub-Funds did not engage in any other EPM techniques including reverse repurchase and stock lending arrangements during the financial period ended 30 June 2022 (30 June 2021: None).

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS CONT'D

8 Exchange Rates

The functional currency of the Company is the U.S. Dollar. The following exchange rates as at 30 June 2022 and 31 December 2021 have been used to translate assets and liabilities in currencies other than U.S. Dollar:

	30 June 2022 For U.S. \$1.00	31 December 2021 For U.S. \$1.00		30 June 2022 For U.S. \$1.00	31 December 2021 For U.S. \$1.00
Argentine Peso	125.2191	102.6905	Mauritian Rupee	45.6496	43.6548
Australian Dollar	1.4488	1.3745	Mexican Peso	20.1094	20.4754
Bahraini Dinar	N/A	0.3770	Moroccan Dirham	10.0792	9.2525
Bangladeshi Taka	93.4754	85.8001	New Zealand Dollar	1.6012	1.4601
Botswana Pula	12.4378	11.7647	Nigerian Naira	415.2703	569.1520
Brazilian Real	5.2334	5.5700	Norwegian Krone	9.8497	8.8065
Bulgarian Lev	1.8665	1.7180	Omani Rial	0.3851	0.3850
Canadian Dollar	1.2872	1.2650	Pakistani Rupee	204.6245	176.4914
Chilean Peso	917.4312	851.7888	Peruvian Sol	3.8285	3.9915
Chilean Unidad de Fomento	0.0277	0.0275	Philippine Peso	54.9843	50.9918
Chinese Yuan Renminbi	6.6943	6.3734	Polish Zloty	4.4814	4.0292
Chinese Yuan Renminbi Offshore	6.6925	6.3575	Pound Sterling	0.8215	0.7388
Colombian Peso	4,149.3776	4,065.0407	Qatari Riyal	3.6616	3.6721
Costa Rican Colón	688.7052	642.2608	Romanian Leu	4.7189	4.3467
Croatian Kuna	7.1876	6.6030	Russian Ruble	54.9995	75.0863
Czech Koruna	23.6077	21.8493	Saudi Arabian Riyal	3.7521	3.7544
Dominican Peso	54.6508	57.2607	Serbian Dinar	112.0100	103.2700
Egyptian Pound	18.8002	15.7099	Singapore Dollar	1.3893	1.3476
Emirati Dirham	3.6731	3.6731	South African Rand	16.2686	15.9350
Euro	0.9542	0.8783	South Korean Won	1,298.4000	1,188.7500
Georgian Lari	2.9400	3.0880	Sri Lankan Rupee	358.0380	202.7986
Ghanaian Cedi	8.0250	6.1750	Swedish Krona	10.2298	9.0362
Hong Kong Dollar	7.8468	7.7976	Swiss Franc	0.9547	0.9112
Hungarian Forint	378.3300	324.4600	Taiwan Dollar	29.7336	27.6671
Indian Rupee	78.9702	74.3384	Thai Baht	35.3544	33.4046
Indonesian Rupiah	14,896.4700	14,253.1400	Tunisian Dinar	3.1252	2.8706
Israeli Shekel	3.4929	3.1090	Turkish Lira	16.6911	13.2289
Japanese Yen	135.6800	115.0300	Ugandan Shilling	3,750.9400	3,544.9700
Jordanian Dinar	0.7090	0.7090	Ukrainian Hryvnia	35.5000	27.2822
Kazakhstani Tenge	470.2500	434.8100	Uruguayan Peso	39.7757	44.7007
Kenyan Shilling	117.8967	113.1478	Uzbekistani Som	N/A	10,869.5652
Kuwaiti Dinar	0.3068	0.3024	Vietnamese Dong	23,266.6400	22,789.4300
Malaysian Ringgit	4.4075	4.1660	Zambian Kwacha	16.8300	16.6700

9 Derivatives and other financial information

Risk Management

In accordance with FRS 102, this note details the risks associated with the use of financial instruments. Day-to-day risk management of the Sub-Funds is undertaken by the relevant investment adviser. Investment in the Company carries with it a degree of risk including, but not limited to, the risks referred to below.

As defined by FRS 102, risk can be separated into the following components: market risk, credit risk and liquidity risk. Each type of risk is described below:

Market Risk

This risk is comprised of three main types of risk; Market Price Risk, Currency Risk and Interest Rate Risk.

• Market Price Risk

The investments of the Company are subject to normal market fluctuations and the risks inherent in investment in various securities markets. Stock markets can be volatile and stock prices can change substantially. Debt securities are interest rate sensitive and may be subject to price volatility due to various factors including, but not limited to, changes in interest rates, market perception of the credit-worthiness of the issuer and general market liquidity. The value of derivative instruments is dependent upon the underlying reference instrument; the value of a derivative instrument may fluctuate with movements in foreign exchange rates, interest rates, credit spreads, stock prices, and/or implied volatilities, amongst other factors. For all investments, there can be no assurance that appreciation or preservation will occur.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS CONT'D

9 Derivatives and other financial information (cont'd)

Risk Management (cont'd)

- **Currency Risk**

Currency risk is defined by FRS 102 as the risk that the fair value or future cash flows of a financial instrument will fluctuate because of changes in foreign exchange rates. Currency risk arises on financial instruments that are denominated in or based on a currency other than the functional currency in which they are measured. The NAVs per share of the Company are computed in the share class currency whereas the investments of the Company may be acquired, valued and disposed of in other currencies; derivative investments may also be denominated in or based on currencies other than the base currency. The base currency value of these instruments may rise and fall due to exchange rate fluctuations in respect to the relevant currency.

- **Interest Rate Risk**

Interest rate risk is defined as the risk that the fair value or future cash flows of a financial instrument will fluctuate because of changes in market interest rates. The value of investments in interest rate bearing securities may be subject to price volatility due to changes in interest rates. Holding all other variables constant, an increase in interest rates will generally reduce the value of fixed rate debt securities that are issued and outstanding while a decline in interest rates will generally increase the value of such debt securities.

The magnitude of these price fluctuations will be greater when the maturity of the outstanding securities is longer. Changes in interest rates may also impact the value of certain derivative instruments, including, but not limited to, bond futures and interest rate swaps.

Credit Risk

The Company may be exposed to credit risk, which is the risk that one party to a financial instrument will cause a financial loss for the other party by failing to discharge an obligation. Debt securities, cash balances and OTC derivatives bear credit risk. While all OTC derivatives involve counterparty credit risk, certain OTC derivatives, such as credit default swaps, are also subject to the credit risk of the issuer of the underlying reference instrument. The value of these derivatives will change based on changes in credit spreads, reflecting the perceived credit-worthiness of the underlying issuer. Credit spreads would widen, or increase, as the probability of default on the underlying reference instrument increases.

Liquidity Risk

This is the risk that the Company will encounter difficulty in meeting obligations associated with financial liabilities. The Company is subject to daily cash redemptions of redeemable participating shares. It therefore invests the majority of its assets in investments that are traded in an active market and can be readily disposed of. The Company's listed securities are considered readily realisable as they are listed on a stock exchange or dealt in on another regulated market.

The Company has the ability to borrow in the short term to ensure settlement of potential daily cash redemptions of redeemable participating shares.

The Sub-Funds' investment advisers, who have been appointed with responsibility for investing and managing the assets of the Sub-Funds, have identified, monitored and managed the relevant risks.

Fair Value Estimation

Under FRS 102, the Company is required to classify its investments using a fair value hierarchy that reflects the significance of the inputs used in making the measurements.

For financial instruments held at fair value in the Statement of Financial Position, the Sub-Funds are required to disclose, for each class of financial instrument, an analysis of the level in the following fair value hierarchy into which the fair value measurements are categorised.

- Level 1 – the unadjusted quoted prices in active markets for identical assets or liabilities that the entity can access at the measurement date.
- Level 2 – input other than quoted prices included within Level 1 that are observable (i.e., developed using market data) for the asset or liability, either directly or indirectly.
- Level 3 – inputs are unobservable (i.e., for which market data is unavailable) for the asset or liability.

The level in the fair value hierarchy within which the fair value measurement is categorised in its entirety is determined on the basis of the lowest level input that is significant to the fair value measurement in its entirety.

For this purpose, the significance of an input is assessed against the fair value measurement in its entirety. If a fair value measurement uses observable inputs that require significant adjustment based on unobservable inputs,

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS CONT'D

9 Derivatives and other financial information (cont'd)

Fair Value Estimation (cont'd)

that measurement is a Level 3 measurement. Assessing the significance of a particular input to the fair value measurement in its entirety requires judgement, considering factors specific to the asset or liability.

The inputs or methodologies used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

The tables below provide a summary within the fair value hierarchy of each Sub-Fund's financial assets and liabilities as at 30 June 2022.

	Level 1 Quoted Prices	Level 2 Other Significant Observable Inputs	Level 3 Other Significant Unobservable Inputs	Total
Emerging Markets Debt Opportunities Fund				
Financial Assets				
Non-U.S. Government Bonds	\$ —	\$ 143,023,856	\$ 9,786,886	\$ 152,810,742
Loan Participation Notes	—	—	1,664,935	1,664,935
Sovereign Loans	—	8,874,661	—	8,874,661
Convertible Bonds	—	6,240,739	—	6,240,739
Corporate Bonds & Notes	—	71,415,617	—	71,415,617
Non-U.S. Government Securities	—	8,975,796	—	8,975,796
U.S. Treasury Obligations	—	19,987,648	—	19,987,648
Futures Contracts	1,461,297	—	—	1,461,297
Forward Currency Contracts	—	2,623,936	—	2,623,936
Non-Deliverable Bond Forward Contracts	—	89,127	—	89,127
Swaps	—	2,055,385	—	2,055,385
	\$ 1,461,297	\$ 263,286,765	\$ 11,451,821	\$ 276,199,883
Financial Liabilities				
Futures Contracts	\$ (3,521)	\$ —	\$ —	\$ (3,521)
Forward Currency Contracts	—	(6,010,985)	—	(6,010,985)
Non-Deliverable Bond Forward Contracts	—	(69,266)	—	(69,266)
Swaps	—	(5,846,288)	—	(5,846,288)
	\$ (3,521)	\$ (11,926,539)	\$ —	\$ (11,930,060)
Total Financial Assets and Financial Liabilities at Fair Value Through Profit or Loss	\$ 1,457,776	\$ 251,360,226	\$ 11,451,821	\$ 264,269,823
Emerging Markets Local Income Fund				
Financial Assets				
Non-U.S. Government Bonds	\$ —	\$ 172,206,623	\$ 14,215,010	\$ 186,421,633
Loan Participation Notes	—	—	12,338,196	12,338,196
Corporate Bonds & Notes	—	5,115,010	—	5,115,010
Non-U.S. Government Securities	—	15,141,407	—	15,141,407
U.S. Treasury Obligations	—	19,987,056	—	19,987,056
Futures Contracts	104,000	—	—	104,000
Forward Currency Contracts	—	5,572,791	—	5,572,791
Non-Deliverable Bond Forward Contracts	—	49,401	—	49,401
Swaps	—	8,159,201	—	8,159,201
	\$ 104,000	\$ 226,231,489	\$ 26,553,206	\$ 252,888,695
Financial Liabilities				
Futures Contracts	\$ (713)	\$ —	\$ —	\$ (713)
Forward Currency Contracts	—	(9,851,800)	—	(9,851,800)
Non-Deliverable Bond Forward Contracts	—	(294,973)	—	(294,973)
Swaps	—	(17,482,505)	—	(17,482,505)
	\$ (713)	\$ (27,629,278)	\$ —	\$ (27,629,991)
Total Financial Assets and Financial Liabilities at Fair Value Through Profit or Loss	\$ 103,287	\$ 198,602,211	\$ 26,553,206	\$ 225,258,704

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS CONT'D

9 Derivatives and other financial information (cont'd)

Fair Value Estimation (cont'd)

	Level 1 Quoted Prices	Level 2 Other Significant Observable Inputs	Level 3 Other Significant Unobservable Inputs	Total
Global Macro Fund				
Financial Assets				
Non-U.S. Government Bonds	\$ —	\$ 43,256,058	\$ 3,498,119	\$ 46,754,177
Loan Participation Notes	—	—	1,586,207	1,586,207
Sovereign Loans	—	4,898,101	—	4,898,101
Convertible Bonds	—	266,731	—	266,731
Corporate Bonds & Notes	—	7,336,153	—	7,336,153
Collateralized Mortgage Obligations	—	243,286	—	243,286
Common Stocks	680,660	4,090,035	—	4,770,695
Rights	—	2,451	—	2,451
U.S. Treasury Obligations	—	19,739,204	—	19,739,204
Futures Contracts	374,170	—	—	374,170
Purchased Call Options	—	11,730	—	11,730
Forward Currency Contracts	—	1,043,444	—	1,043,444
Non-Deliverable Bond Forward Contracts	—	36,764	—	36,764
Swaps	—	6,067,931	—	6,067,931
	\$ 1,054,830	\$ 86,991,888	\$ 5,084,326	\$ 93,131,044
Financial Liabilities				
Futures Contracts	\$ (38,649)	\$ —	\$ —	\$ (38,649)
Forward Currency Contracts	—	(5,723,524)	—	(5,723,524)
Deliverable Bond Forward Contracts	—	(3,413)	—	(3,413)
Non-Deliverable Bond Forward Contracts	—	(50,483)	—	(50,483)
Swaps	—	(4,323,191)	—	(4,323,191)
	\$ (38,649)	\$ (10,100,611)	\$ —	\$ (10,139,260)
Total Financial Assets and Financial Liabilities at Fair Value Through Profit or Loss	\$ 1,016,181	\$ 76,891,277	\$ 5,084,326	\$ 82,991,784
Parametric Emerging Markets Fund				
Financial Assets				
Common Stocks	\$ 34,606,113	\$ 136,232,304	\$ 1,007,757	\$ 171,846,174
Equity-Linked Securities	—	9,857,322	—	9,857,322
Rights	—	5,329	—	5,329
Warrants	2,168	2,618	—	4,786
	\$ 34,608,281	\$ 146,097,573	\$ 1,007,757	\$ 181,713,611
Total Financial Assets and Financial Liabilities at Fair Value Through Profit or Loss	\$ 34,608,281	\$ 146,097,573	\$ 1,007,757	\$ 181,713,611
Parametric Global Defensive Equity Fund				
Financial Assets				
Exchange Traded Funds	\$ —	\$ 72,403,325	\$ —	\$ 72,403,325
U.S. Treasury Obligations	—	43,684,351	—	43,684,351
	\$ —	\$ 116,087,676	\$ —	\$ 116,087,676
Financial Liabilities				
Equity Index Options Sold	\$ (109,516)	\$ (404,808)	\$ —	\$ (514,324)
Forward Currency Contracts	—	(709,193)	—	(709,193)
	\$ (109,516)	\$ (1,114,001)	\$ —	\$ (1,223,517)
Total Financial Assets and Financial Liabilities at Fair Value Through Profit or Loss	\$ (109,516)	\$ 114,973,675	\$ —	\$ 114,864,159

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS CONT'D

9 Derivatives and other financial information (cont'd)

Fair Value Estimation (cont'd)

	Level 1 Quoted Prices	Level 2 Other Significant Observable Inputs	Level 3 Other Significant Unobservable Inputs	Total
Short Duration U.S. Government Income Fund				
Financial Assets				
Collateralized Mortgage Obligations	\$ —	\$ 14,105,296	\$ —	\$ 14,105,296
U.S. Treasury Obligations	—	9,633,871	—	9,633,871
Futures Contracts	156,148	—	—	156,148
Purchased Interest Rate Swaptions	—	244,813	—	244,813
Swaps	—	452,392	—	452,392
	\$ 156,148	\$ 24,436,372	\$ —	\$ 24,592,520
Financial Liabilities				
Futures Contracts	\$ (7,221)	\$ —	\$ —	\$ (7,221)
Interest Rate Swaptions Sold	—	(10,759)	—	(10,759)
	\$ (7,221)	\$ (10,759)	\$ —	\$ (17,980)
Total Financial Assets and Financial Liabilities at Fair Value Through Profit or Loss	\$ 148,927	\$ 24,425,613	\$ —	\$ 24,574,540
Sustainable Global High Yield Bond Fund				
Financial Assets				
Corporate Bonds & Notes	\$ —	\$ 15,257,671	\$ —	\$ 15,257,671
Convertible Bonds	—	135,210	—	135,210
Senior Floating-Rate Interests	—	573,006	—	573,006
Common Stocks	54,840	3,144	—	57,984
Forward Currency Contracts	—	40,794	—	40,794
	\$ 54,840	\$ 16,009,825	\$ —	\$ 16,064,665
Financial Liabilities				
Forward Currency Contracts	\$ —	\$ (11,936)	\$ —	\$ (11,936)
	\$ —	\$ (11,936)	\$ —	\$ (11,936)
Total Financial Assets and Financial Liabilities at Fair Value Through Profit or Loss	\$ 54,840	\$ 15,997,889	\$ —	\$ 16,052,729
Sustainable U.S. High Yield Bond Fund				
Financial Assets				
Corporate Bonds & Notes	\$ —	\$ 26,039,804	\$ —	\$ 26,039,804
Convertible Bonds	—	86,678	—	86,678
Common Stocks	359,566	11,117	—	370,683
Senior Floating-Rate Interests	—	178,862	—	178,862
Forward Currency Contracts	—	229	—	229
	\$ 359,566	\$ 26,316,690	\$ —	\$ 26,676,256
Financial Liabilities				
Forward Currency Contracts	\$ —	\$ (70,009)	\$ —	\$ (70,009)
	\$ —	\$ (70,009)	\$ —	\$ (70,009)
Total Financial Assets and Financial Liabilities at Fair Value Through Profit or Loss	\$ 359,566	\$ 26,246,681	\$ —	\$ 26,606,247
U.S. Value Fund				
Financial Assets				
Common Stocks	\$ 31,967,404	\$ 1,193,412	\$ —	\$ 33,160,816
Forward Currency Contracts	—	237	—	237
	\$ 31,967,404	\$ 1,193,649	\$ —	\$ 33,161,053
Financial Liabilities				
Forward Currency Contracts	\$ —	\$ (32,872)	\$ —	\$ (32,872)
	\$ —	\$ (32,872)	\$ —	\$ (32,872)
Total Financial Assets and Financial Liabilities at Fair Value Through Profit or Loss	\$ 31,967,404	\$ 1,160,777	\$ —	\$ 33,128,181

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS CONT'D

9 Derivatives and other financial information (cont'd)

Fair Value Estimation (cont'd)

The tables below provide a summary within the fair value hierarchy of each Sub-Fund's financial assets and liabilities as at 31 December 2021.

	Level 1 Quoted Prices	Level 2 Other Significant Observable Inputs	Level 3 Other Significant Unobservable Inputs	Total
Emerging Markets Debt Opportunities Fund				
Financial Assets				
Non-U.S. Government Bonds	\$ —	\$ 141,086,723	\$ —	\$ 141,086,723
Loan Participation Notes	—	—	1,658,296	1,658,296
Sovereign Loans	—	6,167,625	—	6,167,625
Senior Floating-Rate Interests	—	930,645	—	930,645
Convertible Bonds	—	7,400,861	—	7,400,861
Corporate Bonds & Notes	—	81,462,632	—	81,462,632
Non-U.S. Government Securities	—	30,372,706	—	30,372,706
U.S. Treasury Obligations	—	52,499,666	—	52,499,666
Futures Contracts	614,904	—	—	614,904
Purchased Interest Rate Swaptions	—	3,735	—	3,735
Forward Currency Contracts	—	3,693,460	—	3,693,460
Non-Deliverable Bond Forward Contracts	—	3,699	—	3,699
Swaps	—	1,685,885	—	1,685,885
	\$ 614,904	\$ 325,307,637	\$ 1,658,296	\$ 327,580,837
Financial Liabilities				
Futures Contracts	\$ (651,815)	\$ —	\$ —	\$ (651,815)
Forward Currency Contracts	—	(1,494,755)	—	(1,494,755)
Non-Deliverable Bond Forward Contracts	—	(24,464)	—	(24,464)
Swaps	—	(3,001,301)	—	(3,001,301)
	\$ (651,815)	\$ (4,520,520)	\$ —	\$ (5,172,335)
Total Financial Assets and Financial Liabilities at Fair Value Through Profit or Loss	\$ (36,911)	\$ 320,787,117	\$ 1,658,296	\$ 322,408,502
Emerging Markets Local Income Fund				
Financial Assets				
Non-U.S. Government Bonds	\$ —	\$ 270,639,527	\$ —	\$ 270,639,527
Loan Participation Notes	—	—	12,280,194	12,280,194
Corporate Bonds & Notes	—	3,947,750	—	3,947,750
Non-U.S. Government Securities	—	32,657,473	—	32,657,473
U.S. Treasury Obligations	—	28,499,641	—	28,499,641
Futures Contracts	9,108	—	—	9,108
Purchased Interest Rate Swaptions	—	7,220	—	7,220
Forward Currency Contracts	—	7,246,451	—	7,246,451
Non-Deliverable Bond Forward Contracts	—	41,027	—	41,027
Swaps	—	6,283,619	—	6,283,619
	\$ 9,108	\$ 349,322,708	\$ 12,280,194	\$ 361,612,010
Financial Liabilities				
Futures Contracts	\$ (134,477)	\$ —	\$ —	\$ (134,477)
Forward Currency Contracts	—	(6,070,514)	—	(6,070,514)
Non-Deliverable Bond Forward Contracts	—	(65,715)	—	(65,715)
Swaps	—	(15,422,448)	—	(15,422,448)
	\$ (134,477)	\$ (21,558,677)	\$ —	\$ (21,693,154)
Total Financial Assets and Financial Liabilities at Fair Value Through Profit or Loss	\$ (125,369)	\$ 327,764,031	\$ —	\$ 339,918,856

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS CONT'D

9 Derivatives and other financial information (cont'd)

Fair Value Estimation (cont'd)

	Level 1 Quoted Prices	Level 2 Other Significant Observable Inputs	Level 3 Other Significant Unobservable Inputs	Total
Global Macro Fund				
Financial Assets				
Non-U.S. Government Bonds	\$ —	\$ 31,163,548	\$ —	\$ 31,163,548
Loan Participation Notes	—	—	1,580,046	1,580,046
Sovereign Loans	—	5,348,109	—	5,348,109
Convertible Bonds	—	347,779	—	347,779
Corporate Bonds & Notes	—	5,335,611	—	5,335,611
Collateralized Mortgage Obligations	—	188,306	—	188,306
Common Stocks	400,561	2,147,754	—	2,548,315
Non-U.S. Government Securities	—	595,121	—	595,121
U.S. Treasury Obligations	—	10,429,876	—	10,429,876
Futures Contracts	171,463	—	—	171,463
Purchased Call Options	—	17,633	—	17,633
Purchased Interest Rate Swaptions	—	1,212	—	1,212
Forward Currency Contracts	—	986,073	—	986,073
Deliverable Bond Forward Contracts	—	5,782	—	5,782
Non-Deliverable Bond Forward Contracts	—	10,104	—	10,104
Swaps	—	3,103,384	—	3,103,384
	\$ 572,024	\$ 59,680,292	\$ 1,580,046	\$ 61,832,362
Financial Liabilities				
Futures Contracts	\$ (79,730)	\$ —	\$ —	\$ (79,730)
Forward Currency Contracts	—	(2,312,431)	—	(2,312,431)
Deliverable Bond Forward Contracts	—	(16,544)	—	(16,544)
Non-Deliverable Bond Forward Contracts	—	(31,569)	—	(31,569)
Swaps	—	(1,690,993)	—	(1,690,993)
	\$ (79,730)	\$ (4,051,537)	\$ —	\$ (4,131,267)
Total Financial Assets and Financial Liabilities at Fair Value Through Profit or Loss	\$ 492,294	\$ 55,628,755	\$ 1,580,046	\$ 57,701,095
Parametric Emerging Markets Fund				
Financial Assets				
Common Stocks	\$ 38,734,285	\$ 164,032,696	\$ 1,774,853	\$ 204,541,834
Equity-Linked Securities	—	9,872,733	—	9,872,733
Rights	64,677	—	—	64,677
Warrants	1,765	—	—	1,765
Total Financial Assets at Fair Value Through Profit or Loss	\$ 38,800,727	\$ 173,905,429	\$ 1,774,853	\$ 214,481,009
Parametric Global Defensive Equity Fund				
Financial Assets				
Exchange Traded Funds	\$ —	\$ 114,869,782	\$ —	\$ 114,869,782
U.S. Treasury Obligations	—	89,019,278	—	89,019,278
Forward Currency Contracts	—	595,787	—	595,787
	\$ —	\$ 204,484,847	\$ —	\$ 204,484,847
Financial Liabilities				
Equity Index Options Sold	\$ (379,000)	\$ —	\$ —	\$ (379,000)
Forward Currency Contracts	—	(3,465)	—	(3,465)
	\$ (379,000)	\$ (3,465)	\$ —	\$ (382,465)
Total Financial Assets and Financial Liabilities at Fair Value Through Profit or Loss	\$ (379,000)	\$ 204,481,382	\$ —	\$ 204,102,382

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS CONT'D

9 Derivatives and other financial information (cont'd)

Fair Value Estimation (cont'd)

	Level 1 Quoted Prices	Level 2 Other Significant Observable Inputs	Level 3 Other Significant Unobservable Inputs	Total
Short Duration U.S. Government Income Fund				
Financial Assets				
Collateralized Mortgage Obligations	\$ —	\$ 29,069,902	\$ —	\$ 29,069,902
Purchased Interest Rate Swaptions	—	155	—	155
	\$ —	\$ 29,070,057	\$ —	\$ 29,070,057
Financial Liabilities				
Futures Contracts	\$ (25,476)	\$ —	\$ —	\$ (25,476)
Interest Rate Swaptions Sold	—	(8,072)	—	(8,072)
	\$ (25,476)	\$ (8,072)	\$ —	\$ (33,548)
Total Financial Assets and Financial Liabilities at Fair Value Through Profit or Loss	\$ (25,476)	\$ 29,061,985	\$ —	\$ 29,036,509
Sustainable Global High Yield Bond Fund				
Financial Assets				
Corporate Bonds & Notes	\$ —	\$ 17,532,787	\$ —	\$ 17,532,787
Convertible Bonds	—	24,723	—	24,723
Senior Floating-Rate Interests	—	942,591	—	942,591
Forward Currency Contracts	—	114,803	—	114,803
	\$ —	\$ 18,614,904	\$ —	\$ 18,614,904
Financial Liabilities				
Forward Currency Contracts	\$ —	\$ (5,476)	\$ —	\$ (5,476)
	\$ —	\$ (5,476)	\$ —	\$ (5,476)
Total Financial Assets and Financial Liabilities at Fair Value Through Profit or Loss	\$ —	\$ 18,609,428	\$ —	\$ 18,609,428
Sustainable U.S. High Yield Bond Fund				
Financial Assets				
Corporate Bonds & Notes	\$ —	\$ 65,727,622	\$ —	\$ 65,727,622
Convertible Bonds	—	142,368	—	142,368
Common Stocks	1,809,249	—	—	1,809,249
Senior Floating-Rate Interests	—	5,013,067	—	5,013,067
Forward Currency Contracts	—	95,227	—	95,227
	\$ 1,809,249	\$ 70,978,284	\$ —	\$ 72,787,533
Financial Liabilities				
Forward Currency Contracts	\$ —	\$ (41,948)	\$ —	\$ (41,948)
	\$ —	\$ (41,948)	\$ —	\$ (41,948)
Total Financial Assets and Financial Liabilities at Fair Value Through Profit or Loss	\$ 1,809,249	\$ 70,936,336	\$ —	\$ 72,745,585
U.S. Value Fund				
Financial Assets				
Common Stocks	\$ 36,897,555	\$ 992,202	\$ —	\$ 37,889,757
Forward Currency Contracts	—	9,288	—	9,288
	\$ 36,897,555	\$ 1,001,490	\$ —	\$ 37,899,045
Financial Liabilities				
Forward Currency Contracts	\$ —	\$ (3,804)	\$ —	\$ (3,804)
	\$ —	\$ (3,804)	\$ —	\$ (3,804)
Total Financial Assets and Financial Liabilities at Fair Value Through Profit or Loss	\$ 36,897,555	\$ 997,686	\$ —	\$ 37,895,241

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS CONT'D

10 Directors' Remuneration

The Articles of Association provide that the non-associated/non-interested Directors are entitled to remuneration, but such remuneration may not exceed \$50,000 per annum in respect of each Sub-Fund or such other amount as the Directors may determine and disclose to shareholders.

In addition, all of the Directors are entitled to be reimbursed by the Company for reasonable out-of-pocket expenses. The aggregate figures in respect of Directors' remuneration for the financial period ended 30 June 2022 and 30 June 2021 were \$45,852 and \$48,806, respectively. Ms. Klempa did not receive any remuneration from the Company. Other than this, any further required disclosures for Directors' remuneration and Section 305 and 306 of the Companies Act 2014 are \$Nil for both financial periods.

Directors' remuneration payable as at the financial period ended 30 June 2022 is \$46,659 (31 December 2021: \$807).

11 Net Asset Comparison

The following table details the net assets and the NAV per share at which the shareholders of redeemable shares could subscribe and redeem at:

	As at 30 June 2022		As at 31 December 2021		As at 31 December 2020	
	Net Assets	NAV Per Share	Net Assets	NAV Per Share	Net Assets	NAV Per Share
Emerging Markets Debt Opportunities Fund						
Class A Acc USD	\$ 8,588	\$ 8.60	\$ 10,025	\$ 10.03	\$ —	\$ —
Class A Inc (Q) USD	\$ 8,798	\$ 8.12	\$ 10,270	\$ 9.79	\$ 10,288	\$ 10.29
Class I Acc EUR (H)	\$ 2,501,568	€ 9.41	\$ 366,677	€ 11.05	\$ 12,668	€ 10.92
Class I Acc GBP (H)	\$ 19,548	£ 9.60	\$ 37,739	£ 11.20	\$ 14,197	£ 11.00
Class I Acc NOK (H)	\$ 22,784,496	NOK 8.61	\$ 29,651,008	NOK 10.03	\$ —	NOK —
Class I Acc USD	\$ 118,449,603	\$ 9.79	\$ 135,902,098	\$ 11.39	\$ 10,414	\$ 11.16
Class I Inc (Q) EUR (H) ⁽¹⁾	\$ 29,732	€ 8.47	\$ —	€ —	\$ —	€ —
Class I Inc (Q) GBP (H) ⁽²⁾	\$ —	£ —	\$ 1,079	£ 9.92	\$ —	£ —
Class I Inc (Q) USD	\$ 5,611,631	\$ 8.20	\$ 6,762,222	\$ 9.88	\$ 10,379	\$ 10.38
Class M Acc USD	\$ 8,645	\$ 8.65	\$ 10,067	\$ 10.08	\$ —	\$ —
Class M Inc (Q) USD	\$ 8,654	\$ 7.94	\$ 10,077	\$ 9.57	\$ 10,056	\$ 10.06
Class S Acc EUR (H)	\$ 23,175,716	€ 8.81	\$ 31,658,002	€ 11.10	\$ 6,628,914	€ 10.94
Class S Acc GBP (H)	\$ 14,580,921	£ 9.48	\$ 27,067,092	£ 10.26	\$ 210,747	£ 10.05
Class S Acc USD	\$ 41,396,683	\$ 9.90	\$ 55,685,455	\$ 11.50	\$ 27,664,754	\$ 11.23
Class S Inc (Q) EUR (H)	\$ 301,077	€ 7.81	\$ 385,855	€ 9.48	\$ —	€ —
Class S Inc (Q) GBP (H)	\$ 50,457,486	£ 7.90	\$ 79,854,794	£ 9.54	\$ 4,359,688	£ 10.06
Class S Inc (Q) USD	\$ 1,585,600	\$ 7.95	\$ 2,402,679	\$ 9.58	\$ 315,511,00	\$ 10.07
Emerging Markets Local Income Fund						
Class A Acc EUR (U)	\$ 4,740,891	€ 9.16	\$ 5,550,273	€ 9.92	\$ 5,161,099	€ 10.08
Class A Acc USD	\$ 220,723	\$ 8.21	\$ 257,434	\$ 9.65	\$ 256,183	\$ 10.53
Class A Inc (Q) USD	\$ 53,149	\$ 7.10	\$ 64,982	\$ 8.71	\$ 10,333	\$ 10.33
Class I Acc EUR (H)	\$ 8,683	€ 9.58	\$ 79,499	€ 11.36	\$ 93,446	€ 12.44
Class I Acc EUR (U)	\$ 33,673,177	€ 9.16	\$ 58,063,883	€ 9.88	\$ 62,996,158	€ 9.97
Class I Acc GBP (H)	\$ 5,260,226	£ 10.07	\$ 6,438,119	£ 11.84	\$ 5,642,156	£ 12.89
Class I Acc USD	\$ 116,708,929	\$ 9.01	\$ 135,265,425	\$ 10.56	\$ 67,306,731	\$ 11.43
Class I Inc (Q) GBP (H)	\$ 203,419	£ 7.28	\$ 372,714	£ 8.95	\$ 391,114	£ 10.68
Class M Acc USD	\$ 1,199,751	\$ 8.35	\$ 2,731,986	\$ 9.79	\$ 1,411,086	\$ 10.63
Class M Inc (Q) USD	\$ 454,514	\$ 7.06	\$ 675,345	\$ 8.66	\$ 1,070,541	\$ 10.28
Class S Acc EUR (U)	\$ 10,472,711	€ 10.05	\$ 37,767,931	€ 10.82	\$ 10,530,938	€ 10.89
Class S Acc GBP (H)	\$ 4,429,261	£ 8.75	\$ 5,782,565	£ 10.28	\$ 3,350,384	£ 11.15
Class S Acc GBP (U)	\$ 24,017,265	£ 9.03	\$ 28,399,686	£ 9.50	\$ —	£ —
Class S Acc USD	\$ 81,778,586	\$ 9.62	\$ 113,444,393	\$ 11.26	\$ 217,413,054	\$ 12.16
Class S Inc (M) GBP (U)	\$ 4,242,181	£ 8.03	\$ 18,155,283	£ 8.85	\$ 18,458,797	£ 10.39
Class S Inc (Q) GBP (H)	\$ 1,593,589	£ 7.28	\$ 2,137,948	£ 8.96	\$ 2,261,813	£ 10.69

(1) Class I Inc (Q) EUR (H) of Emerging Markets Debt Opportunities Fund launched on 25 January 2022.

(2) Class I Inc (Q) GBP (H) of Emerging Markets Debt Opportunities Fund was fully redeemed on 6 January 2022.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS CONT'D

11 Net Asset Comparison (cont'd)

	As at 30 June 2022			As at 31 December 2021			As at 31 December 2020		
	Net Assets	NAV Per Share		Net Assets	NAV Per Share		Net Assets	NAV Per Share	
Global Macro Fund									
Class A Acc EUR (H)	\$ 397,246	€ 9.67	\$	175,240	€ 10.14	\$	185,574	€ 10.01	
Class A Acc USD	\$ 2,982,128	\$ 11.59	\$	3,297,096	\$ 12.07	\$	3,063,963	\$ 11.82	
Class C Acc USD	\$ 2,797,336	\$ 11.20	\$	2,951,482	\$ 11.70	\$	3,955,991	\$ 11.51	
Class I Acc EUR (H)	\$ 10,479	€ 10.87	\$	11,903	€ 11.36	\$	12,515	€ 11.14	
Class I Acc GBP (H)	\$ 12,303	£ 10.54	\$	14,206	£ 10.95	\$	13,982	£ 10.67	
Class I Acc JPY (H)	\$ 91,593,219	¥ 1,030.68	\$	60,375,438	¥ 1,073.93	\$	129,369,783	¥ 1,047.25	
Class I Acc USD	\$ 10,022	\$ 12.72	\$	10,411	\$ 13.21	\$	10,123	\$ 12.85	
Class M Acc USD	\$ 2,639,741	\$ 12.67	\$	2,511,680	\$ 13.17	\$	3,193,395	\$ 12.82	
Parametric Emerging Markets Fund									
Class A Acc USD	\$ 22,581,528	\$ 10.61	\$	27,135,235	\$ 12.47	\$	29,886,588	\$ 12.05	
Class C Acc USD	\$ 702,918	\$ 12.31	\$	916,714	\$ 14.49	\$	895,486	\$ 14.03	
Class I Acc EUR (U) ⁽³⁾	\$ –	€ –	\$	13,333	€ 11.52	\$	12,738	€ 10.26	
Class I Acc GBP (U)	\$ 233,420	£ 14.61	\$	281,877	£ 15.36	\$	275,062	£ 14.52	
Class I Acc USD	\$ 159,392,963	\$ 10.93	\$	186,292,638	\$ 12.77	\$	196,425,744	\$ 12.20	
Class M Acc USD	\$ 834,896	\$ 14.16	\$	1,045,607	\$ 16.58	\$	1,742,916	\$ 15.89	
Parametric Global Defensive Equity Fund									
Class I Acc EUR (H)	\$ 38,314,238	€ 11.83	\$	45,238,920	€ 12.64	\$	33,779,837	€ 10.82	
Class I Acc GBP (H)	\$ 42,028,623	£ 11.77	\$	49,125,862	£ 12.38	\$	45,590,524	£ 10.90	
Class I Acc USD	\$ 7,387,292	\$ 12.01	\$	5,615,830	\$ 13.31	\$	29,658,145	\$ 11.77	
Class I Inc (A) EUR (H)	\$ 44,943,406	€ 11.67	\$	105,935,024	€ 12.45	\$	97,344,280	€ 10.66	
Class I Inc (A) GBP (H)	\$ 11,213,558	£ 11.76	\$	13,120,539	£ 12.38	\$	59,055,777	£ 10.88	
Class M Acc USD ⁽⁴⁾	\$ –	\$ –	\$	11,572	\$ 11.71	\$	10,242	\$ 10.36	
Class Z Acc GBP (H)	\$ –	£ –	\$	–	£ –	\$	234,209,453	£ 11.39	
Short Duration U.S. Government Income Fund									
Class A Acc USD	\$ 9,726	\$ 9.73	\$	9,949	\$ 9.95	\$	–	\$ –	
Class A Inc (M) USD	\$ 9,727	\$ 9.55	\$	9,948	\$ 9.84	\$	–	\$ –	
Class I Inc (M) USD	\$ 24,410,895	\$ 9.55	\$	24,917,308	\$ 9.84	\$	–	\$ –	
Class M Acc USD	\$ 9,760	\$ 9.76	\$	9,970	\$ 9.97	\$	–	\$ –	
Class M Inc (M) USD	\$ 9,761	\$ 9.55	\$	9,971	\$ 9.84	\$	–	\$ –	
Sustainable Global High Yield Bond Fund									
Class A Acc USD ⁽⁵⁾	\$ –	\$ –	\$	25,334	\$ 10.13	\$	–	\$ –	
Class I Acc EUR (H) ⁽⁶⁾	\$ –	€ –	\$	12,241	€ 11.90	\$	12,566	€ 11.38	
Class I Acc GBP (H) ⁽⁶⁾	\$ –	£ –	\$	14,604	£ 11.67	\$	14,031	£ 11.10	
Class I Acc USD	\$ 17,062,401	\$ 11.30	\$	19,480,624	\$ 12.90	\$	18,480,765	\$ 12.24	
Class M Inc (Q) USD ⁽⁶⁾	\$ –	\$ –	\$	10,389	\$ 10.07	\$	9,982	\$ 9.98	
Sustainable U.S. High Yield Bond Fund									
Class A Acc EUR (H)	\$ 57,301	€ 17.30	\$	87,526	€ 20.09	\$	384,958	€ 19.29	
Class A Acc USD	\$ 5,192,532	\$ 24.67	\$	6,453,829	\$ 28.45	\$	5,587,223	\$ 27.10	
Class A Inc (M) USD	\$ 6,508,841	\$ 8.96	\$	8,079,525	\$ 10.53	\$	7,085,494	\$ 10.43	
Class C Acc USD	\$ 2,041,122	\$ 16.90	\$	2,151,615	\$ 19.54	\$	1,716,399	\$ 18.70	
Class C Inc (M) USD	\$ 3,048,848	\$ 7.89	\$	4,004,140	\$ 9.28	\$	5,209,438	\$ 9.19	
Class G Acc USD ⁽⁷⁾	\$ –	\$ –	\$	16,035,635	\$ 15.06	\$	17,138,604	\$ 14.33	
Class I Acc EUR (H)	\$ 3,312,759	€ 13.72	\$	6,927,974	€ 15.89	\$	59,332,357	€ 15.21	
Class I Acc GBP (H)	\$ 306,311	£ 13.21	\$	633,463	£ 15.21	\$	403,190	£ 14.43	
Class I Acc USD	\$ 3,594,516	\$ 12.76	\$	22,457,630	\$ 14.66	\$	43,642,125	\$ 13.87	
Class I Inc (M) GBP (H)	\$ –	£ –	\$	–	£ –	\$	254,450	£ 9.99	
Class M Acc USD	\$ 2,837,501	\$ 21.68	\$	5,869,320	\$ 24.94	\$	4,851,616	\$ 23.64	
Class M Inc (M) USD	\$ 2,478,535	\$ 8.71	\$	3,084,232	\$ 10.24	\$	1,302,212	\$ 10.14	

(3) Class I Acc EUR (U) of Parametric Emerging Markets Fund was fully redeemed on 11 April 2022.

(4) Class M Acc USD of Parametric Global Defensive Equity Fund was fully redeemed on 11 April 2022.

(5) Class A Acc USD of Sustainable Global High Yield Bond Fund was fully redeemed on 25 March 2022.

(6) Class I Acc EUR (H), Class I Acc GBP (H) and Class M Inc (Q) USD of Sustainable Global High Yield Bond Fund were fully redeemed on 11 April 2022.

(7) Class G Acc USD of Sustainable U.S. High Yield Bond Fund was fully redeemed on 21 January 2022.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS CONT'D

11 Net Asset Comparison (cont'd)

	As at 30 June 2022		As at 31 December 2021		As at 31 December 2020	
	Net Assets	NAV Per Share	Net Assets	NAV Per Share	Net Assets	NAV Per Share
U.S. Value Fund						
Class A Acc EUR (H)	\$ 571,437	€ 21.77	\$ 572,783	€ 24.36	\$ 782,028	€ 20.34
Class A Acc GBP (H)	\$ 141,647	£ 19.72	\$ 175,462	£ 21.97	\$ 147,366	£ 18.27
Class A Acc USD	\$ 25,619,580	\$ 35.63	\$ 29,224,592	\$ 39.43	\$ 28,133,887	\$ 32.59
Class C Acc USD	\$ 3,004,944	\$ 19.95	\$ 2,851,007	\$ 22.11	\$ 2,294,879	\$ 18.32
Class I Acc USD	\$ 11,183	\$ 21.35	\$ 12,321	\$ 23.52	\$ 10,094	\$ 19.27
Class M Acc EUR (H)	\$ 89,692	€ 18.83	\$ 108,630	€ 20.99	\$ 96,584	€ 17.39
Class M Acc USD	\$ 3,687,107	\$ 38.44	\$ 4,934,175	\$ 42.38	\$ 4,716,957	\$ 34.77

12 Cash and Foreign Currency

Cash balances are held under the control of the Depositary. Cash collateral balances are held with the following counterparties:

	As at 30 June 2022		As at 31 December 2021	
	Cash Collateral	Overdraft Collateral	Cash Collateral	Overdraft Collateral
Emerging Markets Debt Opportunities Fund				
Citibank	\$ 8,363,389	\$ (56,898)	\$ 9,611,478	\$ (36,478)
JP Morgan	\$ 2,750,053	\$ (6,809,116)	\$ 524,851	\$ (646,991)
Societe Generale	\$ 2,654,610	\$ —	\$ 3,402,616	\$ —
Emerging Markets Local Income Fund				
Citibank	\$ 14,620,078	\$ (2,514,763)	\$ 12,697,007	\$ (2,394,595)
HSBC	\$ —	\$ —	\$ —	\$ (110,000)
JP Morgan	\$ 231,611	\$ (482,198)	\$ 113,481	\$ (9,612)
Societe Generale	\$ 11,446,922	\$ (12)	\$ 14,516,586	\$ (12)
UBS	\$ —	\$ —	\$ —	\$ (110,000)
Global Macro Fund				
BNP Paribas	\$ —	\$ (88)	\$ —	\$ (88)
Citibank	\$ 495,891	\$ (455,419)	\$ 1,639,292	\$ (133,212)
Goldman Sachs	\$ 70,000	\$ —	\$ —	\$ —
JP Morgan	\$ 4,273,315	\$ (41,896)	\$ 243,541	\$ (327,014)
Societe Generale	\$ 1,152,212	\$ (75,744)	\$ 977,690	\$ (82,023)
UBS	\$ 348	\$ (8)	\$ 349	\$ (8)
Parametric Emerging Markets Fund				
Citibank	\$ 33,420	\$ —	\$ 12,800	\$ —
Parametric Global Defensive Equity Fund				
Morgan Stanley	\$ 12,728,734	\$ —	\$ 11,447,115	\$ —
UBS	\$ —	\$ —	\$ —	\$ (960,000)
Short Duration U.S. Government Income Fund				
Bank of America	\$ —	\$ (240,000)	\$ —	\$ —
Citibank	\$ —	\$ (339,594)	\$ 45,476	\$ —

The Company enters into collateral arrangements with various counterparties pursuant to the terms of ISDA agreements, and the terms and conditions governing the holding of the collateral provided to, or received from, each counterparty are defined in the relevant agreements.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

NOTES TO THE FINANCIAL STATEMENTS CONT'D

13 Segregated Liabilities

The Company is an umbrella fund with segregated liability between Sub-Funds. This ensures that the liabilities incurred on behalf of a Sub-Fund will generally be discharged solely out of the assets of that Sub-Fund and there generally can be no recourse to the other Sub-Funds to satisfy those liabilities. Notwithstanding the foregoing, there can be no assurance that, should an action be brought against the Company, in the courts of another jurisdiction, the segregated nature of the Sub-Funds would necessarily be upheld. In addition, whether or not there is a crossliability between Sub-Funds, proceedings involving the Sub-Fund could involve the Company as a whole, which could potentially affect the operation of all Sub-Funds.

14 Significant Events during the Financial Period

Class I Inc (Q) GBP (H) of Emerging Markets Debt Opportunities Fund was fully redeemed on 6 January 2022.

Class G Acc USD of Sustainable U.S. High Yield Bond Fund was fully redeemed on 21 January 2022.

Class I Inc (Q) EUR (H) of Emerging Markets Debt Opportunities Fund launched on 25 January 2022.

Class A Acc USD of Sustainable Global High Yield Bond Fund was fully redeemed on 25 March 2022.

Class I Acc EUR (H), Class I Acc GBP (H) and Class M Inc (Q) USD of Sustainable Global High Yield Bond Fund were fully redeemed on 11 April 2022.

Class I Acc EUR (U) of Parametric Emerging Markets Fund was fully redeemed on 11 April 2022.

Class M Acc USD of Parametric Global Defensive Equity Fund was fully redeemed on 11 April 2022.

On 24 February 2022, Russia launched an invasion of Ukraine, following rising tensions over the build-up of Russian troops along the Ukrainian border and joint military exercises by Russia with Belarus. In response to the invasion, many countries have imposed economic sanctions on Russian governmental institutions, Russian entities, and Russian individuals. The conflict and sanctions have had a negative impact on the Russian economy, on the Russian currency, and on investments having exposure to Russia, Belarus and Ukraine. The conflict could also have a significant effect on investments outside the region. The duration and extent of the military conflict with Russia and the related sanctions cannot be predicted at this time. The Sub-Funds' investments in Russia, Belarus and Ukraine, if any, at 30 June 2022 are included in their Portfolio of Investments.

Effective as of 1 April 2022, the Eaton Vance International (Ireland) Global High Yield Bond Fund and the Eaton Vance International (Ireland) U.S. High Yield Bond Fund became legally known as the Eaton Vance International (Ireland) Sustainable Global High Yield Bond Fund and the Eaton Vance International (Ireland) Sustainable U.S. High Yield Bond Fund, respectively.

Effective as of 1 April 2022, a number of changes were made to the investment objective and investment policy of the Sustainable Global High Yield Bond Fund to reclassify the fund as an Article 9 fund under the Sustainable Finance Disclosures Regulation.

Effective as of 1 April 2022, a number of changes were made to the investment objective and investment policy of the Sustainable U.S. Global High Yield Bond Fund to reclassify the fund as an Article 9 fund under the Sustainable Finance Disclosures Regulation.

Effective as of 20 June 2022, a number of changes were made to the investment policy of the Short Duration U.S. Government Income Fund to remove the limits on the purchase or sale of to be announced transactions ("TBAs") in mortgage backed securities, and to remove the limits on the use of pair trades.

There were no other significant events during the financial period ended 30 June 2022 which affected the financial statements.

15 Subsequent Events

Management has evaluated all subsequent events and transactions after the financial period end and up to the date of approval of these financial statements, for possible adjustment to and/or disclosure in the financial statements.

There were no significant events after financial period end which had an impact on the Company or required financial statement adjustment or disclosure.

16 Approval of Financial Statements

The Directors approved and authorised the financial statements for issue on 26 August 2022.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

TOTAL EXPENSE RATIOS (Unaudited)

The table shows the actual expenses incurred during the financial period ended expressed as a percentage of the average net assets.

Total Expense Ratios for the financial year ended 30 June 2022*																	
Sub-Fund	Class A Acc	Class A Acc	Class A Acc	Class A Acc	Class A Inc (M) USD	Class A Inc (Q) USD	Class C Acc USD	Class C Inc (M) USD	Class I Acc EUR (H)	Class I Acc EUR (U)	Class I Acc GBP (H)	Class I Acc GBP (U)	Class I Acc JPY (H)	Class I Acc NOK (H)	Class I Acc USD	Class I Inc (A) EUR (H)	Class I Inc (A) GBP (H)
	EUR (H)	EUR (U)	GBP (H)	USD	USD	USD	USD	USD	EUR (H)	EUR (U)	GBP (H)	GBP (U)	JPY (H)	NOK (H)	USD	EUR (H)	GBP (H)
Emerging Markets Debt Opportunities Fund	N/A	N/A	N/A	1.50%	N/A	1.50%	N/A	N/A	0.80%	N/A	0.80%	N/A	N/A	0.80%	0.80%	N/A	N/A
Emerging Markets Local Income Fund	N/A	1.50%	N/A	1.50%	N/A	1.50%	N/A	N/A	0.80%	0.80%	0.80%	N/A	N/A	N/A	0.80%	N/A	N/A
Global Macro Fund	1.80%	N/A	N/A	1.80%	N/A	N/A	2.30%	N/A	1.15%	N/A	1.15%	N/A	1.15%	N/A	1.15%	N/A	N/A
Parametric Emerging Markets Fund	N/A	N/A	N/A	1.90%	N/A	N/A	2.15%	N/A	N/A	N/A	N/A	0.80%	N/A	N/A	0.80%	N/A	N/A
Parametric Global Defensive Equity Fund	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0.60%	N/A	0.60%	N/A	N/A	N/A	0.60%	0.60%	0.60%
Short Duration U.S. Government Income Fund	N/A	N/A	N/A	1.00%	1.00%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Global High Yield Bond Fund	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0.65%	N/A	N/A
Sustainable U.S. High Yield Bond Fund	1.40%	N/A	N/A	1.40%	1.40%	N/A	1.90%	1.90%	0.75%	N/A	0.75%	N/A	N/A	N/A	0.75%	N/A	N/A
U.S. Value Fund	1.725%	N/A	1.725%	1.725%	N/A	N/A	1.975%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0.825%	N/A	N/A

* Total expense ratios for financial periods less than one financial year have been annualised.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

TOTAL EXPENSE RATIOS (Unaudited) CONT'D

Total Expense Ratios for the financial year ended 30 June 2022*																	
Sub-Fund	Class I Inc (M)	Class I Inc (Q)	Class I Inc (Q)	Class I Inc (Q)	Class M Acc	Class M Acc	Class M Inc (M)	Class M Inc (Q)	Class S Acc	Class S Acc	Class S Acc	Class S Acc	Class S Acc	Class S Inc (M)	Class S Inc (Q)	Class S Inc (Q)	Class S Inc (Q)
	USD	EUR (H)	GBP (H)	USD	EUR (H)	USD	USD	USD	EUR (H)	EUR (U)	GBP (H)	GBP (U)	USD	GBP (U)	EUR (H)	GBP (H)	USD
Emerging Markets Debt Opportunities Fund	N/A	0.80%	N/A	0.80%	N/A	1.00%	N/A	1.00%	0.475%	N/A	0.475%	N/A	0.475%	N/A	0.475%	0.475%	0.475%
Emerging Markets Local Income Fund	N/A	N/A	0.80%	N/A	N/A	1.00%	N/A	1.00%	N/A	0.475%	0.475%	0.475%	0.475%	0.475%	N/A	0.475%	N/A
Global Macro Fund	N/A	N/A	N/A	N/A	N/A	1.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Parametric Emerging Markets Fund	N/A	N/A	N/A	N/A	N/A	1.15%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Parametric Global Defensive Equity Fund	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Short Duration U.S. Government Income Fund	0.60%	N/A	N/A	N/A	N/A	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Global High Yield Bond Fund	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable U.S. High Yield Bond Fund	N/A	N/A	N/A	N/A	N/A	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
U.S. Value Fund	N/A	N/A	N/A	N/A	0.975%	0.975%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

* Total expense ratios for financial periods less than one financial year have been annualised.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

TOTAL EXPENSE RATIOS (Unaudited) CONT'D

Total Expense Ratios for the financial year ended 31 December 2021*

Sub-Fund	Class A Acc EUR (H)	Class A Acc EUR (U)	Class A Acc GBP (H)	Class A Acc USD	Class A Inc (M) USD	Class A Inc (Q) USD	Class C Acc USD	Class C Inc (M) USD	Class G Acc USD	Class I Acc EUR (H)	Class I Acc EUR (U)	Class I Acc GBP (H)	Class I Acc GBP (U)	Class I Acc JPY (H)	Class I Acc NOK (H)	Class I Acc USD	Class I Inc (A) EUR (H)
Emerging Markets Debt Opportunities Fund	N/A	N/A	N/A	1.49%	N/A	1.50%	N/A	N/A	N/A	0.80%	N/A	0.80%	N/A	N/A	0.80%	0.80%	N/A
Emerging Markets Local Income Fund	N/A	1.50%	N/A	1.48%	N/A	1.50%	N/A	N/A	N/A	0.80%	0.80%	0.80%	N/A	N/A	N/A	0.80%	N/A
Global Macro Fund	1.80%	N/A	N/A	1.80%	N/A	N/A	2.30%	N/A	N/A	1.15%	N/A	1.15%	N/A	1.15%	N/A	1.15%	N/A
Parametric Emerging Markets Fund	N/A	N/A	N/A	1.90%	N/A	N/A	2.15%	N/A	N/A	N/A	0.80%	N/A	0.80%	N/A	N/A	0.80%	N/A
Parametric Global Defensive Equity Fund	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0.60%	N/A	0.60%	N/A	N/A	N/A	0.60%	0.60%
Short Duration U.S. Government Income Fund [^]	N/A	N/A	N/A	0.99%	0.99%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Global High Yield Bond Fund	N/A	N/A	N/A	1.30%	N/A	N/A	N/A	N/A	N/A	0.65%	N/A	0.65%	N/A	N/A	N/A	0.65%	N/A
Sustainable U.S. High Yield Bond Fund	1.40%	N/A	N/A	1.40%	1.40%	N/A	1.90%	1.90%	1.30%	0.75%	N/A	0.75%	N/A	N/A	N/A	0.75%	N/A
U.S. Value Fund	1.72%	N/A	1.73%	1.73%	N/A	N/A	1.97%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0.82%	N/A

* Total expense ratios for financial periods less than one financial year have been annualised.

[^] Short Duration U.S. Government Income Fund launched on 18 February 2021.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

TOTAL EXPENSE RATIOS (Unaudited) CONT'D

Total Expense Ratios for the financial year ended 31 December 2021*																	
Sub-Fund	Class I Inc (A) GBP (H)	Class I Inc (Q) GBP (H)	Class I Inc (Q) USD	Class I Inc (M) USD	Class M Acc EUR (H)	Class M Acc USD	Class M Inc (M) USD	Class M Inc (Q) USD	Class S Acc EUR (H)	Class S Acc EUR (U)	Class S Acc GBP (H)	Class S Acc GBP (U)	Class S Acc USD	Class S Inc (M) GBP (U)	Class S Inc (Q) GBP (H)	Class S Inc (Q) USD	Class S Inc (Q) EUR (H)
Emerging Markets Debt Opportunities Fund	N/A	0.74%	0.80%	N/A	N/A	0.99%	N/A	1.00%	0.47%	N/A	0.48%	N/A	0.48%	N/A	0.47%	0.47%	0.48%
Emerging Markets Local Income Fund	N/A	0.80%	N/A	N/A	N/A	1.00%	N/A	1.00%	N/A	0.48%	0.48%	0.48%	0.48%	0.48%	0.48%	N/A	N/A
Global Macro Fund	N/A	N/A	N/A	N/A	N/A	1.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Parametric Emerging Markets Fund	N/A	N/A	N/A	N/A	N/A	1.15%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Parametric Global Defensive Equity Fund	0.60%	N/A	N/A	N/A	N/A	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Short Duration U.S. Government Income Fund [^]	N/A	N/A	N/A	0.60%	N/A	0.74%	0.74%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Global High Yield Bond Fund	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0.80%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable U.S. High Yield Bond Fund	N/A	N/A	N/A	N/A	N/A	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
U.S. Value Fund	N/A	N/A	N/A	N/A	0.98%	0.98%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

* Total expense ratios for financial periods less than one financial year have been annualised.

[^] Short Duration U.S. Government Income Fund launched on 18 February 2021.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

FUND PERFORMANCE

Fund	Performance Inception Date	1 Yr Annualised	2 Yr Annualised	3 Yr Annualised	5 Yr Annualised	10 Yr Annualised	Since Inception Annualised	Since Inception Cumulative
Emerging Markets Debt Opportunities Fund								
Class A Acc USD	3 March 2021	(14.68)	—	—	—	—	(10.75)	(14.00)
Class A Inc (Q) USD	24 November 2020	(14.74)	—	—	—	—	(6.61)	(10.34)
Class I Acc EUR (H)	14 October 2019	(15.30)	(2.70)	—	—	—	(2.22)	(5.90)
Class I Acc GBP (H)	14 October 2019	(14.51)	(1.97)	—	—	—	(1.49)	(4.00)
Class I Acc NOK (H)	12 May 2021	(14.41)	—	—	—	—	(12.82)	(14.41)
Class I Acc USD	25 September 2019	(14.20)	(1.60)	—	—	—	(0.69)	(1.90)
Class I Inc (Q) EUR (H)	26 January 2022	—	—	—	—	—	(12.95)	(12.95)
Class I Inc (Q) USD	25 September 2019	(14.13)	(1.51)	—	—	—	(0.62)	(1.69)
Class M Acc USD	3 March 2021	(14.36)	—	—	—	—	(10.36)	(13.50)
Class M Inc (Q) USD	25 September 2019	(14.26)	(1.70)	—	—	—	(0.79)	(2.18)
Class S Acc EUR (H)	8 June 2020	(14.98)	(2.39)	—	—	—	(2.93)	(5.95)
Class S Acc GBP (H)	23 December 2020	(14.22)	—	—	—	—	(8.01)	(11.90)
Class S Acc USD	25 September 2019	(13.91)	(1.29)	—	—	—	(0.36)	(1.00)
Class S Inc (Q) EUR (H)	15 January 2021	(14.98)	—	—	—	—	(9.37)	(13.34)
Class S Inc (Q) GBP (H)	16 December 2020	(14.27)	—	—	—	—	(7.82)	(11.76)
Class S Inc (Q) USD	16 December 2020	(13.87)	—	—	—	—	(7.42)	(11.18)
Emerging Markets Local Income Fund								
Class A Acc EUR (U)	23 November 2020	(7.47)	—	—	—	—	(5.34)	(8.40)
Class A Acc USD	1 February 2018	(18.15)	(7.44)	(3.37)	—	—	(2.59)	(10.95)
Class A Inc (Q) USD	24 November 2020	(18.22)	—	—	—	—	(12.40)	(19.06)
Class I Acc EUR (H)	20 December 2018	(19.02)	(8.17)	(4.84)	—	—	(1.21)	(4.20)
Class I Acc EUR (U)	8 June 2020	(6.82)	(3.62)	—	—	—	(4.17)	(8.40)
Class I Acc GBP (H)	25 September 2018	(18.13)	(7.42)	(4.10)	—	—	0.19	0.70
Class I Acc USD	1 February 2018	(17.57)	(6.92)	(2.99)	—	—	(2.34)	(9.90)
Class I Inc (Q) GBP (H)	4 November 2020	(18.19)	—	—	—	—	(9.82)	(15.69)
Class M Acc USD	1 February 2018	(17.73)	(7.08)	(3.11)	—	—	(2.42)	(10.24)
Class M Inc (Q) USD	1 February 2018	(17.83)	(7.08)	(3.15)	—	—	(2.45)	(10.34)
Class S Acc EUR (U)	14 April 2020	(6.51)	(3.31)	—	—	—	(0.27)	(0.59)
Class S Acc GBP (H)	15 July 2019	(17.92)	(7.15)	—	—	—	(4.41)	(12.50)
Class S Acc GBP (U)	25 January 2021	(6.04)	—	—	—	—	(6.90)	(9.70)
Class S Acc USD	19 February 2019	(17.42)	(6.65)	(2.66)	—	—	(0.49)	(1.64)
Class S Inc (M) GBP (U)	22 May 2019	(6.07)	(5.74)	(1.28)	—	—	1.12	3.52
Class S Inc (Q) GBP (H)	4 November 2020	(17.92)	—	—	—	—	(9.53)	(15.24)
Global Macro Fund								
Class A Acc EUR (H)	24 August 2010	(4.64)	0.10	1.53	(2.02)	(0.40)	(0.28)	(3.30)
Class A Acc USD	6 May 2010	(3.66)	1.14	3.02	1.11	1.45	1.22	15.90
Class C Acc USD	6 May 2010	(4.11)	0.63	2.60	0.77	1.15	0.94	12.00
Class I Acc EUR (H)	20 December 2018	(4.06)	0.79	2.31	—	—	2.92	10.69
Class I Acc GBP (H)	25 September 2018	(3.13)	1.65	3.16	—	—	2.43	9.45
Class I Acc JPY (H)	12 September 2016	(3.47)	1.33	2.68	0.29	—	0.52	3.07
Class I Acc USD	6 May 2010	(3.05)	1.38	3.45	1.65	2.10	1.88	25.38
Class M Acc USD	6 May 2010	(3.13)	1.66	3.64	1.76	2.16	1.92	26.07
Parametric Emerging Markets Fund								
Class A Acc USD	4 June 2008	(18.70)	4.97	(2.28)	(0.97)	0.49	(0.34)	(4.73)
Class C Acc USD	4 June 2008	(18.85)	4.74	(2.52)	(1.22)	0.25	(0.50)	(6.76)
Class I Acc GBP (U)	8 May 2012	(6.53)	7.09	0.21	1.25	3.99	3.96	48.32
Class I Acc USD	4 June 2008	(17.70)	6.21	(1.19)	0.13	1.52	0.63	9.30
Class M Acc USD	4 June 2008	(18.06)	5.80	(1.55)	(0.22)	1.25	0.43	6.16

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

FUND PERFORMANCE cont'd

Fund	Performance Inception Date	1 Yr Annualised	2 Yr Annualised	3 Yr Annualised	5 Yr Annualised	10 Yr Annualised	Since Inception Annualised	Since Inception Cumulative
Parametric Global Defensive Equity Fund								
Class I Acc EUR (H)	9 June 2017	(0.50)	8.77	3.95	3.62	—	3.38	18.30
Class I Acc GBP (H)	16 October 2017	0.17	7.68	3.52	—	—	3.52	17.70
Class I Acc USD	23 June 2017	(5.88)	7.41	3.41	3.79	—	3.71	20.10
Class I Inc (A) EUR (H)	27 July 2017	(0.34)	8.79	3.99	—	—	3.58	18.95
Class I Inc (A) GBP (H)	7 July 2017	0.17	7.71	3.58	—	—	3.71	19.89
Short Duration U.S. Government Income Fund								
Class A Acc USD	18 February 2021	(2.60)	—	—	—	—	(1.99)	(2.70)
Class A Inc (M) USD	18 February 2021	(2.56)	—	—	—	—	(2.01)	(2.72)
Class I Inc (M) USD	18 February 2021	(2.17)	—	—	—	—	(1.62)	(2.20)
Class M Acc USD	18 February 2021	(2.40)	—	—	—	—	(1.77)	(2.40)
Class M Inc (M) USD	18 February 2021	(2.32)	—	—	—	—	(1.77)	(2.39)
Sustainable Global High Yield Bond Fund								
Class I Acc USD	27 April 2017	(11.44)	0.94	0.33	2.17	—	2.39	13.00
Sustainable U.S. High Yield Bond Fund								
Class A Acc EUR (H)	15 September 2004	(13.50)	(0.94)	(2.30)	(1.12)	1.77	3.13	73.00
Class A Acc USD	29 August 2002	(12.52)	0.06	(0.69)	0.93	3.17	5.48	188.33
Class A Inc (M) USD	29 August 2002	(12.48)	0.07	(0.69)	0.95	3.16	5.49	188.69
Class C Acc USD	29 August 2002	(12.98)	(0.41)	(1.10)	0.59	2.86	5.25	175.94
Class C Inc (M) USD	29 August 2002	(12.92)	(0.38)	(1.08)	0.60	2.86	5.28	177.46
Class I Acc EUR (H)	20 July 2011	(12.94)	(0.47)	(1.69)	(0.40)	2.63	2.93	37.20
Class I Acc GBP (H)	17 October 2012	(12.23)	0.34	(1.06)	0.40	—	2.91	32.10
Class I Acc USD	29 August 2002	(11.88)	0.79	0.08	1.77	4.04	6.36	239.87
Class M Acc USD	29 August 2002	(12.08)	0.61	(0.09)	1.62	3.92	6.29	235.92
Class M Inc (M) USD	29 August 2002	(12.10)	0.60	(0.13)	1.29	3.33	5.58	193.61
U.S. Value Fund								
Class A Acc EUR (H)	15 September 2004	(6.77)	13.53	3.68	4.60	6.91	4.47	117.70
Class A Acc GBP (H)	26 May 2006	(6.23)	14.09	4.00	5.19	7.39	4.32	97.54
Class A Acc USD	29 August 2002	(5.31)	15.17	5.79	7.05	8.48	6.39	242.16
Class C Acc USD	29 August 2002	(5.54)	14.87	5.51	6.75	8.18	6.10	224.21
Class I Acc USD	29 August 2002	(4.43)	16.21	6.73	7.94	9.34	7.23	299.36
Class M Acc EUR (H)	18 July 2008	(6.04)	14.39	4.43	5.26	7.65	4.64	88.30
Class M Acc USD	29 August 2002	(4.59)	16.03	6.59	7.85	9.29	7.20	297.73

Total returns assume the reinvestment of distributions, if any.

Past performance does not guarantee future returns. The rates of return will vary and the principal value of an investment will fluctuate. Shares, if redeemed, may be worth more or less than their original cost.

The performance data does not take account of the commissions and costs incurred on the issue and redemption of shares. All returns are calculated in the base currency of the relevant share class.

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

STATEMENT OF CHANGES IN COMPOSITION OF PORTFOLIOS

Emerging Markets Debt Opportunities Fund

Major Purchases for the financial period ended 30 June 2022

Description	Principal	Cost
		USD
U.S. Treasury Bill, 0.00%, 24/3/22	35,000,000	34,998,298
U.S. Treasury Bill, 0.00%, 17/3/22	20,000,000	19,999,650
U.S. Treasury Bill, 0.00%, 10/2/22	20,000,000	19,999,174
U.S. Treasury Bill, 0.00%, 5/4/22	20,000,000	19,997,884
U.S. Treasury Bill, 0.00%, 19/4/22	20,000,000	19,995,967
U.S. Treasury Bill, 0.00%, 17/2/22	17,500,000	17,499,447
U.S. Treasury Bill, 0.00%, 26/4/22	17,500,000	17,498,268
U.S. Treasury Bill, 0.00%, 10/5/22	17,000,000	16,997,256
U.S. Treasury Bill, 0.00%, 24/5/22	16,000,000	15,994,696
U.S. Treasury Bill, 0.00%, 7/6/22	11,000,000	10,995,829
U.S. Treasury Bill, 0.00%, 28/6/22	11,000,000	10,995,412
U.S. Treasury Bill, 0.00%, 26/7/22	11,000,000	10,990,328
U.S. Treasury Bill, 0.00%, 24/2/22	10,000,000	9,999,665
U.S. Treasury Bill, 0.00%, 31/3/22	10,000,000	9,999,538
U.S. Treasury Bill, 0.00%, 3/5/22	10,000,000	9,998,850
U.S. Treasury Bill, 0.00%, 31/5/22	10,000,000	9,997,122
Mexican Udiobonos, 2.75%, 27/11/31	291,377,000	9,771,452
U.S. Treasury Bill, 0.00%, 21/6/22	9,000,000	8,996,221
U.S. Treasury Bill, 0.00%, 19/7/22	9,000,000	8,991,950
Peru Government Bond, 6.15%, 12/8/32	33,612,000	7,621,612
Israel Government Bond, 0.75%, 31/7/22	19,009,085	5,969,151
Peru Government Bond, 6.95%, 12/8/31	24,212,000	5,963,829
Arab Republic of Egypt, 7.50%, 16/2/61	7,726,000	5,466,894
U.S. Treasury Bill, 0.00%, 10/3/22	5,000,000	4,999,852
U.S. Treasury Bill, 0.00%, 12/4/22	5,000,000	4,999,335
U.S. Treasury Bill, 0.00%, 17/5/22	5,000,000	4,998,639

Major Sales for the financial period ended 30 June 2022

Description	Principal	Proceeds
		USD
U.S. Treasury Bill, 0.00%, 24/3/22	35,000,000	34,999,149
U.S. Treasury Bill, 0.00%, 6/1/22	20,000,000	20,000,000
U.S. Treasury Bill, 0.00%, 10/2/22	20,000,000	20,000,000
U.S. Treasury Bill, 0.00%, 17/3/22	20,000,000	20,000,000
U.S. Treasury Bill, 0.00%, 5/4/22	20,000,000	20,000,000
U.S. Treasury Bill, 0.00%, 19/4/22	20,000,000	19,999,695
U.S. Treasury Bill, 0.00%, 17/2/22	17,500,000	17,500,000
U.S. Treasury Bill, 0.00%, 13/1/22	17,500,000	17,500,000
U.S. Treasury Bill, 0.00%, 26/4/22	17,500,000	17,499,630
U.S. Treasury Bill, 0.00%, 10/5/22	17,000,000	16,998,932
U.S. Treasury Bill, 0.00%, 24/5/22	16,000,000	15,998,742
Indonesia Government Bond, 6.50%, 15/2/31	156,366,000,000	11,046,794
U.S. Treasury Bill, 0.00%, 7/6/22	11,000,000	11,000,000
U.S. Treasury Bill, 0.00%, 28/6/22	11,000,000	11,000,000
U.S. Treasury Bill, 0.00%, 20/1/22	10,000,000	10,000,000
U.S. Treasury Bill, 0.00%, 24/2/22	10,000,000	10,000,000
U.S. Treasury Bill, 0.00%, 31/3/22	10,000,000	10,000,000
U.S. Treasury Bill, 0.00%, 3/5/22	10,000,000	10,000,000
U.S. Treasury Bill, 0.00%, 31/5/22	10,000,000	9,998,575
U.S. Treasury Bill, 0.00%, 21/6/22	9,000,000	9,000,000
Egypt Treasury Bill, 0.00%, 28/6/22	114,425,000	6,981,408
Peru Government Bond, 6.15%, 12/8/32	27,373,000	6,832,067
Egypt Government Bond, 14.556%, 13/10/27	86,728,000	5,759,069
Egypt Treasury Bill, 0.00%, 29/3/22	79,825,000	5,037,565
U.S. Treasury Bill, 0.00%, 3/2/22	5,000,000	5,000,000
U.S. Treasury Bill, 0.00%, 17/5/22	5,000,000	5,000,000
U.S. Treasury Bill, 0.00%, 10/3/22	5,000,000	5,000,000
U.S. Treasury Bill, 0.00%, 12/4/22	5,000,000	5,000,000
Indonesia Government Bond, 7.50%, 15/4/40	64,648,000,000	4,775,025
Egypt Treasury Bill, 0.00%, 22/3/22	74,450,000	4,713,818

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

STATEMENT OF CHANGES IN COMPOSITION OF PORTFOLIOS CONT'D

Emerging Markets Local Income Fund

Major Purchases for the financial period ended 30 June 2022

Description	Principal	Cost
		USD
U.S. Treasury Bill, 0.00%, 5/4/22	40,425,000	40,421,063
U.S. Treasury Bill, 0.00%, 10/5/22	35,000,000	34,994,351
U.S. Treasury Bill, 0.00%, 7/6/22	14,000,000	13,994,692
U.S. Treasury Bill, 0.00%, 28/6/22	14,000,000	13,994,161
U.S. Treasury Bill, 0.00%, 26/7/22	14,000,000	13,987,690
U.S. Treasury Bill, 0.00%, 17/3/22	12,075,000	12,074,789
U.S. Treasury Bill, 0.00%, 10/2/22	12,075,000	12,074,501
U.S. Treasury Bill, 0.00%, 19/4/22	12,075,000	12,072,565
U.S. Treasury Bill, 0.00%, 24/5/22	12,075,000	12,070,997
U.S. Treasury Bill, 0.00%, 3/3/22	10,425,000	10,424,671
U.S. Treasury Bill, 0.00%, 31/5/22	7,000,000	6,998,207
Israel Government Bond, 0.75%, 31/7/22	20,185,672	6,338,618
U.S. Treasury Bill, 0.00%, 21/6/22	6,000,000	5,997,478
U.S. Treasury Bill, 0.00%, 19/7/22	6,000,000	5,994,633
Mexican Udbonos, 2.75%, 27/11/31	175,127,000	5,879,445
China Government Bond, 2.37%, 20/1/27	37,300,000	5,852,087
U.S. Treasury Bill, 0.00%, 10/3/22	5,000,000	4,999,852
U.S. Treasury Bill, 0.00%, 12/4/22	5,000,000	4,999,335
U.S. Treasury Bill, 0.00%, 17/5/22	5,000,000	4,998,639
Egypt Treasury Bill, 0.00%, 4/10/22	87,850,000	4,513,973
China Government Bond, 3.53%, 18/10/51	27,340,000	4,509,258
Peru Government Bond, 6.95%, 12/8/31	11,859,000	2,974,178

Major Sales for the financial period ended 30 June 2022

Description	Principal	Proceeds
		USD
U.S. Treasury Bill, 0.00%, 5/4/22	40,425,000	40,425,000
U.S. Treasury Bill, 0.00%, 10/5/22	35,000,000	34,998,183
U.S. Treasury Bill, 0.00%, 7/6/22	14,000,000	14,000,000
U.S. Treasury Bill, 0.00%, 28/6/22	14,000,000	14,000,000
Indonesia Government Bond, 6.50%, 15/2/31	190,819,000,000	13,320,468
Egypt Government Bond, 14.556%, 13/10/27	184,862,000	12,277,152
U.S. Treasury Bill, 0.00%, 10/2/22	12,075,000	12,075,000
U.S. Treasury Bill, 0.00%, 6/1/22	12,075,000	12,075,000
U.S. Treasury Bill, 0.00%, 17/3/22	12,075,000	12,075,000
U.S. Treasury Bill, 0.00%, 19/4/22	12,075,000	12,075,000
U.S. Treasury Bill, 0.00%, 24/5/22	12,075,000	12,073,909
U.S. Treasury Bill, 0.00%, 3/3/22	10,425,000	10,425,000
U.S. Treasury Bill, 0.00%, 27/1/22	10,425,000	10,425,000
Thailand Government Bond, 1.25%, 12/3/28	304,634,560	8,923,011
U.S. Treasury Bill, 0.00%, 31/5/22	7,000,000	7,000,000
Egypt Government Bond, 14.06%, 12/1/26	117,690,000	6,939,001
China Development Bank, 3.30%, 3/3/26	37,690,000	6,277,450
U.S. Treasury Bill, 0.00%, 21/6/22	6,000,000	6,000,000
Russian Government Bond, 7.25%, 10/5/34	497,881,000	5,692,926
China Government Bond, 2.68%, 21/5/30	35,580,000	5,589,308
Egypt Government Bond, 14.483%, 6/4/26	90,729,000	5,427,777
U.S. Treasury Bill, 0.00%, 17/5/22	5,000,000	5,000,000
U.S. Treasury Bill, 0.00%, 12/4/22	5,000,000	5,000,000
U.S. Treasury Bill, 0.00%, 3/2/22	5,000,000	5,000,000
U.S. Treasury Bill, 0.00%, 10/3/22	5,000,000	5,000,000
Egypt Treasury Bill, 0.00%, 4/10/22	87,850,000	4,497,564
Egypt Treasury Bill, 0.00%, 22/3/22	66,875,000	4,234,206

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

STATEMENT OF CHANGES IN COMPOSITION OF PORTFOLIOS CONT'D

Global Macro Fund

Major Purchases for the financial period ended 30 June 2022

Description	Principal	Cost
		USD
U.S. Treasury Bill, 0.00%, 5/4/22	17,950,000	17,948,295
U.S. Treasury Bill, 0.00%, 10/5/22	17,950,000	17,947,103
U.S. Treasury Bill, 0.00%, 24/3/22	11,260,000	11,259,452
U.S. Treasury Bill, 0.00%, 19/7/22	8,000,000	7,992,844
U.S. Treasury Bill, 0.00%, 7/6/22	7,950,000	7,946,986
U.S. Treasury Bill, 0.00%, 28/6/22	7,950,000	7,946,684
U.S. Treasury Bill, 0.00%, 26/7/22	7,950,000	7,943,010
U.S. Treasury Bill, 0.00%, 17/5/22	7,800,000	7,798,527
U.S. Treasury Bill, 0.00%, 17/3/22	6,050,000	6,049,894
U.S. Treasury Bill, 0.00%, 10/2/22	6,050,000	6,049,750
U.S. Treasury Bill, 0.00%, 31/5/22	6,000,000	5,998,495
U.S. Treasury Bill, 0.00%, 3/3/22	5,950,000	5,949,812
U.S. Treasury Bill, 0.00%, 17/2/22	5,630,000	5,629,805
U.S. Treasury Bill, 0.00%, 26/4/22	5,630,000	5,629,443
U.S. Treasury Bill, 0.00%, 27/1/22	5,000,000	4,999,922
U.S. Treasury Bill, 0.00%, 19/4/22	5,000,000	4,998,992
U.S. Treasury Bill, 0.00%, 24/5/22	5,000,000	4,998,342
U.S. Treasury Bill, 0.00%, 21/6/22	5,000,000	4,997,898
U.S. Treasury Bill, 0.00%, 14/6/22	3,800,000	3,798,108
U.S. Treasury Bill, 0.00%, 12/7/22	3,800,000	3,796,739
U.S. Treasury Bill, 0.00%, 10/3/22	2,800,000	2,799,917
U.S. Treasury Bill, 0.00%, 12/4/22	2,800,000	2,799,628
Republic of Iraq, 5.80%, 15/1/28	3,181,000	2,293,884
Republic of Suriname, 9.25%, 26/10/26	2,300,000	1,871,333

Major Sales for the financial period ended 30 June 2022

Description	Principal	Proceeds
		USD
U.S. Treasury Bill, 0.00%, 5/4/22	17,950,000	17,950,000
U.S. Treasury Bill, 0.00%, 10/5/22	17,950,000	17,949,644
U.S. Treasury Bill, 0.00%, 24/3/22	11,260,000	11,259,726
U.S. Treasury Bill, 0.00%, 7/6/22	7,950,000	7,950,000
U.S. Treasury Bill, 0.00%, 28/6/22	7,950,000	7,950,000
U.S. Treasury Bill, 0.00%, 17/5/22	7,800,000	7,799,652
U.S. Treasury Bill, 0.00%, 17/3/22	6,050,000	6,050,000
U.S. Treasury Bill, 0.00%, 10/2/22	6,050,000	6,050,000
U.S. Treasury Bill, 0.00%, 6/1/22	6,050,000	6,050,000
U.S. Treasury Bill, 0.00%, 31/5/22	6,000,000	6,000,000
U.S. Treasury Bill, 0.00%, 27/1/22	5,950,000	5,950,000
U.S. Treasury Bill, 0.00%, 3/3/22	5,950,000	5,950,000
U.S. Treasury Bill, 0.00%, 17/2/22	5,630,000	5,630,000
U.S. Treasury Bill, 0.00%, 26/4/22	5,630,000	5,630,000
U.S. Treasury Bill, 0.00%, 21/6/22	5,000,000	5,000,000
U.S. Treasury Bill, 0.00%, 24/5/22	5,000,000	5,000,000
U.S. Treasury Bill, 0.00%, 19/4/22	5,000,000	5,000,000
U.S. Treasury Bill, 0.00%, 14/6/22	3,800,000	3,800,000
U.S. Treasury Bill, 0.00%, 10/3/22	2,800,000	2,800,000
U.S. Treasury Bill, 0.00%, 3/2/22	2,800,000	2,800,000
U.S. Treasury Bill, 0.00%, 12/4/22	2,800,000	2,800,000
Egypt Government Bond, 14.06%, 12/1/26	43,567,000	2,759,805
Thailand Government Bond, 1.25%, 12/3/28	73,285,958	2,131,235
Indonesia Government Bond, 7.50%, 15/4/40	25,329,000,000	1,873,920
Republic of South Africa, 5.875%, 20/4/32	1,730,000	1,626,590

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

STATEMENT OF CHANGES IN COMPOSITION OF PORTFOLIOS CONT'D

Parametric Emerging Markets Fund

Major Purchases for the financial period ended 30 June 2022

Description	Shares	Cost
		USD
Saudi Telecom Co.	20,860	602,940
Xiaomi Corp., Class B	422,600	587,742
Saudi Electricity Co.	83,171	559,441
Taiwan Semiconductor Manufacturing Co., Ltd.	24,000	548,508
Jarir Marketing Co.	10,067	537,415
Al Rajhi Bank	20,550	501,904
Sulaiman Al Habib Medical Group	10,730	490,057
Al Mouwasat Medical Services Co.	7,905	434,040
Almarai Co.	29,516	416,305
Saudi Basic Industries Co.	13,020	415,644
Rede D'Or Sao Luiz SA	59,200	399,129
Komerční Banka AS	10,271	383,326
Hapvida Participações e Investimentos S/A	217,086	368,454
Saudi Arabian Mining Co.	8,688	310,533
Dar Al Arkan Real Estate Development Co.	101,269	302,440
Bank for Foreign Trade of Vietnam JSC	77,800	296,200
Vibra Energia SA	74,400	287,188
Thaiholdings JSC	37,200	286,947
Savola Group	30,703	271,672
Yang Ming Marine Transport Corp.	65,000	261,754
Kakao Corp.	3,068	259,110
Hoa Phat Group JSC	223,565	256,650
Chungghwa Telecom Co., Ltd.	59,000	254,641
Moneta Money Bank AS	66,168	249,648

Major Sales for the financial period ended 30 June 2022

Description	Shares	Proceeds
		USD
O2 Czech Republic AS	48,977	602,603
Saudi Telecom Co.	20,860	601,736
Tianqi Lithium Corp., Class A	46,763	593,218
MTN Group, Ltd.	45,400	589,454
Tupras Türkiye Petrol Rafinerileri AS	34,700	569,618
Alinma Bank	83,171	558,319
Saudi Electricity Co.	10,067	536,342
Jarir Marketing Co.	12,844	500,902
Pimco Fund	10,730	489,080
Aluminum Corp. of China, Ltd., Class H	718,000	457,809
Cia de Minas Buenaventura SA ADR	50,900	445,494
Industries Qatar QSC	89,100	440,463
Seera Group Holding Co.	7,905	433,173
Shanxi Lu'an Environmental Energy Development Co., Ltd., Class A	210,000	421,808
Almarai Co.	29,516	415,473
Kayser Petrochemical	13,020	414,815
Notre Dame Intermedica Participações SA	41,400	409,205
GFH Financial Group BSC	1,071,400	358,570
Adaro Energy Indonesia Tbk PT	1,553,300	339,320
Saudi Chemical Co.	8,688	309,913
Dar Al Arkan Real Estate Development Co.	101,269	301,832
Astra International Tbk PT	572,900	283,232
Savola Group	30,703	271,129
Ahli United Bank BSC	285,000	266,437
Is Gayrimenkul Yatirim Ortakligi AS	337,800	264,416
Want Want China Holdings, Ltd.	260,000	262,781

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

STATEMENT OF CHANGES IN COMPOSITION OF PORTFOLIOS CONT'D

Parametric Global Defensive Equity Fund

Major Purchases for the financial period ended 30 June 2022

Description	Shares/Principal	Cost
		USD
iShares Core MSCI World UCITS ETF	67,590	4,936,457
U.S. Treasury Bill, 0.00%, 18/5/23	4,590,000	4,498,019
U.S. Treasury Note, 0.125%, 15/5/23	2,120,000	2,079,919
iShares Core S&P 500 UCITS ETF	2,690	1,204,462
iShares Core MSCI EM IMI UCITS ETF	28,850	910,215
U.S. Treasury Bill, 0.00%, 17/5/22	810,000	809,943
U.S. Treasury Bill, 0.00%, 19/5/22	810,000	809,919
U.S. Treasury Bill, 0.00%, 24/5/22	810,000	809,856
U.S. Treasury Note, 1.625%, 30/4/23	810,000	806,804
U.S. Treasury Bill, 0.00%, 11/8/22	350,000	349,312
U.S. Treasury Note, 0.125%, 31/5/23	350,000	342,809
Vanguard FTSE Developed Europe UCITS ETF	4,900	199,236

Major Sales for the financial period ended 30 June 2022

Description	Shares/Principal	Proceeds
		USD
U.S. Treasury Bill, 0.00%, 3/11/22	23,000,000	22,860,956
iShares Core S&P 500 UCITS ETF	24,950	10,383,240
U.S. Treasury Bill, 0.00%, 6/10/22	8,500,000	8,458,267
Vanguard S&P 500 UCITS ETF	103,400	8,379,088
U.S. Treasury Bill, 0.00%, 14/7/22	5,500,000	5,495,166
U.S. Treasury Bill, 0.00%, 11/8/22	5,350,000	5,340,755
U.S. Treasury Note, 1.75%, 28/2/22	5,000,000	5,000,000
U.S. Treasury Bill, 0.00%, 19/5/22	4,590,000	4,590,000
Vanguard FTSE Developed Europe UCITS ETF	115,800	4,140,304
iShares Core MSCI EM IMI UCITS ETF	109,300	3,369,948
U.S. Treasury Note, 0.125%, 30/6/22	2,000,000	2,000,000
iShares Core MSCI World UCITS ETF	16,750	1,240,027
iShares Core MSCI Japan IMI UCITS ETF	24,500	1,044,726
U.S. Treasury Bill, 0.00%, 17/5/22	810,000	810,000
U.S. Treasury Bill, 0.00%, 24/5/22	810,000	810,000

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

STATEMENT OF CHANGES IN COMPOSITION OF PORTFOLIOS CONT'D

Short Duration U.S. Government Income Fund

Major Purchases for the financial period ended 30 June 2022

Description	Principal	Cost
		USD
Government National Mortgage Association II, 4.50%, 30-Year, TBA	13,900,000	14,092,292
Government National Mortgage Association II, 3.50%, 30-Year, TBA	7,600,000	7,728,450
Government National Mortgage Association II, 3.00%, 30-Year, TBA	7,450,000	7,577,129
U.S. Treasury Note, 1.743%, 31/1/24	7,000,000	7,012,345
Government National Mortgage Association II, 4.00%, 30-Year, TBA	5,530,000	5,710,428
Federal National Mortgage Association, 2.50%, 30-Year, TBA	5,620,000	5,700,252
Federal National Mortgage Association, 3.00%, 30-Year, TBA	3,320,000	3,380,250
Government National Mortgage Association II, 5.00%, 1/4/52	2,000,000	2,047,735
U.S. Treasury Note, 1.683%, 30/4/24	1,500,000	1,500,000
U.S. Treasury Note, 1.787%, 31/7/23	1,000,000	1,002,824
Federal Home Loan Mortgage Corp., 3.50%, 1/5/51	1,165,525	872,233
Government National Mortgage Association, 3.00%, 20/9/51	1,000,000	735,487
Government National Mortgage Association, 3.00%, 20/6/51	5,000,000	535,897
Government National Mortgage Association II, 5.00%, 1/4/52	500,000	512,422
Government National Mortgage Association II, 5.00%, 30-Year, TBA	500,000	509,688
Government National Mortgage Association, 3.00%, 20/11/51	2,000,000	242,273
Government National Mortgage Association, 2.50%, 20/2/51	2,500,000	233,371
Government National Mortgage Association, 3.00%, 20/11/49	2,000,000	177,141
Government National Mortgage Association, 2.50%, 20/9/51	1,500,000	152,291
Freddie Mac REMICS, 2.00%, 25/2/51	1,500,000	145,076

Major Sales for the financial period ended 30 June 2022

Description	Principal	Proceeds
		USD
Government National Mortgage Association II, 4.50%, 30-Year, TBA	13,900,000	13,991,715
Government National Mortgage Association II, 3.00%, 30-Year, TBA	8,950,000	8,952,704
Government National Mortgage Association II, 4.00%, 30-Year, TBA	8,130,000	8,266,776
Government National Mortgage Association II, 3.50%, 30-Year, TBA	7,600,000	7,599,226
Federal National Mortgage Association, 2.50%, 30-Year, TBA	5,620,000	5,680,413
Government National Mortgage Association II, 2.50%, 30-Year, TBA	4,500,000	4,506,607
Federal National Mortgage Association, 3.00%, 30-Year, TBA	3,320,000	3,372,992
Government National Mortgage Association, 3.00%, 20/10/51	1,000,000	1,772,130
Government National Mortgage Association, 3.00%, 20/12/51	732,097	1,411,021
Government National Mortgage Association, 2.50%, 20/12/51	1,500,000	479,357

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

STATEMENT OF CHANGES IN COMPOSITION OF PORTFOLIOS CONT'D

Sustainable Global High Yield Bond Fund

Major Purchases for the financial period ended 30 June 2022

Description	Principal	Cost
		USD
Arqiva Broadcast Finance PLC, 6.75%, 30/9/23	200,000	235,242
Panther BF Aggregator 2 L.P. / Panther Finance Co., Inc., 4.375%, 15/5/26	200,000	208,231
Getlink SE, 3.50%, 30/10/25	200,000	207,287
Drax Finco PLC, 6.625%, 1/11/25	200,000	203,204
Ford Motor Credit Co., LLC, 3.81%, 9/1/24	200,000	197,400
Greystar Real Estate Partners, LLC, 5.75%, 1/12/25	182,000	184,102
Perrigo Finance Unlimited Co., Term Loan, 4.40%, 15/6/30	200,000	177,454
Compass Minerals International, Inc., 6.75%, 1/12/27	151,000	155,851
Ziggo Bond Co., BV, 6.00%, 15/1/27	150,000	150,986
Varex Imaging Corp., 7.875%, 15/10/27	140,000	150,486
Kleopatra Finco S.a.r.l., 4.25%, 1/3/26	126,000	135,204
CPUK Finance, Ltd., 4.875%, 28/8/25	100,000	128,517
Sirius XM Radio, Inc., 5.00%, 1/8/27	115,000	115,036
United Group BV, 5.25%, 1/2/30	100,000	114,535
Summer (BC) Holdco B S.a.r.l., 5.75%, 31/10/26	100,000	112,342
TK Elevator Midco GmbH, Term Loan, 4.75%, 15/7/27	100,000	110,976
Rossini S.a.r.l., Term Loan, 3.875%, 30/10/25	100,000	110,061
Parts Europe SA, Term Loan, 4.00%, 20/7/27	100,000	109,313
Schoeller Packaging BV, 6.375%, 1/11/24	100,000	107,432
Novelis Sheet Ingot GmbH, 3.375%, 15/4/29	100,000	106,332

Major Sales for the financial period ended 30 June 2022

Description	Principal	Proceeds
		USD
Victoria PLC, 3.625%, 24/8/26	200,000	214,150
Allied Universal Holdco, LLC / Allied Universal Finance Corp. / Atlas Luxco 4 S.a.r.l., 4.625%, 1/6/28	200,000	191,702
Summer (BC) Holdco A S.a.r.l., 9.25%, 31/10/27	150,000	155,923
CPUK Finance, Ltd., 4.50%, 28/8/27	100,000	138,300
Netflix, Inc., 3.00%, 15/6/25	100,000	123,788
Encore Capital Group, Inc., 5.375%, 15/2/26	100,000	123,037
LHMC Finco 2 S.a.r.l., 7.25%, 2/10/25	108,158	116,799
Sherwood Financing PLC, 6.00%, 15/11/26	100,000	114,632
Alice France SA, 5.875%, 1/2/27	100,000	114,395
Panther BF Aggregator 2 L.P. / Panther Finance Co., Inc., 8.50%, 15/5/27	116,000	114,184
Parts Europe SA, Term Loan, 4.00%, 20/7/27	100,000	113,948
Carnival Corp., 7.625%, 1/3/26	100,000	113,790
United Group BV, 5.25%, 1/2/30	100,000	112,049
Gamma Bidco SpA, 5.125%, 15/7/25	100,000	110,840
Aethon United BR L.P. / Aethon United Finance Corp., 8.25%, 15/2/26	103,000	108,530
Autostrade per l'Italia SpA, 2.00%, 4/12/28	100,000	107,655
Dufry One BV, 3.375%, 15/4/28	100,000	104,413
Viking Cruises, Ltd., 5.875%, 15/9/27	115,000	103,269
Ardagh Packaging Finance, PLC / Ardagh Holdings USA, Inc., 2.125%, 15/8/26	100,000	103,184
CCO Holdings, LLC / CCO Holdings Capital Corp., 4.50%, 15/8/30	117,000	101,919

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

STATEMENT OF CHANGES IN COMPOSITION OF PORTFOLIOS CONT'D

Sustainable U.S. High Yield Bond Fund

Major Purchases for the financial period ended 30 June 2022

Description	Principal/Shares	Cost
		USD
IRB Holding Corp., Term Loan, 5.284%, 15/12/27	322,129	318,800
Tervita Corp., 11.00%, 1/12/25	269,000	306,117
Panther BF Aggregator 2 L.P. / Panther Finance Co., Inc., 8.50%, 15/5/27	276,000	285,099
Greystar Real Estate Partners, LLC, 5.75%, 1/12/25	265,000	268,061
Presidio Holdings, Inc., 8.25%, 1/2/28	243,000	247,520
Fertitta Entertainment, LLC / Fertitta Entertainment Finance Co., Inc., 6.75%, 15/1/30	237,000	237,000
Faurecia SE, 2.75%, 15/2/27	250,000	225,925
Varex Imaging Corp., 7.875%, 15/10/27	210,000	225,729
Compass Minerals International, Inc., 6.75%, 1/12/27	219,000	224,298
Bread Financial Holdings, Inc., 4.75%, 15/12/24	214,000	211,087
Organon & Co. / Organon Foreign Debt Co-Issuer BV, 5.125%, 30/4/31	200,000	205,000
Drax Finco PLC, 6.625%, 1/11/25	200,000	203,204
Ford Motor Credit Co., LLC, 4.271%, 9/1/27	200,000	197,406
LCPR Senior Secured Financing DAC, 6.75%, 15/10/27	200,000	196,362
Virgin Media Finance, PLC, 5.00%, 15/7/30	200,000	189,100
Tempur Sealy International, Inc., 3.875%, 15/10/31	203,000	188,003
Ardagh Metal Packaging Finance USA, LLC / Ardagh Metal Packaging Finance PLC, 4.00%, 1/9/29	200,000	181,560
Speedway Motorsports, LLC / Speedway Funding II, Inc., 4.875%, 1/11/27	175,000	179,293
Minerva Merger Sub, Inc., 6.50%, 15/2/30	178,000	177,722
Perrigo Finance Unlimited Co., Term Loan, 4.40%, 15/6/30	200,000	177,454

Major Sales for the financial period ended 30 June 2022

Description	Shares/Principal	Proceeds
		USD
Netflix, Inc., 5.875%, 15/11/28	530,000	625,665
CCO Holdings, LLC / CCO Holdings Capital Corp., 4.50%, 15/8/30	580,000	542,470
Occidental Petroleum Corp., 8.50%, 15/7/27	433,000	522,079
Alice France SA, 8.125%, 1/2/27	482,000	516,644
HCA, Inc., 5.375%, 1/9/26	425,000	460,856
Kraft Heinz Foods Co., 4.375%, 1/6/46	436,000	458,838
New Gold, Inc., 7.50%, 15/7/27	416,000	439,700
Rolls-Royce PLC, 5.75%, 15/10/27	400,000	426,910
Icahn Enterprises L.P. / Icahn Enterprises Finance Corp., 5.25%, 15/5/27	398,000	408,064
Occidental Petroleum Corp., 6.625%, 1/9/30	345,000	407,431
Jazz Pharmaceuticals PLC, Term Loan, 4.00%, 22/4/28	369,075	369,538
Neptune Energy Bondco PLC, 6.625%, 15/5/25	347,000	357,350
Asurion, LLC, 7.626%, 3/2/28	360,000	356,898
Caesars Entertainment, Inc., 6.25%, 1/7/25	338,000	353,551
Ford Motor Credit Co., LLC, 3.815%, 2/11/27	333,000	346,474
TransDigm, Inc., 6.25%, 15/3/26	330,000	344,036
Peninsula Pacific Entertainment, LLC / Peninsula Pacific Entertainment Finance, Inc., 8.50%, 15/11/27	305,000	341,491
Sirius XM Radio, Inc., 5.00%, 1/8/27	320,000	338,632
PRA Group, Inc., 7.375%, 1/9/25	309,000	330,178
FirstEnergy Corp., 4.40%, 15/7/27	316,000	326,609

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

STATEMENT OF CHANGES IN COMPOSITION OF PORTFOLIOS CONT'D

U.S. Value Fund

Major Purchases for the financial period ended 30 June 2022

Description	Shares	Cost
		USD
Bristol-Myers Squibb Co.	25,339	1,691,451
Teleflex, Inc.	4,176	1,356,678
Zimmer Biomet Holdings, Inc.	10,613	1,297,373
Waters Corp.	3,853	1,277,023
BJ's Wholesale Club Holdings, Inc.	21,746	1,264,176
Verizon Communications, Inc.	22,354	1,230,904
Lithia Motors, Inc.	3,731	1,188,019
NextEra Energy, Inc.	16,855	1,150,553
Constellation Brands, Inc.	4,855	1,064,785
CH Robinson Worldwide, Inc.	9,892	1,028,770
Performance Food Group Co.	21,369	1,000,429
Huntington Ingalls Industries, Inc.	3,446	768,442
Dollar Tree, Inc.	4,555	711,439
Goldman Sachs Group, Inc. (The)	1,323	462,732
Johnson Controls International PLC	5,595	348,945
UnitedHealth Group, Inc.	669	312,633
Sanofi	2,810	285,252
ConocoPhillips	3,099	276,905
Mid-America Apartment Communities, Inc.	1,156	243,075
M&T Bank Corp.	1,219	217,608
Thermo Fisher Scientific, Inc.	337	206,526
Hexcel Corp.	4,054	206,237
EastGroup Properties, Inc.	1,220	204,076

Major Sales for the financial period ended 30 June 2022

Description	Shares	Proceeds
		USD
UnitedHealth Group, Inc.	4,496	2,247,176
Procter & Gamble Co. (The)	11,958	1,829,845
Thermo Fisher Scientific, Inc.	2,696	1,562,502
Pioneer Natural Resources Co.	5,399	1,294,195
Alphabet, Inc.	466	1,283,370
KeyCorp	48,394	1,186,052
PepsiCo, Inc.	7,398	1,169,713
Edison International	17,643	1,144,320
Neurocrine Biosciences, Inc.	14,708	1,113,980
PACCAR, Inc.	10,729	959,288
Twenty-First Century Fox, Inc., Class A	25,245	861,812
Packaging Corp. of America	4,845	777,970
Capri Holdings, Ltd.	12,430	723,766
Stanley Black & Decker, Inc.	4,360	654,036
ConocoPhillips	6,371	636,501
FMC Corp.	2,996	389,800
American International Group, Inc.	5,108	316,782
M&T Bank Corp.	1,777	301,523
EastGroup Properties, Inc.	1,197	240,240
Bristol-Myers Squibb Co.	2,364	178,649

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

ADDITIONAL INFORMATION

Securities Financing Transactions Regulation

Securities Financing Transactions ("SFTs"), broadly speaking, are any transaction where securities are used to borrow cash, or vice versa. Practically, this mostly includes repurchase agreements (repos or reverse repos), securities lending activities, total return swaps and sell/buy-back transactions. In each of these, ownership of the securities temporarily changes in return for cash temporarily changing ownership. At the end of an SFT, the change of ownership reverts, and both counterparties are left with what they possessed originally, plus or minus a small fee depending on the purpose of the transaction. In this regard, they act like collateralised loans.

Regulation (EU) 2015/2365 of the European Parliament increases the transparency of SFTs and specifically, within Article 13 of that regulation, requires managers to inform investors on the use made of SFTs and total return swaps (which have similar characteristics) in the semi-annual and annual reports of the Company.

During the financial period ended 30 June 2022, only Global Macro Fund entered into any such transactions. Specifically, the Sub-Fund made use of total return swaps as an alternative method of accessing exposure to specific equity or bond markets.

As at 30 June 2022, the Global Macro Fund held SFTs in the form of total return swaps. See Portfolio of Investments for further details, including the valuation as at that date.

GLOBAL DATA:

30 June 2022 Type of Asset	Absolute Amount (\$,000)	Proportion of AUM (%)
Global Macro Fund		
Total Return Swaps	385	0.38%

CONCENTRATION DATA:

30 June 2022 Type of Asset	Collateral Issuers	Volume of the collateral securities and commodities (\$,000)
Global Macro Fund		
Total Return Swaps	Citibank	40*

* Represents net collateral amount pledged by Citibank for all open derivatives, including total return swaps, as at 30 June 2022.

The main counterparties across all SFTs and total return swaps are as follows:

30 June 2022 Type of Asset	Counterparty	Gross volume of outstanding trades (\$,000)
Global Macro Fund		
Total Return Swaps	Citibank	385

AGGREGATE TRANSACTION DATA:

Total Return Swap	Type of collateral	Quality	Currency	Maturity tenor (collateral)	Maturity tenor (SFTs/Total Return Swaps)	Country of establishment (counterparty)	Settlement and clearing
Global Macro Fund							
Citibank	Cash	N/A - Cash	USD	N/A - Cash	1 month	UK	Bi-lateral

Collateral is only used for the purpose of hypothecating back into other collateral. As such, returns on reinvested collateral were \$0 (30 June 2021: \$0) during the financial period.

Safekeeping

Cash collateral received is held under the same safekeeping arrangements as all other cash within the Global Macro Fund. Cash collateral is not held in any segregated or pooled account.

Returns

Global Macro Fund

All returns generated by the total return swaps belong solely to the Global Macro Fund itself. As at 30 June 2022, the Global Macro Fund had a net unrealised gain/(loss) relating to open total return swaps of \$30,312 (31 December 2021: \$(92,374)).

Eaton Vance International (Ireland) Funds plc

For the Financial Period Ended 30 June 2022

DIRECTORS AND OTHER INFORMATION

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Peadar De Barra (Irish)
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Eaton Vance International (Ireland) Emerging Markets Debt Opportunities Fund
Eaton Vance International (Ireland) Emerging Markets Local Income Fund
Eaton Vance International (Ireland) Frontier Markets Local Debt Fund
Eaton Vance International (Ireland) Global Macro Fund
Eaton Vance International (Ireland) Short Duration U.S. Government Income Fund
Eaton Vance International (Ireland) Sustainable Global High Yield Bond Fund
Eaton Vance International (Ireland) Sustainable U.S. High Yield Bond Fund
Eaton Vance International (Ireland) U.S. Value Fund

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Eaton Vance International (Ireland) Parametric Emerging Markets Fund
Eaton Vance International (Ireland) Parametric Global Defensive Equity Fund

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BNP Paribas Securities Services, Paris, Succursale de Zurich shall carry out the functions as the Company's Swiss representative and paying agent in relation to the shares distributed in or from Switzerland. The Swiss-based investors may obtain the prospectus, Key Investor Information Document, the memorandum and articles of association, the annual and semi-annual reports as well as the list of the purchases and sales which the Company has undertaken during the financial year, on simple request and free of charge, from the Swiss representative, BNP Paribas Securities Services, Paris, Succursale de Zurich.